



DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

INVESTMENT PORTFOLIO SUMMARY

NOVEMBER 30, 2014

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$82,847,135.08	\$83,705,497.21
Mortgage-Backed Securities	\$208,384,564.08	\$214,906,723.35
Collateralized Mortgage Obligation	\$4,823,459.60	\$4,997,022.84
Commercial Mortgage-Backed Securities	\$9,900,700.23	\$9,821,567.27
Government Agency Securities	\$48,053,707.99	\$48,347,364.83
Treasuries	\$208,894,730.41	\$211,491,756.20
Money Markets	\$413,750.00	\$413,750.00
Repurchase Agreements	\$3,971,107.47	\$3,971,107.47
Accrued Interest	\$0.00	\$2,390,008.04
<i>Portfolio Total</i>	<i>\$567,289,154.86</i>	<i>\$580,044,797.21</i>

Yield to Maturity	1.57%
Weighted Average Maturity	4.14