

**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

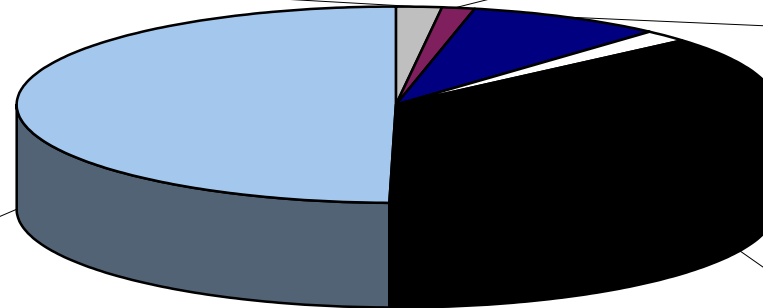
**INVESTMENTS OUTSTANDING AS OF 02/29/08**

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS	%MARKET
OVERNIGHT REPO POOL	1	3.18	0	16,870,624.00	16,870,624.00	16,870,624.00		2.0386%
ASSET BACKED SECURITIES	1	4.765	2.4	10,000,000.00	10,077,763.00	10,305,105.00	227,342	1.2452%
CORPORATE BONDS	10	5.1070	2.8757	69,075,000.00	69,391,035.00	70,279,771.00	888,736	8.4924%
US TREASURY BILLS & NOTES	3	4.7966	.82467	15,000,000.00	14,968,165.00	15,355,100.00	386,935	1.8555%
MONEY MARKET FND	1	3.96	0	303,600,000.00	303,600,000.00	303,600,000.00		36.6861%
US AGENCY BDNS / NTS	42	5.0407	.94489	405,530,000.00	402,270,977.00	411,151,156.00	8,880,179	49.6822%
<b>BPIP PORTFOLIO TOTAL</b>	<b>58</b>	<b>4.4959</b>	<b>277 days</b>	<b>820,075,624.00</b>	<b>817,178,564.00</b>	<b>827,561,756.00</b>	<b>10,383,192</b>	<b>100.0000%</b>

**Market Value of the Taxable BPIP**  
**as of February 29, 2008--\$827,561,756**

OVERNIGHT REPO POOL,  
 \$16,870,624 (2.0%);  
 Yield 3.18%

US AGENCY BDNS / NTS,  
 \$411,151,156 (49.7%);  
 Yield 5.04%



ASSET BACKED  
 \$10,305,105 (1.3%);  
 Yield 4.76%

CORPORATE BONDS,  
 \$70,279,771 (8.5%);  
 Yield 5.10%

US TREASURY BILLS &  
 NOTES, \$15,355,100 (1.9%)  
 Yield 4.79%

MONEY MARKET FND,  
 \$303,600,000 (36.6%)  
 Yield 3.96%