

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

INVESTMENTS OUTSTANDING AS OF 05/31/08

- 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	2.35	0.00333	\$29,974,301	29,974,301.00	\$29,974,301		2.1733%
US TREASURY BILLS & NOTES	13	3.5020	3.70855	\$130,000,000	134,259,441.00	\$135,984,500	1,725,059	9.8594%
US AGENCY BNDS	67	4.48361046	1.70278	\$840,380,000	850,427,496.00	\$859,429,758	9,002,262	62.3119%
MONEY MARKET FUNDS	1	2.91	.00333	\$225,000,000	225,000,000.00	\$225,000,000		16.3134%
CORPORATE BONDS	17	5.2718	2.86166	\$126,445,000	128,567,759.00	\$128,849,455	281,696	9.3421%
CORE PORTFOLIO TOTAL	99	4.1531	1.69006	\$1,351,799,301	1,368,228,997.00	\$1,379,238,014	11,009,017	100.0000%

