

**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 03/31/08**

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS	%MARKET
OVERNIGHT REPO POOL	1	2.50	0	\$41,954,651	41,954,651.00	\$41,954,651		3.0234%
US TREASURY BILLS & NOTES	13	3.5020	3.87545	\$130,000,000	134,448,827.00	\$140,954,800	6,505,973	10.1577%
US AGENCY BNDS	64	4.67564968	1.62793	\$896,380,000	903,220,883.00	\$923,599,443	20,378,560	66.5579%
MONEY MARKET FUNDS	1	3.53	0	\$150,000,000	150,000,000.00	\$150,000,000		10.8095%
CORPORATE BONDS	17	5.2718	3.02863	\$126,445,000	128,672,087.00	\$131,154,941	2,482,854	9.4515%
<b>CORE PORTFOLIO TOTAL</b>	<b>96</b>	<b>4.5410</b>	<b>1.74340</b>	<b>\$1,344,779,651</b>	<b>1,358,296,448.00</b>	<b>\$1,387,663,835</b>	<b>29,367,387</b>	<b>100.0000%</b>

**Market Value of the CORE**  
**as of March 31, 2008 -- \$1,387,663,835**

