



DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

INVESTMENT PORTFOLIO SUMMARY

SEPTEMBER 30, 2014

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$92,229,007.71	\$92,730,650.62
Mortgage-Backed Securities	\$218,777,215.06	\$223,364,910.93
Collateralized Mortgage Obligation	\$5,038,683.38	\$5,164,483.91
Commercial Mortgage-Backed Securities	\$8,932,854.75	\$8,710,334.32
Government Agency Securities	\$66,355,473.03	\$66,255,004.42
Treasuries	\$177,393,327.36	\$178,325,711.80
Money Markets	\$4,561,867.95	\$4,561,867.95
Accrued Interest	\$0.00	\$2,651,172.00
<i>Portfolio Total</i>	<i>\$573,288,429.24</i>	<i>\$581,764,135.95</i>

Yield to Maturity	1.77%
Weighted Average Maturity	4.05