

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 01/31/08

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS	%MARKET
OVERNIGHT REPO POOL	1	3.0	0	\$14,599,709	14,599,709.00	\$14,599,709		2.4720%
US TREASURY BILLS & NOTES	15	4.9306	.40236	\$90,580,000	90,193,184.00	\$91,428,102	1,234,918	15.4805%
US AGENCY BNDS	35	4.9072	1.3999	\$221,666,000	220,107,949.00	\$224,630,680	4,522,731	38.0343%
MONEY MARKET FUNDS	1	4.49	0	\$230,000,000	230,000,000.00	\$230,000,000		38.9434%
CORPORATE BONDS	3	4.6215	1.45027	\$30,000,000	29,606,500.00	\$29,941,600	335,100	5.0697%
BPIP PORTFOLIO TOTAL	55	4.6796	230 days	\$586,845,709	584,507,342.00	\$590,600,091	6,092,749	100.0000%

Market Value of the Tax-exempt BPIP
January 31, 2008-- \$590,600,091

