

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

INVESTMENTS OUTSTANDING AS OF 10/31/07

- 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	3	4.85000	0.00333	391,059,002	391,059,002	391,059,002		13.4092%
MONEY MARKET MUTUAL FUNDS	1	5.12000	0.00333	100,000,000	100,000,000	100,000,000		3.4289%
MUNICIPAL BOND	0	0.00000	0	0	0	0	0.00000	0.0000%
COMMERCIAL PAPER-DISCOUNT BASED	21	4.76520	0.06300	630,000,000	628,128,366	628,128,366		21.5382%
CERTIFICATES OF DEPOSIT	84	4.93710	0.34510	279,000,000	279,000,000	279,000,000		9.5668%
CORPORATE BONDS	14	5.33440	3.30719	104,520,000	106,741,806	109,808,162	3,066,356	3.7653%
FED FARM CR BKS CONS LONG-T	1	4.84440	1.97810	20,000,000	20,055,095	20,243,800	188,705	0.6941%
FED HOME LOAN BANKS	20	4.93031	0.88576	452,090,000	447,133,943	448,882,599	1,748,656	15.3920%
FED HOME LOAN MORTGAGE CORP BDS	20	5.01740	1.51069	341,000,000	341,858,375	344,482,200	2,623,825	11.8121%
FED HOME LOAN MORTGAGE CORP DN	2	4.99280	0.59040	100,000,000	97,129,903	97,520,000	390,097	3.3439%
FED NATL MORTGAGE ASSN Debs	2	5.06820	0.75070	20,000,000	19,836,274	19,937,500	101,226	0.6836%
FED NATL MORTGAGE ASSN DISC	6	4.96180	0.66580	200,000,000	193,587,502	194,400,000	812,498	6.6659%
FED NATL MORTGAGE ASSN MEDTRM NT	17	5.06300	1.69373	280,000,000	280,938,197	282,883,450	1,945,253	9.6999%
	191	4.93404	0.72657	2,917,669,002	2,905,468,463	2,916,345,079	10,876,616	100.0000%
			265.20 Days					

General Fund Market Value (including TRANS) - \$2,916,345,079

