



DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

INVESTMENT PORTFOLIO SUMMARY

December 31, 2014

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$82,809,456.19	\$83,225,051.06
Mortgage-Backed Securities	\$201,257,795.67	\$207,436,251.57
Collateralized Mortgage Obligation	\$4,728,031.92	\$4,815,920.26
Commercial Mortgage-Backed Securities	\$9,867,129.38	\$9,760,196.98
Government Agency Securities	\$48,033,146.25	\$48,171,801.79
Treasuries	\$208,718,562.31	\$210,338,510.20
Repurchase Agreements	\$15,360,666.36	\$15,360,666.36
Trade Payable / Receivable *	(\$4,932,676.60)	(\$4,932,676.60)
Accrued Interest	\$0.00	\$2,419,716.25
<i>Portfolio Total</i>	<i>\$565,842,111.48</i>	<i>\$576,595,437.87</i>

Yield to Maturity	1.69%
Weighted Average Maturity	4.12

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