

PORTFOLIO SUMMARY
Idaho State Treasurer's Diversified Bond Fund
 Acct. # 000585726
 For the Period Ending
 September 30, 2009

<u>Security Type</u>	<u>Book Value</u>	<u>Market Value</u>	<u>Percent Assets</u>
Fixed Income			
<i>Corporate Securities:</i>			
AAA Rated	3,481,615.14	3,747,240.00	1.0%
AA Rated	14,767,232.28	15,079,865.00	3.9%
A Rated	5,000,000.00	4,786,150.00	1.2%
BB Rated	2,951,879.13	2,749,770.00	0.7%
Total Corporate Securities	26,200,726.55	26,363,025.00	6.9%
Mortgage-Backed Securities	196,565,978.78	204,813,582.63	53.4%
Asset-Backed Securities	2,988,026.67	3,153,175.20	0.8%
Commercial Mortgage-Backed Securities	14,125,886.74	13,053,856.10	3.4%
U.S. Government Agency Securities	54,296,847.15	55,699,224.00	14.5%
U.S. Treasury Securities	60,328,259.80	60,995,694.00	15.9%
Accrued Interest		1,945,678.01	0.5%
Cash and Equivalents			
Commercial Paper	-	-	0.0%
Treasury Bill	-	-	0.0%
Money Market Funds	17,490,140.08	17,490,140.08	4.6%
TOTAL PORTFOLIO	\$ 371,995,865.77	\$ 383,514,375.02	100.0%
Net Income		\$ 982,568.89 *	
Net Income to be Distributed		\$ 1,101,217.17	
Realized Capital Gain/Loss		\$ (102,603.44)	

Notes: *Portfolio positions are calculated on a settlement date basis.

* Current month income is net of purchased accrued interest and realized gains/(losses).