

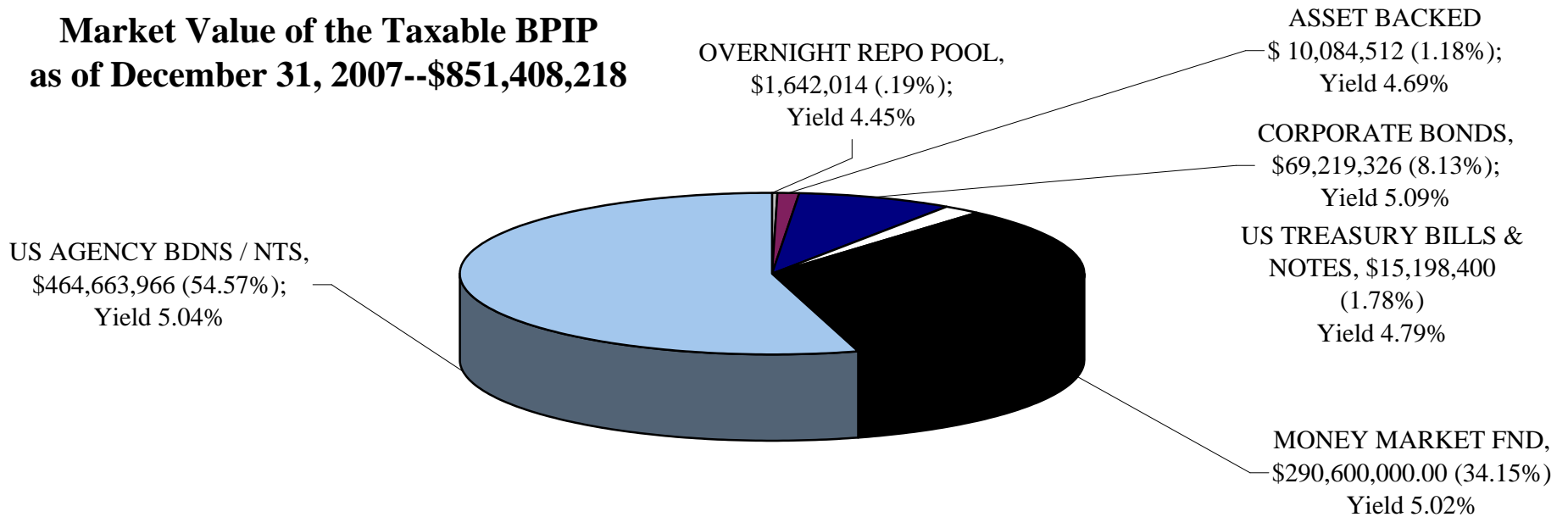
**NEW MEXICO STATE TREASURER'S OFFICE**  
**Taxable Bond Proceeds Investment Pool (4000)**  
**PORTFOLIO CLASSIFICATION SUMMARY**

- 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 12/31/07**

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS
OVERNIGHT REPO POOL	1	4.45	0	1,642,014.00	1,642,014.00	1,642,014.00	
ASSET BACKED SECURITIES	1	4.6997	2.6	10,000,000.00	10,081,736.00	10,084,512.00	2,776
CORPORATE BONDS	10	5.0907	3.1165	69,075,000.00	69,401,148.00	69,219,326.00	-181,822
US TREASURY BILLS & NOTES	3	4.7966	.98810	15,000,000.00	14,968,165.00	15,198,400.00	230,235
MONEY MARKET FND	1	5.0200	0	290,600,000.00	290,600,000.00	290,600,000.00	
US AGENCY BDNS / NTS	41	5.0407	.94489	463,740,000.00	458,099,675.00	464,663,966.00	6,564,291
<b>BPIP PORTFOLIO TOTAL</b>	<b>57</b>	<b>4.9949</b>	<b>291 Days</b>	<b>850,057,014.00</b>	<b>844,792,738.00</b>	<b>851,408,218.00</b>	<b>6,615,480</b>

**Market Value of the Taxable BPIP  
as of December 31, 2007--\$851,408,218**





.....  
**%MARKET**  
.....

0.1929%

1.1845%

8.1300%

1.7851%

34.1317%

54.5759%

100.0000%

.....  
%)

DS,  
6)

LS &  
00

T FND,  
4.15%

