

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 5/31/08

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS	%MARKET
OVERNIGHT REPO POOL	1	2.35	0	\$2,578,838	2,578,838.00	\$2,578,838		0.4913%
US TREASURY BILLS & NOTES	10	4.8054	.44329	\$39,700,000	39,501,655.00	\$40,114,388	612,733	7.6417%
US AGENCY BNDS	33	4.8901	1.3201	\$255,850,000	256,911,554.00	\$258,085,116	1,173,562	49.1646%
MONEY MARKET FUNDS	1	2.91	0	\$194,183,000	194,183,000.00	\$194,183,000		36.9914%
CORPORATE BONDS	3	4.6215	1.12057	\$30,000,000	29,606,500.00	\$29,979,700	373,200	5.7111%
BPIP PORTFOLIO TOTAL	48	3.8040	1.22 yrs	\$522,311,838	522,781,547.00	\$524,941,042	2,159,495	100.0000%

