

PORTFOLIO SUMMARY
Idaho State Treasurer's Diversified Bond Fund
 Acct. # 000585726
 For the Period Ending
 November 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	3,482,787.01	3,779,650.00	0.9%
AA Rated	14,756,196.56	15,483,500.00	3.9%
A Rated	5,000,000.00	4,853,550.00	1.2%
BB Rated	-	-	0.0%
Total Corporate Securities	23,238,983.57	24,116,700.00	6.1%
Mortgage-Backed Securities	186,672,047.24	196,986,329.66	49.5%
Asset-Backed Securities	2,989,481.60	3,168,240.00	0.8%
Commercial Mortgage-Backed Securities	14,122,446.47	13,724,718.10	3.4%
U.S. Government Agency Securities	58,306,992.45	60,085,808.00	15.1%
U.S. Treasury Securities	60,242,906.65	61,242,725.00	15.4%
Accrued Interest		1,785,780.34	0.4%
Cash and Equivalents			
Commercial Paper	-	-	0.0%
Treasury Bill	-	-	0.0%
Money Market Funds	36,863,242.70	36,863,242.70	9.3%
TOTAL PORTFOLIO	\$ 382,436,100.68	\$ 397,973,543.80	100.0%
Net Income		\$ 984,122.18 *	
Net Income to be Distributed		\$ 942,872.79	
Realized Capital Gain/Loss		\$ (276,307.34)	

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

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