

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 12/31/07

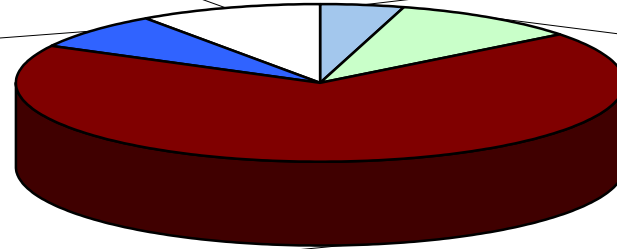
ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS	%MARKET
OVERNIGHT REPO POOL	1	4.45	0	\$59,230,531	59,230,531.00	\$59,230,531		4.3641%
US TREASURY BILLS & NOTES	13	3.5019	4.12455	\$130,000,000	134,772,267.00	\$135,699,150	926,883	9.9982%
US AGENCY BNDS	53	5.0378	1.46406	\$919,090,000	918,854,956.00	\$930,294,937	11,439,981	68.5433%
MONEY MARKET FUNDS	1	5.02	0	\$100,000,000	100,000,000.00	\$100,000,000		7.3679%
CORPORATE BONDS	17	5.272	3.27723	\$126,445,000	128,997,862.00	\$132,012,624	3,014,762	9.7266%
CORE PORTFOLIO TOTAL	85	4.8801	1.73 yrs	\$1,334,765,531	1,341,855,616.00	\$1,357,237,242	15,381,626	100.0000%

Market Value of the CORE
as of December 31, 2007-- \$1,357,237,242

CORPORATE BONDS,
 \$132,012,624 (9.7%);
 5.27%

MONEY MARKET FNDS
 \$100,000,000 (7.4%); Yield
 5.02%

US AGENCY BNDS,
 \$930,294,937 (68.6%);
 Yield 5.03%



OVERNIGHT REPO
 \$59,230,531(4.4%);
 Yield 4.45%

US TREASURY BILLS &
 NOTES, \$135,699,150
 (9.9%); Yield 3.50%

1,357,237,242.00

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