

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

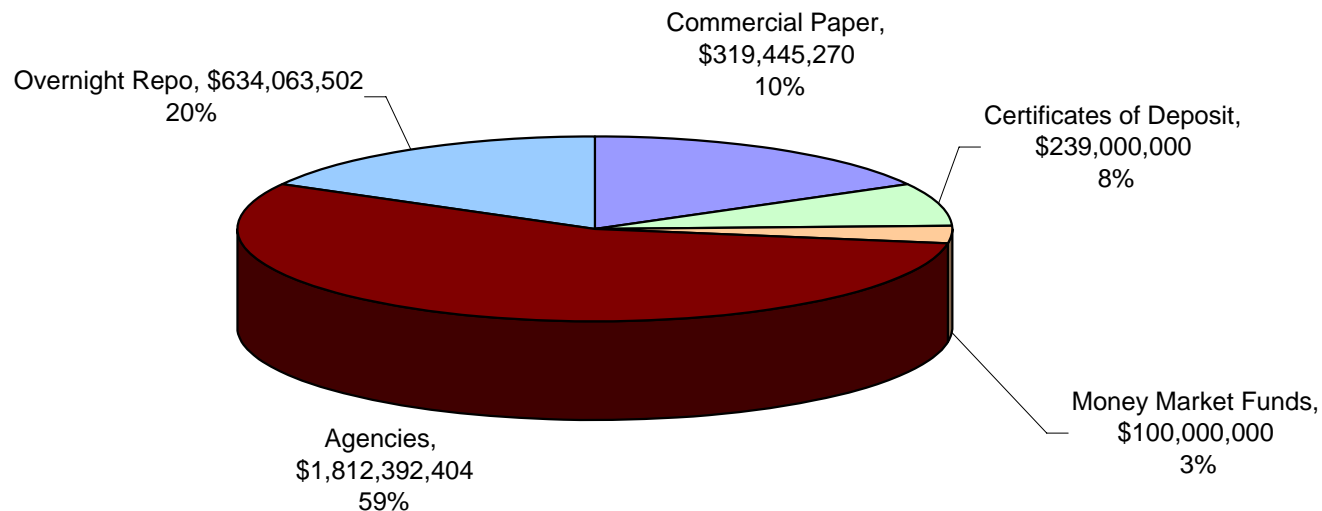
- o Yield shown is avg 365-day-basis equivalent weight by cost-basis
- o Avg-Term is par-weighted term-to-maturity or MBS-Avg-Life in Years.
- o COST-BASIS is US\$BOOK_VALUE

INVESTMENTS OUTSTANDING AS OF 4/30/07

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS
UNITS - REPURCHASE POOL	1	5.31	.00333	540,313,240	540,313,240	540,313,240	
MONEY MARKET MUTUAL FUNDS	1	5.2800	0.00333	100,000,000	100,000,000	100,000,000	
COMMERCIAL PAPER-DISCOUNT BASED	20	5.27490	0.05889	536,740,000	535,135,881	535,135,881	
CERTIFICATES OF DEPOSIT	77	4.9929	0.33140	238,000,000	238,000,000	238,000,000	
CORPORATE BONDS	0	0	0	0	0	0	0
FED FARM CR BKS CONS LONG-T	2	4.52750	1.68860	30,000,000	30,062,500	30,059,300	-3,200
FED HOME LOAN BANKS	25	4.53286	0.93042	513,095,000	510,980,076	510,266,543	-713,533
FED HOME LOAN MORTGAGE CORP BDS	15	4.99140	1.82485	281,000,000	281,561,075	281,602,840	41,765
FED HOME LOAN MORTGAGE CORP DN	5	5.52725	0.17749	480,953,000	476,507,745	476,626,171	118,426
FED NATL MORTGAGE ASSN Debs	2	5.06800	1.25480	20,000,000	19,714,463	19,728,100	13,637
FED NATL MORTGAGE ASSN DISC	2	5.26640	0.12936	137,732,000	136,823,103	136,827,871	4,768
FED NATL MORTGAGE ASSN MEDTRM NT	17	4.83410	1.24334	310,000,000	310,105,770	310,295,900	190,130
	167	5.07033	0.52370	3,187,833,240	3,179,203,853	3,178,855,846	-348,007

191.15 Days

General Fund Market Value (including TRANS) - \$3,178,855,846
 April 30, 2007



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%MARKET

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16.9971%

3.1458%

16.8342%

7.4870%

0.0000%

0.9456%

16.0519%

8.8586%

14.9936%

0.6206%

4.3043%

9.7612%

100.0000%

