

PORTFOLIO SUMMARY
Idaho State Treasurer's Diversified Bond Fund
 Acct. # 2658063
 For the Period Ending
 July 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	11,665,274.96	12,362,658.45	2.3%
AA Rated	28,248,294.52	28,152,132.50	5.2%
A Rated	46,090,689.96	46,744,365.31	8.6%
Total Corporate Securities	86,004,259.44	87,259,156.26	16.0%
Mortgage-Backed Securities	246,918,422.09	251,143,222.44	46.1%
Asset-Backed Securities	-	-	0.0%
Commercial Mortgage-Backed Securities	11,008,000.34	10,658,158.19	2.0%
AAA-Rated CMBS	11,008,000.34	10,658,158.19	
U.S. Government Agency Securities	66,616,680.15	67,171,995.80	12.3%
U.S. Treasury Securities	112,267,221.60	114,735,128.10	21.1%
Accrued Interest		1,761,687.22	0.3%
Cash and Equivalents			
Commercial Paper	-	-	0.0%
Treasury Bill	-	-	0.0%
Money Market Funds	11,876,652.53	11,876,652.53	2.2%
TOTAL PORTFOLIO	\$ 534,691,236.15	\$ 544,606,000.54	100.0%
Net Income		\$ 949,735.60 *	
Net Income to be Distributed		\$ 884,393.09	
Realized Capital Gain/Loss		\$ (333,518.99)	

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

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