

PORTFOLIO SUMMARY
Idaho State Treasurer's Diversified Bond Fund
 Acct. # 2658063
 For the Period Ending
 May 31, 2013

<u>Security Type</u>	<u>Book Value</u>	<u>Market Value</u>	<u>Percent Assets</u>
Fixed Income			
<i>Corporate Securities:</i>			
AAA Rated	11,699,510.32	12,563,570.70	2.1%
AA Rated	29,632,179.59	30,516,348.80	5.0%
A Rated	49,872,397.53	51,088,848.69	8.4%
Total Corporate Securities	91,204,087.44	94,168,768.19	15.6%
Mortgage-Backed Securities	272,162,102.35	280,856,403.73	46.4%
Asset-Backed Securities	-	-	0.0%
Commercial Mortgage-Backed Securities	12,979,514.84	12,798,850.93	2.1%
AAA-Rated CMBS	12,979,514.84	12,798,850.93	
U.S. Government Agency Securities	68,692,959.41	69,911,770.20	11.6%
U.S. Treasury Securities	130,240,082.36	133,812,361.70	22.1%
Accrued Interest		2,122,669.52	0.4%
Cash and Equivalents			
Commercial Paper	-	-	0.0%
Treasury Bill	-	-	0.0%
Money Market Funds	11,227,195.34	11,227,195.34	1.9%
TOTAL PORTFOLIO	\$ 586,505,941.74	\$ 604,898,019.61	100.0%
Net Income		\$ 658,355.14 *	
Net Income to be Distributed		\$ 953,994.93	
Realized Capital Gain/Loss		\$ (318,784.61)	

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

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