

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

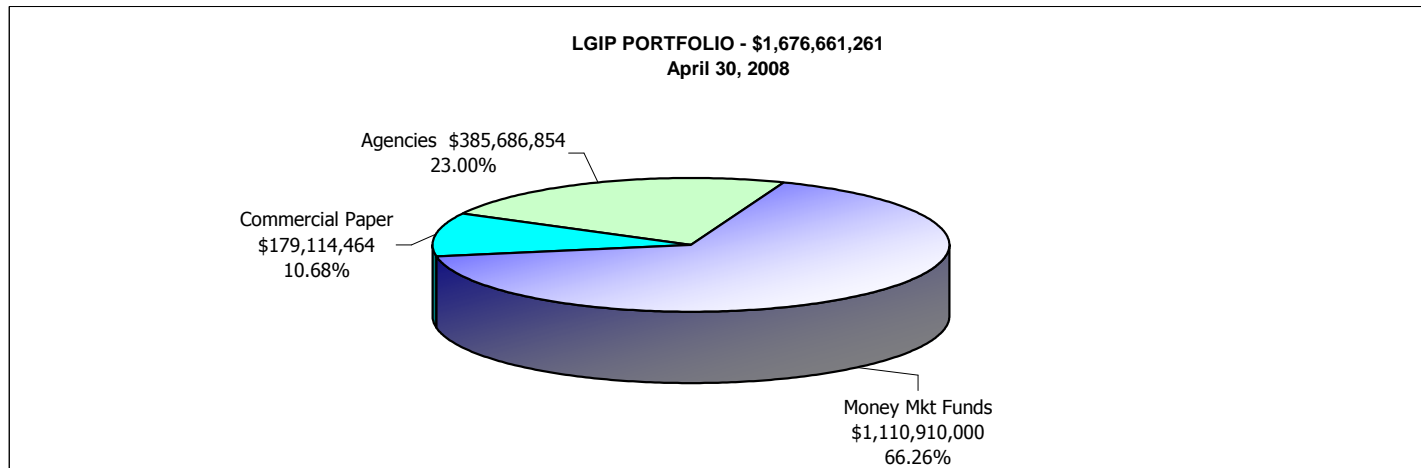
- o Yield shown is avg 365-day-basis equivalent weight by cost-basis
- o Avg-Term is par-weighted term-to-maturity or MBS-Avg-Life in Years.
- o Cost-Basis is US\$ Book Value

INVESTMENTS OUTSTANDING AS OF 04/30/08

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN (LOSS)	%MARKET
LGIP BANK ACCOUNT	1	2.1640	.00270	949,943	949,943	949,943	0	0.06%
COMMERCIAL PAPER-DISCOUNT BASED	14	2.7773	.18150	180,000,000	179,114,464	179,114,464	0	10.68%
FED HOME LOAN BANKS	2	2.4199	.95236	44,600,000	44,597,436	44,418,924	(178,512)	2.65%
FED HOME LOAN BANKS DISC NT	4	2.6146	.26763	37,545,000	37,294,482	37,345,850	51,368	2.23%
FED FARMER DIS NOTE	2	2.6915	.57491	32,150,000	31,663,409	31,767,250	103,841	1.89%
FED HOME LOAN MORTGAGE CORP BDS	2	2.4896	.94097	55,000,000	55,000,000	54,936,500	(63,500)	3.28%
FED HOME LOAN MORTGAGE CORP DN	9	2.4599	.22508	168,076,000	167,194,121	167,324,891	130,770	9.98%
FED NTL MORTGAGE ASSN DISC NTS	4	2.6533	.12720	50,018,000	49,867,615	49,893,439	25,824	2.98%
MONEY MARKET FUNDS	5	2.8095	.00333	1,110,910,000	1,110,910,000	1,110,910,000	0	66.26%
	43	2.7387	.12108	1,679,248,943	1,676,591,470	1,676,661,261	69,791	100.00%

