

**PORTFOLIO SUMMARY**  
*Idaho State Treasurer's Diversified Bond Fund*  
 Acct. # 2658063  
 For the Period Ending  
 April 30, 2013

<u>Security Type</u>	<u>Book Value</u>	<u>Market Value</u>	<u>Percent Assets</u>
<b>Fixed Income</b>			
<i>Corporate Securities:</i>			
AAA Rated	11,716,908.62	12,807,232.05	2.1%
AA Rated	23,737,148.20	25,073,188.30	4.1%
A Rated	49,850,429.73	51,580,682.25	8.4%
<b>Total Corporate Securities</b>	<b>85,304,486.55</b>	<b>89,461,102.60</b>	<b>14.6%</b>
<b>Mortgage-Backed Securities</b>	<b>279,043,237.01</b>	<b>291,522,550.21</b>	<b>47.7%</b>
<b>Asset-Backed Securities</b>	-	-	<b>0.0%</b>
<b>Commercial Mortgage-Backed Securities</b>	<b>13,311,738.38</b>	<b>13,362,550.65</b>	<b>2.2%</b>
AAA-Rated CMBS	13,311,738.38	13,362,550.65	
<b>U.S. Government Agency Securities</b>	<b>71,192,410.69</b>	<b>72,720,548.10</b>	<b>11.9%</b>
<b>U.S. Treasury Securities</b>	<b>130,226,471.75</b>	<b>135,237,472.10</b>	<b>22.1%</b>
Accrued Interest		2,232,403.50	0.4%
<b>Cash and Equivalents</b>			
<b>Commercial Paper</b>	-	-	<b>0.0%</b>
<b>Treasury Bill</b>	-	-	<b>0.0%</b>
<b>Money Market Funds</b>	<b>7,028,653.50</b>	<b>7,028,653.50</b>	<b>1.1%</b>
<b>TOTAL PORTFOLIO</b>	<b>\$ 586,106,997.88</b>	<b>\$ 611,565,280.66</b>	<b>100.0%</b>
<b>Net Income</b>		\$ 559,685.35 *	
<b>Net Income to be Distributed</b>		\$ 965,059.12	
<b>Realized Capital Gain/Loss</b>		\$ (321,119.55)	

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

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