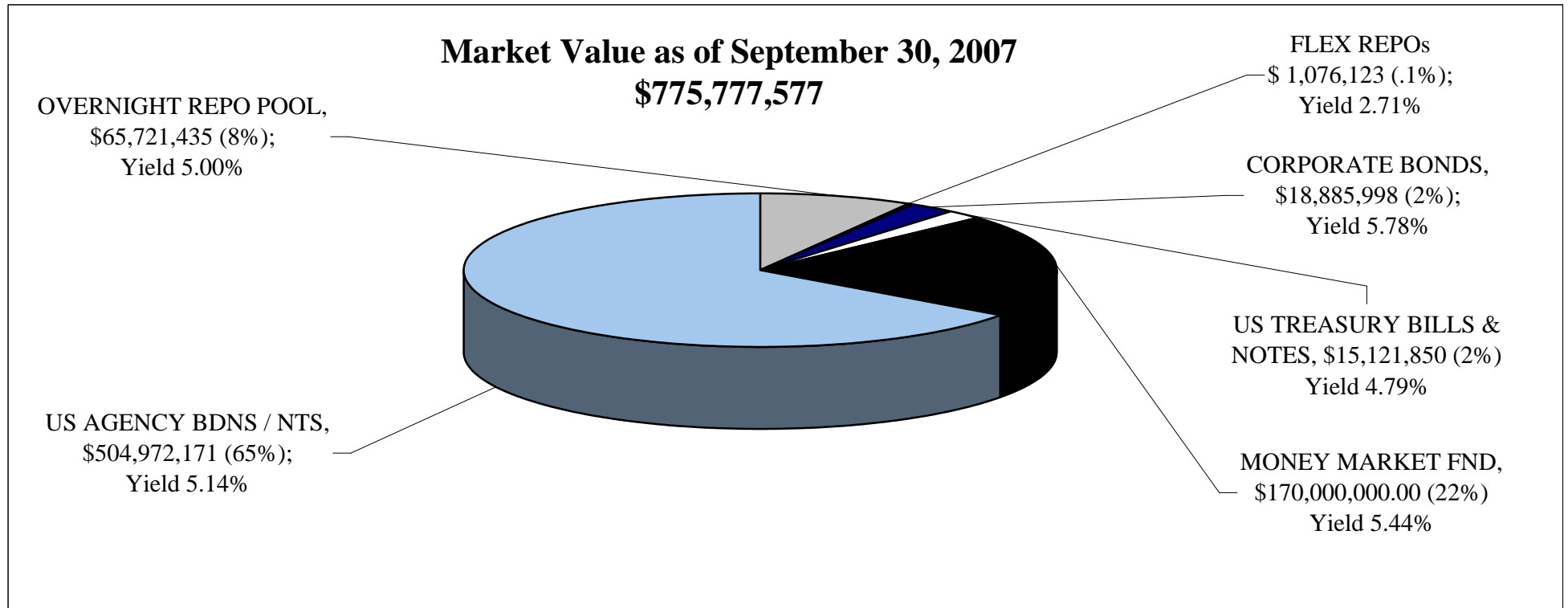


**NEW MEXICO STATE TREASURER'S OFFICE**  
**Taxable Bond Proceeds Investment Pool (4000)**  
**PORTFOLIO CLASSIFICATION SUMMARY**

**INVESTMENTS OUTSTANDING AS OF 09/30/07**

- 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
OVERNIGHT REPO POOL	1	5.00	0	65,721,435.00	65,721,435.00	65,721,435.00	
FLEX REPURCHASE AGREEMENTS	1	2.7193	0.0822	1,076,123.00	1,076,123.00	1,076,123.00	
CORPORATE BONDS	4	5.7875	2.4344	19,075,000.00	18,991,754.00	18,885,998.00	-105,756
US TREASURY BILLS & NOTES	3	4.7966	1.2456	15,000,000.00	14,968,165.00	15,121,850.00	153,685
MONEY MARKET FND	1	5.44	0	170,000,000.00	170,000,000.00	170,000,000.00	
US AGENCY BDNS / NTS	45	5.1494	1.1986	507,660,000.00	501,188,875.00	504,972,171.00	3,783,296
<b>BPIP PORTFOLIO TOTAL</b>	<b>55</b>	<b>5.2076</b>	<b>291 Days</b>	<b>778,532,558.00</b>	<b>771,946,352.00</b>	<b>775,777,577.00</b>	<b>3,831,225</b>





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**%MARKET**  
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8.4717%

0.1387%

2.4345%

1.9493%

21.9135%

65.0924%

100.0000%

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