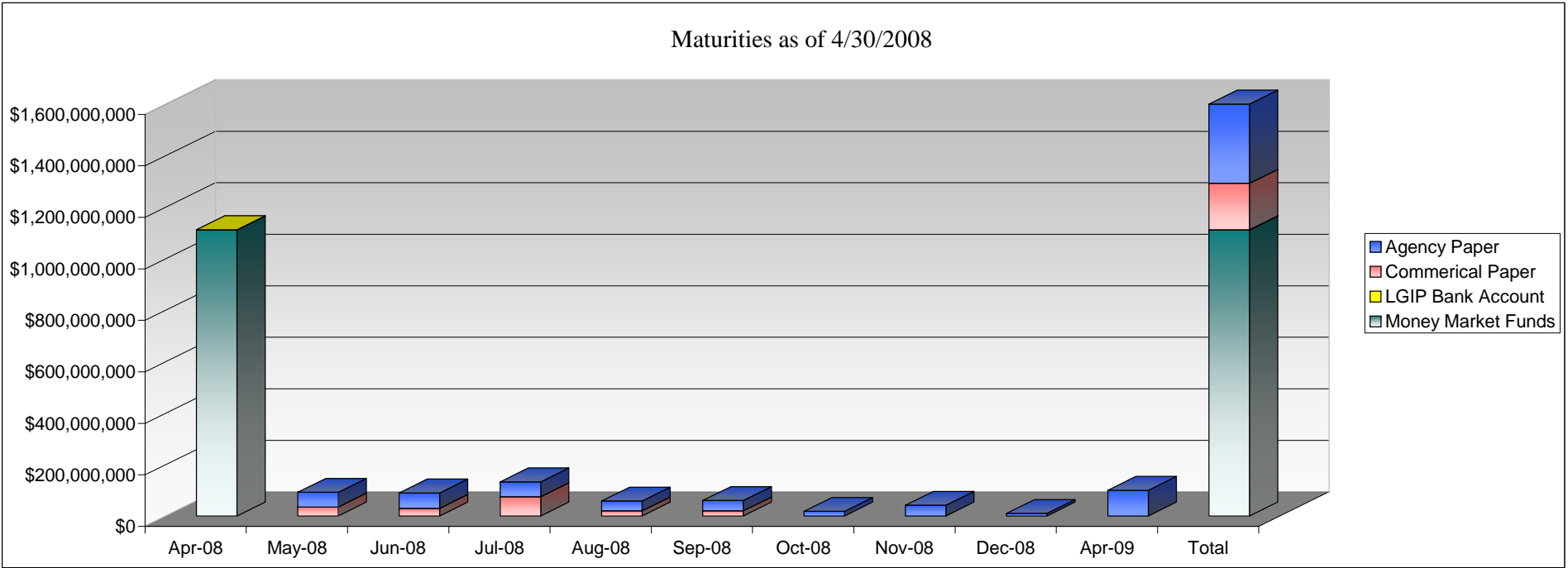
Days

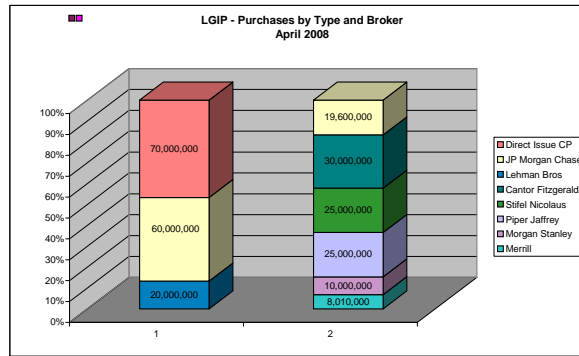
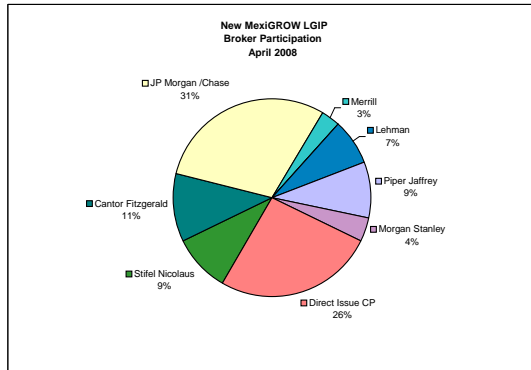
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New Mexico State Treasurer
 New MexiGrow LGIP
 Maturity Schedule
 As of April 30, 2008

