



DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

INVESTMENT PORTFOLIO SUMMARY

OCTOBER 31, 2014

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$85,877,662.75	\$86,521,642.35
Mortgage-Backed Securities	\$211,101,742.11	\$216,844,281.44
Collateralized Mortgage Obligation	\$4,940,839.46	\$5,096,302.93
Commercial Mortgage-Backed Securities	\$9,930,917.65	\$9,776,585.48
Government Agency Securities	\$48,073,606.43	\$48,228,287.27
Treasuries	\$198,297,667.33	\$200,103,392.60
Repurchase Agreements	\$33,450,149.26	\$33,450,149.26
Trade Payable / Receivable *	(\$25,040,423.72)	(\$25,040,423.72)
Accrued Interest	\$0.00	\$2,856,184.77
<i>Portfolio Total</i>	<i>\$566,632,161.27</i>	<i>\$577,836,402.38</i>

Yield to Maturity	1.42%
Weighted Average Maturity	4.13

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