

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 03/31/08

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS	%MARKET
OVERNIGHT REPO POOL	1	2.5	0	\$7,446,261	7,446,261.00	\$7,446,261		1.3683%
US TREASURY BILLS & NOTES	12	4.8301	.52581	\$47,640,000	47,466,312.00	\$48,379,809	913,497	8.8899%
US AGENCY BNDS	29	4.8901	1.3201	\$157,990,000	158,248,266.00	\$161,161,066	2,912,800	29.6136%
MONEY MARKET FUNDS	1	3.53	0	\$297,183,000	297,183,000.00	\$297,183,000		54.6079%
CORPORATE BONDS	3	4.6215	1.28767	\$30,000,000	29,606,500.00	\$30,042,400	435,900	5.5203%
BPIP PORTFOLIO TOTAL	46	4.0537	209 days	\$540,259,261	539,950,339.00	\$544,212,536	4,262,197	100.0000%

