

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

**INVESTMENTS OUTSTANDING AS OF 04/30/08**

- 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

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS	%MARKET
OVERNIGHT REPO POOL	1	2.00	0.00333	\$39,477,119	39,477,119.00	\$39,477,119		2.8565%
US TREASURY BILLS & NOTES	13	3.5020	3.79347	\$130,000,000	134,356,109.00	\$138,021,200	3,665,091	9.9869%
US AGENCY BNDS	70	4.55519081	1.71943	\$900,380,000	910,261,262.00	\$924,792,413	14,531,151	66.9160%
MONEY MARKET FUNDS	1	3.12	.00333	\$150,000,000	150,000,000.00	\$150,000,000		10.8537%
CORPORATE BONDS	17	5.2718	2.94644	\$126,445,000	128,637,238.00	\$129,729,669	1,092,431	9.3870%
<b>CORE PORTFOLIO TOTAL</b>	<b>102</b>	<b>4.2850</b>	<b>1.79862</b>	<b>\$1,346,302,119</b>	<b>1,362,731,728.00</b>	<b>\$1,382,020,401</b>	<b>19,288,673</b>	<b>100.0000%</b>

