

NEW MEXICO STATE TREASURER'S OFFICE
 GENERAL FUND (TRAN)
 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 USSBOOK_VALUE

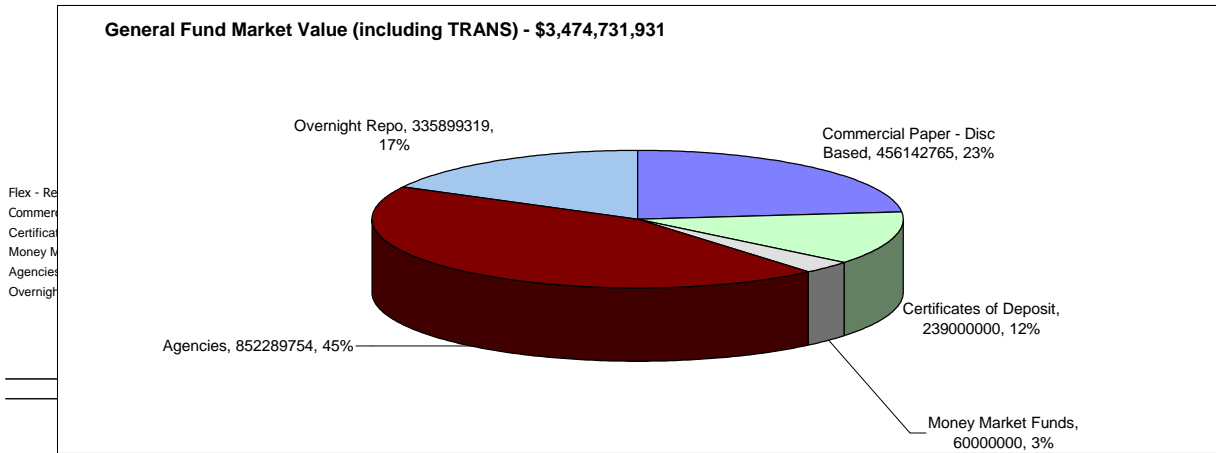
INVESTMENTS OUTSTANDING AS OF 9/30/07

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS	%MARKET
UNITS - REPURCHASE POOL	1.0	4.55	0.00333	3,678,034	3,678,034	3,678,034	0	0.8927%
MONEY MARKET MUTUAL FUNDS	0.0	0	0	0	0	0	0	0.0000%
MUNICIPAL BOND	0.0	0	0	0	0	0	0	0.0000%
COMMERCIAL PAPER-DISCOUNT BASED	0.0	0	0	0	0	0	0	0.0000%
CERTIFICATES OF DEPOSIT	0.0	0	0	0	0	0	0	0.0000%
CORPORATE BONDS	0.0	0	0	0	0	0	0	0.0000%
FED FARM CR BKS CONS LONG-T	0.0	0	0	0	0	0	0	0.0000%
FED HOME LOAN BANKS	3.0	5.0039	0.713817647	119,000,000	115,852,334	116,395,860	543,526	28.2518%
FED HOME LOAN MORTGAGE CORP BDS	0.0	0	0	0	0	0	0	0.0000%
FED HOME LOAN MORTGAGE CORP DN	2.0	4.9928	0.5904	100,000,000	97,129,903	97,520,000	390,097	23.6703%
FED NATL MORTGAGE ASSN Debs	0.0	0	0	0	0	0	0	0.0000%
FED NATL MORTGAGE ASSN DISC	6.0	4.9618	0.6658	200,000,000	193,587,502	194,400,000	812,498	47.1852%
FED NATL MORTGAGE ASSN MEDTRM NT	0.0	0	0	0	0	0	0	0.0000%
	12	4.9804	0.67888 0.65560	422,678,034	410,247,773	411,993,894	1,746,121	

239.29559 Days

FHLB Float	1	5.6944	2.7973	7,000,000	7,000,000	6,994,260	-5,740
FHLB Disc	2	4.9608	0.5836	112,000,000	108,852,334	109,401,600	549,266
par weighted		5.003952941	0.7138176	119,000,000	115,852,334	116,395,860	543,526

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



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