	Apr-08	May-08	Jun-08	Jul-08	Aug-08	Sep-08	Oct-08	Nov-08	Dec-08	Apr-09	Total
Money Market Funds	\$ 1,110,910,000.00										\$ 1,110,910,000.00
LGIP Bank Account	\$ 949,943.00										\$ 949,943.00
Commerical Paper		\$ 35,000,000.00	\$ 30,000,000.00	\$ 75,000,000.00	\$ 20,000,000.00	\$ 20,000,000.00					\$ 180,000,000.00
Agency Paper		\$ 57,358,000.00	\$ 59,650,000.00	\$ 57,545,000.00	\$ 38,076,000.00	\$ 40,000,000.00	\$ 18,010,000.00	\$ 42,000,000.00	\$ 10,150,000.00	\$ 99,600,000.00	\$ 422,389,000.00
Total	\$ 1,111,859,943.00	\$ 92,358,000.00	\$ 89,650,000.00	\$ 132,545,000.00	\$ 58,076,000.00	\$ 60,000,000.00	\$ 18,010,000.00	\$ 42,000,000.00	\$ 10,150,000.00	\$ 99,600,000.00	\$ 1,714,248,943.00





Volume by Broker:

Month Totals	% of Total
Stifel Nicolaus	25,000,000 9.34%
Cantor Fitzgerald	30,000,000 11.21%
JP Morgan/Chase	79,600,000 29.74%
Merrill	8,010,000 2.99%
Citigroup	- 0.00%
Credit Suisse	- 0.00%
Lehman	20,000,000 7.47%
Piper Jaffrey	25,000,000 9.34%
Morgan Stanley	10,000,000 3.74%
Direct Issue CP	70,000,000 26.16%
Totals	267,610,000 100.00%

Volume by Broker:

YTD Totals	% of Total
Merrill	143,401,000 10.51%
Citigroup	90,000,000 6.59%
BofA	139,096,000 10.19%
Morgan Stanley	102,060,000 7.48%
Goldman Sachs	- 0.00%
Credit Suisse	100,000,000 7.33%
Lehman Bros	50,000,000 3.66%
JP Morgan Chase	246,484,000 18.06%
Cantor Fitzgerald	30,000,000 2.20%
FTN	41,185,000 3.02%
Stifel Nicolaus	25,000,000 1.83%
HSBC	17,450,000 1.28%
Bear Stearns	15,000,000 1.10%
Piper Jaffrey	25,000,000 1.83%
Direct Issue CP	340,000,000 24.91%
Totals	1,364,696,000 100.00%

Broker/Dealer

Broker/Dealer	CP	Agency	Totals
Merrill	-	8,010,000	8,010,000
Citigroup	-	-	-
BofA	-	-	-
Morgan Stanley	-	10,000,000	10,000,000
Goldman Sachs	-	-	-
Piper Jaffrey	-	25,000,000	25,000,000
Stifel Nicolaus	-	25,000,000	25,000,000
Cantor Fitzgerald	-	30,000,000	30,000,000
Credit Suisse	20,000,000	-	20,000,000
Lehman Bros	-	-	-
JP Morgan Chase	60,000,000	19,600,000	79,600,000
FTN	-	-	-
HSBC	-	-	-
Bear Stearns	-	-	-
Direct Issue CP	70,000,000	-	70,000,000
Total by type/broker	150,000,000	117,610,000	267,610,000

Issuer	Days to Maty	Principal Purchased	Broker
Prim1/sec2 LGIP Commercial Paper:			
2 Nordea North	89	10,000,000	JP Morgan
1 Citigroup	36	15,000,000	Direct Issue
1 BNP Paribas	95	20,000,000	Lehman
1 Calyon	120	10,000,000	Direct Issue
2 Dexia Del	88	20,000,000	JP Morgan
1 Calyon	60	10,000,000	Direct Issue
1 Societe Gene	95	15,000,000	Direct Issue
1 Abbey Natl	121	10,000,000	Direct Issue
1 Nordea North	155	20,000,000	JP Morgan
1 San Paolo/Intessa	92	10,000,000	JP Morgan
1 Intessa	56	10,000,000	Direct Issue
Avg term	91.5	150,000,000	

Primary	Month Secondary	Total
219,600,000	48,010,000	267,610,000

Prim1/sec2 LGIP Agency Discount Notes:

Issuer	Days to Maty	Principal Purchased	Broker
1 FHLLB	365	25,000,000	Piper Jaffray
1 FHLMC	360	25,000,000	Stifel Nicolaus
1 FHLMC	360	30,000,000	Cantor Fitzgerald
1 FHLLB	360	19,600,000	JP Morgan
2 FNMA	169	8,010,000	Merrill Lynch
2 FHLLB	155	10,000,000	Morgan Stanley
Avg term	294.83	117,610,000	

Primary	YTD Secondary	Total
699,600,000	665,096,000	1,364,696,000

TOTAL 267,610,000