

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

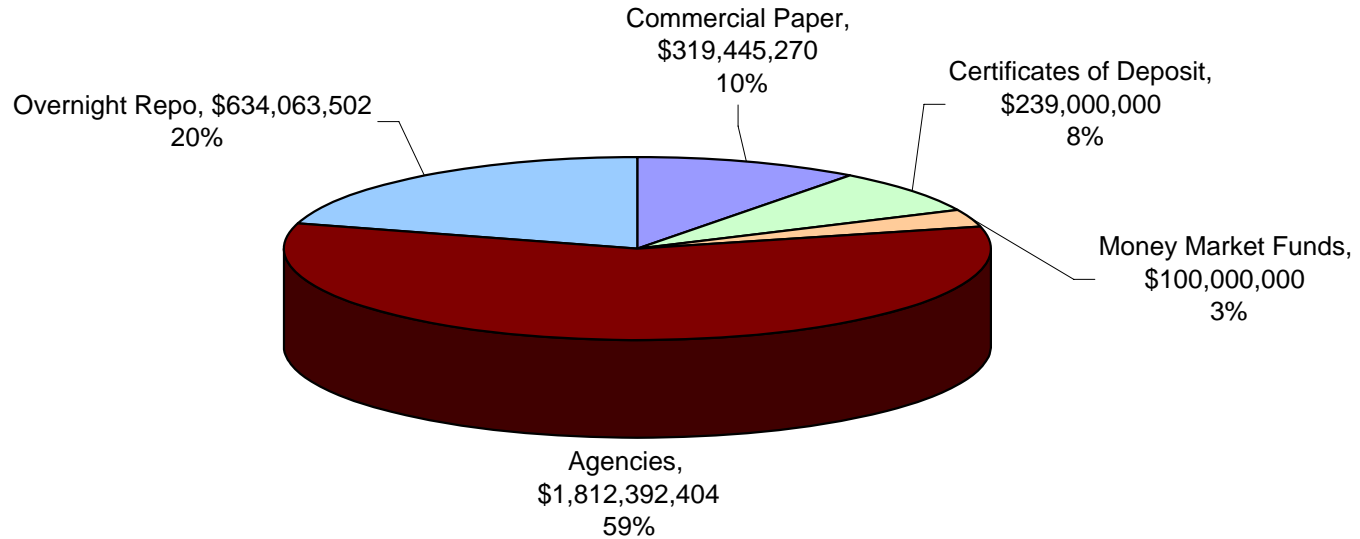
- o Yield shown is avg 365-day-basis equivalent weight by cost-basis
- o Avg-Term is par-weighted term-to-maturity or MBS-Avg-Life in Years.
- o COST-BASIS is US\$BOOK\_VALUE

**INVESTMENTS OUTSTANDING AS OF 3/31/07**

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS
UNITS - REPURCHASE POOL	1	5.31	.00333	634,063,502	634,063,502	634,063,502	
MONEY MARKET MUTUAL FUNDS	1	5.3100	0.00333	100,000,000	100,000,000	100,000,000	
COMMERCIAL PAPER-DISCOUNT BASED	12	5.28550	0.03239	320,000,000	319,445,270	319,445,270	
CERTIFICATES OF DEPOSIT	78	5.0005	0.27716	239,000,000	239,000,000	239,000,000	
FED FARM CR BKS CONS LONG-T	2	4.52760	1.77080	30,000,000	30,053,015	30,034,400	-18,615
FED HOME LOAN BANKS	25	4.33492	0.88613	538,095,000	536,056,903	535,022,187	-1,034,716
FED HOME LOAN MORTGAGE CORP BDS	12	4.99580	1.92672	251,000,000	251,536,867	251,605,240	68,373
FED HOME LOAN MORTGAGE CORP DN	5	5.52725	0.25969	480,953,000	474,338,037	474,624,469	286,432
FED NATL MORTGAGE ASSN DISC	3	5.31570	0.15541	232,732,000	230,844,669	230,894,808	50,139
FED NATL MORTGAGE ASSN MEDTRM NT	15	4.67556	1.21824	290,000,000	290,589,673	290,211,300	-378,373
	154	5.05694	0.51653	3,115,843,502	3,105,927,936	3,104,901,176	-1,026,760

188.50 Days

**General Fund Market Value (including TRANS) - \$3,104,901,176  
March 31, 2007**



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**%MARKET**

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20.4214%

3.2207%

10.2884%

7.6975%

0.9673%

17.2315%

8.1035%

15.2863%

7.4365%

9.3469%

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100.0000%

