

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

INVESTMENTS OUTSTANDING AS OF 10/31/07

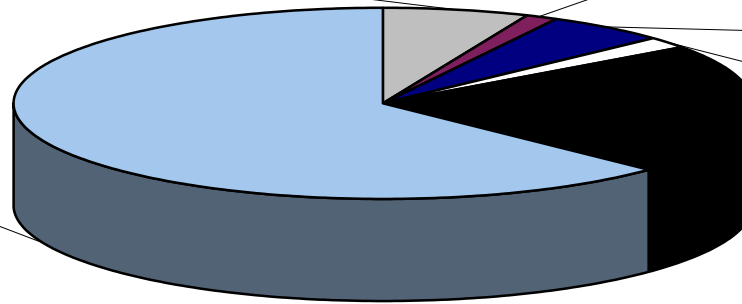
- o Yield shown is avg 365-day-basis equivalent weight by cost-basis
- o Avg-Term is par-weighted term-to-maturity or MBS-Avg-Life in Years.
- o COST-BASIS is US\$BOOK_VALUE

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS
OVERNIGHT REPO POOL	1	4.85	0	49,503,075.00	49,503,075.00	49,503,075.00	
ASSET BACKED SECURITIES	1	4.818	2.6	10,000,000.00	10,082,031.00	10,031,420.00	-50,611
CORPORATE BONDS	7	5.4719	4.2966	39,075,000.00	39,394,298.00	39,142,806.00	-251,492
US TREASURY BILLS & NOTES	3	4.7966	1.15527	15,000,000.00	14,968,165.00	15,110,150.00	141,985
MONEY MARKET FND	1	5.1600	0	170,000,000.00	170,000,000.00	170,000,000.00	
US AGENCY BDNS / NTS	42	5.0462	.94489	477,660,000.00	471,650,667.00	475,893,360.00	4,242,693
BPIP PORTFOLIO TOTAL	55	5.0716	301 Days	761,238,075.00	755,598,236.00	759,680,811.00	4,082,575

Market Value as of October 31, 2007
\$759,680,811

OVERNIGHT REPO POOL,
 \$49,503,075 (6%);
 Yield 4.85%

US AGENCY BDNS / NTS,
 \$475,893,360 (63%);
 Yield 5.04%



ASSET BACKED
 \$ 10,031,420 (1%);
 Yield 4.81%

CORPORATE BONDS,
 \$39,142,806 (5%);
 Yield 5.47%

US TREASURY BILLS &
 NOTES, \$15,110,150 (2%)
 Yield 4.79%

MONEY MARKET FND,
 \$170,000,000.00 (22%)
 Yield 5.16%

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%MARKET
.....

6.5163%

1.3205%

5.1525%

1.9890%

22.3778%

62.6439%

100.0000%

CEC

1%)

%

ONDS,

5%)

%

BILLS &

150 (2%)

%

CEC FND,

30 (22%)

6%