

NEW MEXICO STATE TREASURER'S OFFICE  
 GENERAL FUND (1000)  
 PORTFOLIO CLASSIFICATION SUMMARY

INVESTMENTS OUTSTANDING AS OF 2/28/07

- 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
UNITS - REPURCHASE POOL	1	5.31	.00333	726,852,719	726,852,719	726,852,719		22.2587%
MONEY MARKET MUTUAL FUNDS	1	5.27	0.00333	60,000,000	60,000,000	60,000,000		1.8374%
COMMERCIAL PAPER-DISCOUNT BASED	19	5.30230	0.02263	456,697,000	456,142,765	456,142,765		13.9686%
CERTIFICATES OF DEPOSIT	78	5.0047	0.29463	239,000,000	239,000,000	239,000,000		7.3190%
FED FARM CR BKS CONS LONG-T	2	4.52780	1.85570	30,000,000	30,050,615	29,956,300	-94,315	0.9174%
FED HOME LOAN BANKS	23	4.20060	0.80371	513,095,000	510,920,320	509,110,682	-1,809,638	15.5907%
FED HOME LOAN MORTGAGE CORP BDS	10	5.00290	2.06766	221,000,000	221,669,916	221,325,848	-344,068	6.7777%
FED HOME LOAN MORTGAGE CORP DN	6	5.50691	0.30213	573,685,000	564,497,718	564,512,037	14,319	17.2873%
FED NATL MORTGAGE ASSN DISC	2	5.39040	0.18355	140,000,000	138,654,003	138,641,703	-12,300	4.2457%
FED NATL MORTGAGE ASSN MEDTRM NT	16	4.51138	1.18149	320,000,000	320,641,119	319,937,950	-703,169	9.7976%
	158	5.04410	0.48378	3,280,329,719	3,268,429,175	3,265,480,004	-2,949,171	100.0000%

**General Fund Market Value (including TRANS) - \$3,265,480,004**  
 February 28, 2007

