

PORTFOLIO SUMMARY
Idaho State Treasurer's Diversified Bond Fund
 Acct. # 000585726
 For the Period Ending
 August 31, 2010

<u>Security Type</u>	<u>Book Value</u>	<u>Market Value</u>	<u>Percent Assets</u>
Fixed Income			
<i>Corporate Securities:</i>			
AAA Rated	9,077,075.21	9,292,240.00	2.2%
AA Rated	18,194,677.06	19,774,370.00	4.7%
A Rated	5,000,000.00	4,739,150.00	1.1%
Total Corporate Securities	32,271,752.27	33,805,760.00	8.0%
Mortgage-Backed Securities	211,180,354.97	222,851,451.66	52.7%
Asset-Backed Securities	1,997,344.56	2,094,087.00	0.5%
Commercial Mortgage-Backed Securities	11,025,490.18	11,913,632.30	2.8%
AAA-Rated CMBS	11,025,490.18	11,913,632.30	
U.S. Government Agency Securities	58,000,826.24	60,108,880.00	14.2%
U.S. Treasury Securities	69,286,081.30	71,299,630.00	16.9%
Accrued Interest		2,174,853.17	0.5%
Cash and Equivalents			
Commercial Paper	-	-	0.0%
Treasury Bill	-	-	0.0%
Money Market Funds	18,601,349.92	18,601,349.92	4.4%
TOTAL PORTFOLIO	\$ 402,363,199.44	\$ 422,849,644.05	100.0%
Net Income		\$ 749,853.75 *	
Net Income to be Distributed		\$ 1,097,677.19	
Realized Capital Gain/Loss		\$ (217,985.85)	

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

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