

NEW MEXICO STATE TREASURER'S OFFICE
GENERAL FUND (1000)
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 1/31/07

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS	%MARKET
UNITS - REPURCHASE POOL	1	5.2710	.00333	1,105,513,390	1,105,513,390	1,105,513,390		31.8158%
MONEY MARKET MUTUAL FUNDS	1	5.2500	.00333	60,000,000	60,000,000	60,000,000		1.7268%
COMMERCIAL PAPER-DISCOUNT BASED	13	5.3029	.01991	335,700,000	335,342,818	335,342,818		9.6509%
CERTIFICATES OF DEPOSIT	78	4.9923	.24100	239,000,000	239,000,000	239,000,000		6.8782%
FED FARM CR BKS CONS LONG-T	2	4.5280	1.93240	30,000,000	30,042,238	29,871,900	-170,338	0.8597%
FED HOME LOAN BANKS	24	3.9902	.69917	553,095,000	551,080,205	548,701,601	-2,378,604	15.7912%
FED HOME LOAN MORTGAGE CORP BDS	7	4.8942	2.11065	156,000,000	156,781,041	156,032,640	-748,401	4.4905%
FED HOME LOAN MORTGAGE CORP DN	7	5.5001	.36396	603,685,000	592,040,878	592,433,035	392,157	17.0497%
FED NATL MORTGAGE ASSN DISC	2	5.3904	.26025	140,000,000	138,091,397	138,106,697	15,300	3.9746%
FED NATL MORTGAGE ASSN MEDTRM NT	14	4.1362	.67855	270,000,000	270,761,087	269,729,850	-1,031,237	7.7626%
	149	4.9837	.36687	3,492,993,390	3,478,653,054	3,474,731,931	-3,921,123	100.0000%

General Fund Market Value (including TRANS) - \$3,474,731,931
January 2007

