

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

**INVESTMENTS OUTSTANDING AS OF 2/28/07**

- 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	5.3787	.14646	299,034,000	296,714,923	296,714,923		36.79%
FED HOME LOAN MORTGAGE CORP BDS	4	5.2741	.11108	84,094,000	83,609,298	83,586,368	(22,930)	10.36%
FED NATL MORTGAGE ASSN DISC NTS	6	5.2546	.13744	123,920,000	123,039,302	123,004,844	(34,458)	15.25%
LGIP BANK ACCOUNT	1	5.0058	.00270	1,993,253	1,993,253	1,993,253		0.25%
MONEY MARKET FUNDS	4	5.2687	.00333	301,300,000	301,300,000	301,300,000		37.35%
	30	5.3069	.087684	810,341,253	806,656,776	806,599,388	(57,388)	100.00%

Days 32

