

**NEW MEXICO STATE TREASURER'S OFFICE
LGIP FUND (4101)
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 3/31/07

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN (LOSS)	%MARKET
COMMERCIAL PAPER-DISCOUNT BASED	12	5.3711	.09882	255,894,000	254,555,715	254,555,715		29.54%
FED HOME LOAN MORTGAGE CORP BDS	1	5.2828	.18900	22,926,000	22,701,371	22,708,203	6,832	2.64%
FED NATL MORTGAGE ASSN DISC NTS	5	5.2606	.07276	93,920,000	93,566,295	93,585,105	18,810	10.86%
LGIP BANK ACCOUNT	1	4.9921	.00550	1,348,390	1,348,390	1,348,390		0.16%
MONEY MARKET FUNDS	4	5.3115	.00333	489,400,000	489,400,000	489,400,000		56.80%
	23	5.3223	.04410	863,488,390	861,571,771	861,597,413	25,642	100.00%

Days 23 Avg-Term 16

