

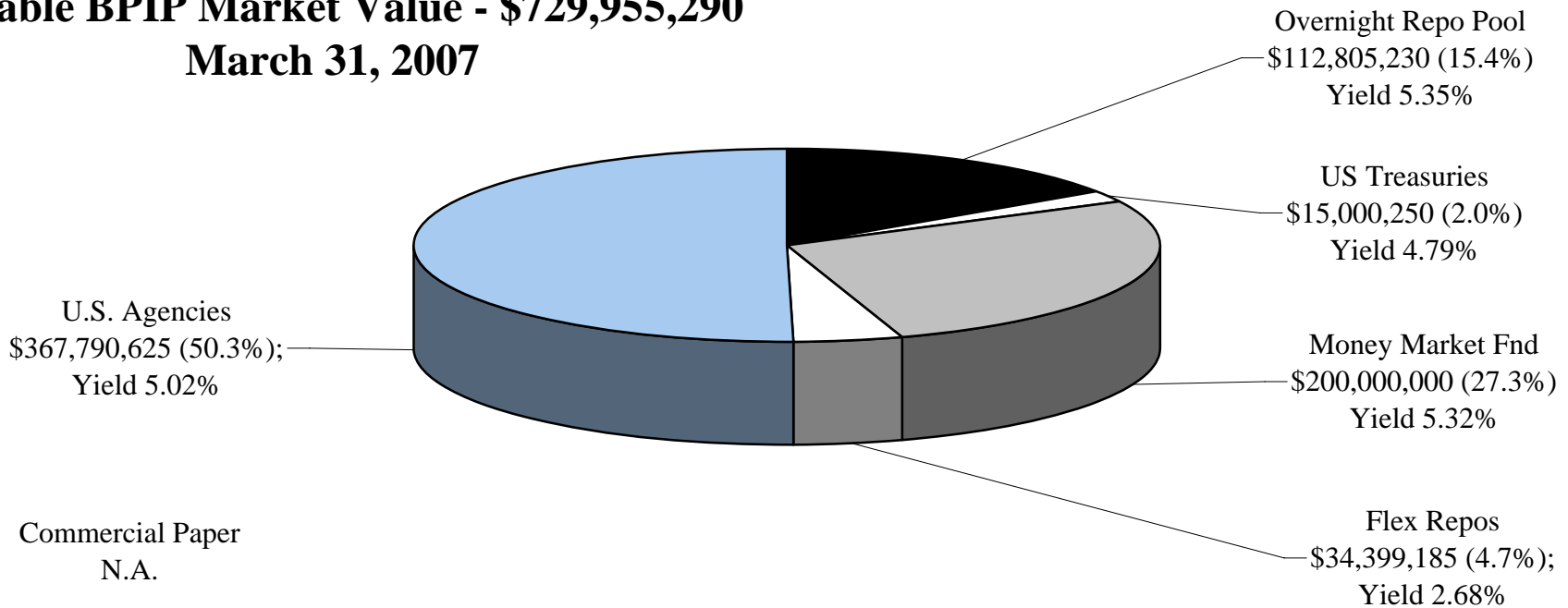
NEW MEXICO STATE TREASURER'S OFFICE
Taxable Bond Proceeds Investment Pool (4000)
PORTFOLIO CLASSIFICATION SUMMARY

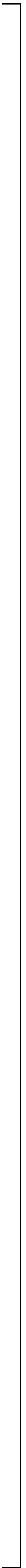
- o Yield shown is avg 365-day-basis equivalent weight by cost-basis
- o Avg-Term is par-weighted term-to-maturity or MBS-Avg-Life in Years.
- o COST-BASIS is US\$BOOK_VALUE

INVESTMENTS OUTSTANDING AS OF 03/31/07

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS	%MARKET
UNITS - REPURCHASE POOL	1	5.35	0.00333	112,805,230.00	112,805,230.00	112,805,230.00		15.4529%
FLEX REPURCHASE AGREEMENTS	1	2.6820	0.5808	34,399,185.00	34,399,185.00	34,399,185.00		4.7122%
US TREASURY BILLS & NOTES	3	4.7966	1.74430	15,000,000.00	14,968,165.00	15,000,250.00	32,085	2.0548%
MONEY MARKET FND	1	5.32	.00333	200,000,000.00	200,000,000.00	200,000,000.00		27.3974%
U. S. AGENCY BDNS / NTS	41	5.0282	1.4798	369,660,000.00	366,348,958.00	367,790,625.00	1,441,667	50.3826%
BPIP PORTFOLIO TOTAL	47	5.0286	308 Days	731,864,415.00	728,521,538.00	729,995,290.00	1,473,752	100.0000%

Taxable BPIP Market Value - \$729,955,290
March 31, 2007





729,995,290.00

Overnight Pool 652,953,564.00 58.2%

US Agencies 15,000,250.00 1.3%

1,121,652,227.00

Overnight Pool	112,805,230.00	15.5%
Commercial Paper	0.00	0.0%
US Treasuries	15,000,250.00	2.1%
Money Market Fnd	200,000,000.00	27.4%
Flex Repos	34,399,185.00	4.7%
US Agencies	367,790,625.00	50.4%

729,995,290.00 1

0.259795437
5.185253405
5.445048842 Treasury term

1.434915681
1.066845578
0.276223978
0.69431627

1.555919629

5.028221136
Agency Yield