



DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

INVESTMENT PORTFOLIO SUMMARY

January 31, 2015

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$82,771,777.30	\$84,323,324.44
Mortgage-Backed Securities	\$197,784,659.12	\$206,023,929.46
Collateralized Mortgage Obligation	\$4,625,096.91	\$4,738,212.72
Commercial Mortgage-Backed Securities	\$9,834,906.29	\$9,942,329.00
Government Agency Securities	\$48,012,584.51	\$48,662,106.86
Treasuries	\$198,496,467.08	\$202,587,620.00
Money Markets	\$165,000.00	\$165,000.00
Repurchase Agreements	\$10,623,111.39	\$10,623,111.39
Trade Payable / Receivable *	\$15,653,666.70	\$15,653,666.70
Accrued Interest	\$0.00	\$2,575,770.66
<i>Portfolio Total</i>	<i>\$567,967,269.30</i>	<i>\$585,295,071.23</i>

Yield to Maturity	1.39%
Weighted Average Maturity	4.09

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