

**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 04/30/08**

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS	%MARKET
OVERNIGHT REPO POOL	1	2.0	0	\$5,317,958	5,317,958.00	\$5,317,958		0.9942%
US TREASURY BILLS & NOTES	11	4.8178	.48395	\$43,670,000	43,500,034.00	\$44,242,872	742,838	8.2716%
US AGENCY BNDS	29	4.8901	1.3201	\$162,040,000	163,023,888.00	\$165,064,822	2,040,934	30.8604%
MONEY MARKET FUNDS	1	3.12	0	\$290,183,000	290,183,000.00	\$290,183,000		54.2525%
CORPORATE BONDS	3	4.6215	1.20547	\$30,000,000	29,606,500.00	\$30,066,600	460,100	5.6212%
<b>BPIP PORTFOLIO TOTAL</b>	<b>45</b>	<b>3.7714</b>	<b>.64844</b>	<b>\$531,210,958</b>	<b>531,631,380.00</b>	<b>\$534,875,252</b>	<b>3,243,872</b>	<b>100.0000%</b>

236 Days

