

**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 4/30/07**

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN (LOSS)	%MARKET
COMMERCIAL PAPER-DISCOUNT BASED	10	5.3712	.10916	201,800,000	200,632,952	200,632,952		22.52%
GOVT AGENCY PAPER DISC NTS	2	5.2482	.02591	19,345,000	19,318,824	19,321,989		
FED HOME LOAN MORTGAGE CORP BDS	1	5.2828	.10680	22,926,000	22,799,036	22,802,200	3,164	2.56%
FED NATL MORTGAGE ASSN DISC NTS	2	5.2699	.05285	41,920,000	41,805,190	41,813,308	8,118	4.69%
LGIP BANK ACCOUNT	1	4.9921	.00270	1,872,255	1,872,255	1,872,255		0.21%
MONEY MARKET FUNDS	4	5.2833	.00333	604,600,000	604,600,000	604,600,000		67.85%
	20	5.3010	.03273	892,463,255	891,028,257	891,042,704	11,282	97.83%
Days			12					

