

**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 01/31/08**

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS	%MARKET
OVERNIGHT REPO POOL	1	3.00	0	\$22,014,553	22,014,553.00	\$22,014,553		1.6007%
US TREASURY BILLS & NOTES	13	3.5019	4.03962	\$130,000,000	134,634,437.00	\$139,297,800	4,663,363	10.1287%
US AGENCY BNDS	59	4.8889	1.4866	\$908,470,000	912,172,691.00	\$931,253,789	19,081,098	67.7140%
MONEY MARKET FUNDS	1	4.53	0	\$150,000,000	150,000,000.00	\$150,000,000		10.9069%
CORPORATE BONDS	17	5.2718	3.19231	\$126,445,000	128,776,480.00	\$132,709,250	3,932,770	9.6496%
<b>CORE PORTFOLIO TOTAL</b>	<b>85</b>	<b>4.8801</b>	<b>1.705 yrs</b>	<b>\$1,336,929,553</b>	<b>1,347,598,161.00</b>	<b>\$1,375,275,392</b>	<b>27,677,231</b>	<b>100.0000%</b>

**Market Value of the CORE  
as of January 31, 2008 -- \$1,375,275,392**

