

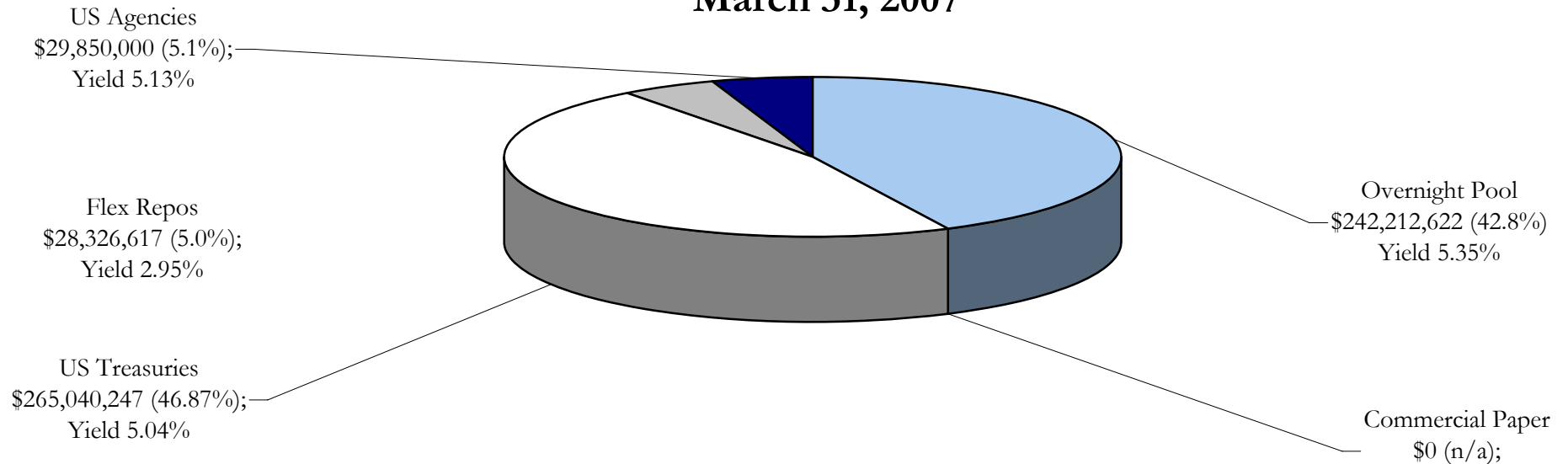
NEW MEXICO STATE TREASURER'S OFFICE
Tax-exempt Bond Proceeds Investment Pool (4000)
PORTFOLIO CLASSIFICATION SUMMARY

- 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	242,212,322.00	242,212,322.00	242,212,322.00		42.8369%
FLEX REPURCHASE AGREEMENTS	1	2.9520	0.211	28,326,617.00	28,326,617.00	28,326,617.00		5.0098%
US TREASURY BILLS & NOTES	12	5.0476	.41470	266,200,000.00	263,289,474.00	265,040,247.00	1,750,773	46.8742%
US AGENCY BNDS	2	5.1372	.74250	30,000,000.00	29,807,250.00	29,850,000.00	42,750	5.2792%
BPIP PORTFOLIO TOTAL	16	5.0737	90.1 Days	566,738,939.00	563,635,663.00	565,429,186.00	1,793,523	100.0000%

Tax-Exempt BPIP Market Value - \$565,429,186
March 31, 2007



565,429,186.00

Overnight Pool	<u>254,845,294.60</u>	44.1%
Commercial Paper	0.00	0.0%
Flex Repos	28,326,617.00	4.9%
	578,062,158.60	

Overnight Pool	242,212,322.00	42.8%
Commercial Paper	0.00	0.0%
US Treasuries	265,040,247.00	46.9%
Flex Repos	28,326,617.00	5.0%
US Agencies	29,850,000.00	5.3%

565,429,186.00 1

	0.118511307
	0.983821859
Agency/Blend Yield	1.102333166
	0.009426755
	0.405273381
Treasury blend	0.414700136

331240369

1.866298311

1.327843416

3.194141727

0.128662241

0.454893151

0.583555392

3.910603119

5.708141599

9.618744718

0.269378607

0.249010511

0.518389118