

PORTFOLIO SUMMARY
Idaho State Treasurer's Diversified Bond Fund
 Acct. # 000585726
 For the Period Ending
 June 30, 2012

<u>Security Type</u>	<u>Book Value</u>	<u>Market Value</u>	<u>Percent Assets</u>
Fixed Income			
<i>Corporate Securities:</i>			
AAA Rated	11,887,524.19	12,902,123.55	2.2%
AA Rated	28,271,146.53	30,301,041.50	5.3%
A Rated	40,639,612.99	41,838,298.84	7.3%
Total Corporate Securities	80,798,283.71	85,041,463.89	14.8%
Mortgage-Backed Securities	249,492,941.26	263,633,641.68	45.9%
Asset-Backed Securities	213,287.07	214,029.44	0.0%
Commercial Mortgage-Backed Securities	15,698,779.11	16,099,068.53	2.8%
AAA-Rated CMBS	15,698,779.11	16,099,068.53	
U.S. Government Agency Securities	74,667,498.71	76,594,556.90	13.3%
U.S. Treasury Securities	108,618,978.44	113,547,271.20	19.8%
Accrued Interest		2,158,385.29	0.4%
Cash and Equivalents			
Commercial Paper	-	-	0.0%
Treasury Bill	-	-	0.0%
Money Market Funds	16,499,408.15	16,499,408.15	2.9%
TOTAL PORTFOLIO	\$ 545,989,176.45	\$ 573,787,825.08	100.0%
Net Income		\$ 708,337.53 *	
Net Income to be Distributed		\$ 1,039,693.09	
Realized Capital Gain/Loss		\$ (302,288.78)	

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

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