



## DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

### INVESTMENT PORTFOLIO SUMMARY AUGUST 31, 2014

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$92,257,877.20	\$93,289,571.18
Mortgage-Backed Securities	\$209,819,335.51	\$215,142,915.47
Collateralized Mortgage Obligation	\$5,148,345.94	\$5,208,618.71
Commercial Mortgage-Backed Securities	\$9,057,824.47	\$8,915,665.89
Government Agency Securities	\$66,381,738.27	\$66,450,415.65
Treasuries	\$177,017,001.52	\$178,484,801.70
Money Markets	\$132,500.00	\$132,500.00
Repurchase Agreements	\$13,299,659.30	\$13,299,659.30
Trade Payable / Receivable *	(\$487,219.22)	(\$487,219.22)
Accrued Interest	\$0.00	\$2,386,647.97
<b><i>Portfolio Total</i></b>	<b><i>\$572,627,062.99</i></b>	<b><i>\$582,823,576.65</i></b>

Yield to Maturity	1.61%
Weighted Average Maturity	3.93

\* Due to pending portfolio trade activity over month-end.