

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 04/30/07

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS	%MARKET
UNITS - REPURCHASE POOL	1	5.22	0.00333	123,693,733.00	123,693,733.00	123,693,733.00		17.0338%
FLEX REPURCHASE AGREEMENTS	1	2.6820	0.4959	29,350,322.00	29,350,322.00	29,350,322.00		4.0418%
US TREASURY BILLS & NOTES	3	4.7966	1.65937	15,000,000.00	14,968,165.00	14,992,550.00	24,385	2.0646%
MONEY MARKET FND	1	5.30	.00333	200,000,000.00	200,000,000.00	200,000,000.00		27.5420%
U. S. AGENCY BDNS / NTS	40	5.0383	1.4333	359,660,000.00	356,575,923.00	358,128,040.00	1,552,117	49.3177%
BPIP PORTFOLIO TOTAL	46	5.0316	292 Days	727,704,055.00	724,588,143.00	726,164,645.00	1,576,502	100.0000%

Taxable BPIP Market Value - \$726,164,645
April 30, 2007

