

**NEW MEXICO STATE TREASURER'S OFFICE
LGIP FUND (4101)
PORTFOLIO CLASSIFICATION SUMMARY**

INVESTMENTS OUTSTANDING AS OF 1/31/07

- 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

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN (LOSS)	%MARKET
COMMERCIAL PAPER-DISCOUNT BASED	15	5.3760	.15211	276,902,000	274,669,263	274,669,263		34.67%
FED HOME LOAN BANK DISC NOTES	1	5.2817	.03840	30,000,000	29,939,893	29,946,000	6,107	3.78%
FED HOME LOAN MORTGAGE CORP BDS	7	5.2718	.12044	152,394,000	151,440,814	151,464,629	23,815	19.12%
FED NATL MORTGAGE ASSN DISC NTS	6	5.2546	.21414	123,920,000	122,547,925	122,560,638	12,713	15.47%
LGIP BANK ACCOUNT	1	4.9523	.00550	711,027	711,027	711,027		0.09%
MONEY MARKET FUNDS	4	5.2666	.00333	213,000,000	213,000,000	213,000,000		26.88%
	34	5.3022	.11152	796,927,027	792,308,922	792,351,557	42,635	100.00%
Days			41					

