

NEW MEXICO STATE TREASURER'S OFFICE
General Fund CORE Portfolio
PORTFOLIO CLASSIFICATION SUMMARY

- o Yield shown is avg 365-day-basis equivalent weight by cost-basis
- o Avg-Term is par-weighted term-to-maturity or MBS-Avg-Life in Years.
- o COST-BASIS is US\$BOOK_VALUE

INVESTMENTS OUTSTANDING AS OF 02/29/08

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS	%MARKET
OVERNIGHT REPO POOL	1	3.18	0	\$36,483,590	36,483,590.00	\$36,483,590		2.6365%
US TREASURY BILLS & NOTES	13	3.5019	3.96016	\$130,000,000	134,544,457.00	\$141,102,400	6,557,943	10.1970%
US AGENCY BNDS	62	4.74483827	1.55121	\$897,380,000	902,921,802.00	\$923,192,713	20,270,911	66.7159%
MONEY MARKET FUNDS	1	3.96	0	\$150,000,000	150,000,000.00	\$150,000,000		10.8400%
CORPORATE BONDS	17	5.2718	3.11359	\$126,445,000	128,744,173.00	\$132,989,405	4,245,232	9.6107%
CORE PORTFOLIO TOTAL	94	4.5410	1.71702	\$1,340,308,590	1,352,694,022.00	\$1,383,768,108	31,074,086	100.0000%

