

**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 5/31/07**

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN (LOSS)	%MARKET
COMMERCIAL PAPER-DISCOUNT BASED	16	5.3674	.9550	263,995,000	262,657,610	262,657,610		26.99%
FED HOM LOAN BANKS	2	5.3739	.98734	57,160,000	57,150,040	57,104,050	(45,990)	5.87%
FED HOME LOAN MORTGAGE CORP BDS	1	5.3620	.66300	6,625,000	6,620,078	6,609,696	(10,382)	0.68%
FED NATL MORTGAGE ASSN DISC NTS	1	5.2828	.02190	22,926,000	22,899,956	22,903,074	3,118	2.35%
LGIP BANK ACCOUNT	1	4.9442	.01100	27,202,463	27,202,463	27,202,463		2.80%
MONEY MARKET FUNDS	4	5.2835	.00333	596,686,917	596,686,917	596,686,917		61.31%
	25	5.3025	.09114	974,595,380	973,217,064	973,163,810	(53,254)	100.00%
Days			33					

