

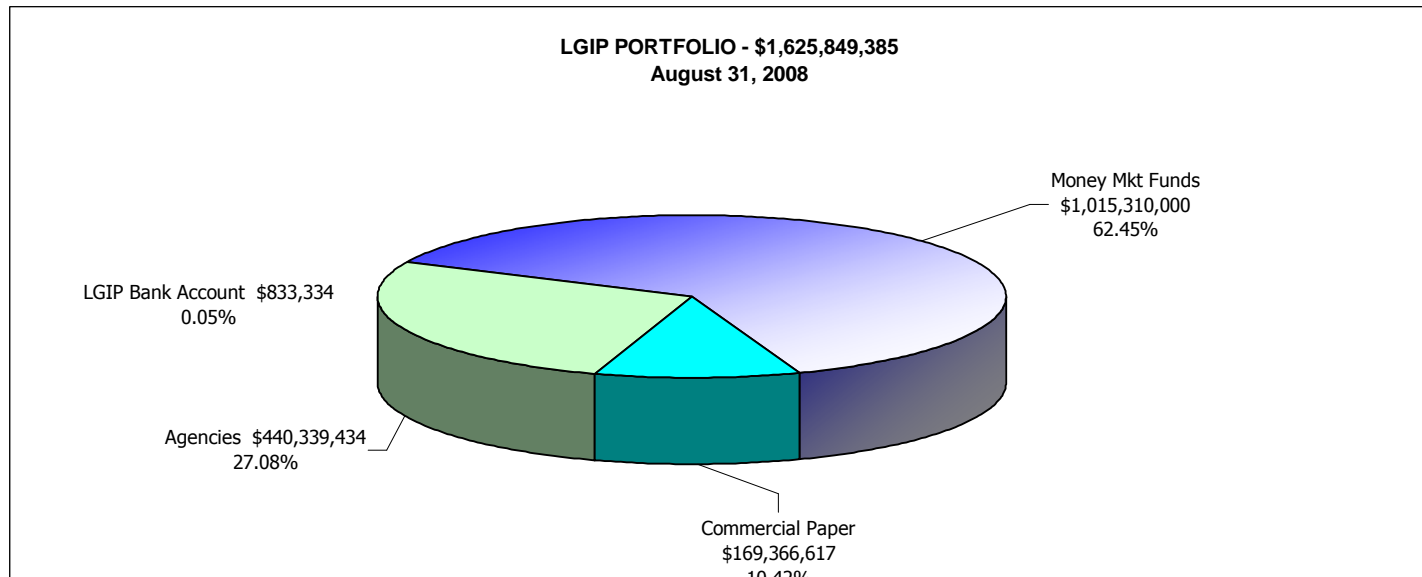
**NEW MEXICO STATE TREASURER'S OFFICE  
LGIP FUND (4101)  
PORTFOLIO CLASSIFICATION SUMMARY**

**INVESTMENTS OUTSTANDING AS OF 08/31/08**

- 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

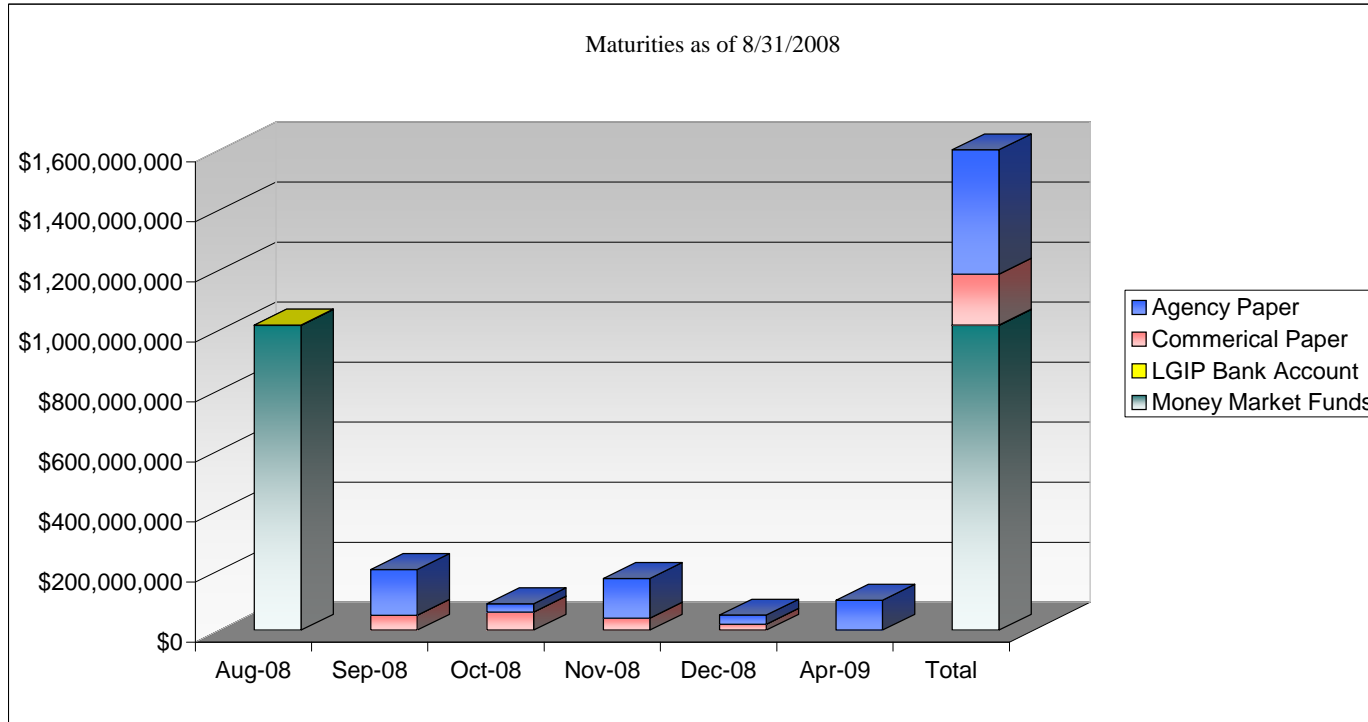
ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN (LOSS)	%MARKET
LGIP BANK ACCOUNT	1	1.9428	.00550	833,334	833,334	833,334	0	0.05%
COMMERCIAL PAPER-DISCOUNT BASED	16	2.6859	.13586	170,000,000	169,366,617	169,366,617	0	10.42%
FED HOME LOAN BANKS	2	2.4199	.61536	44,600,000	44,596,809	44,425,000	(171,809)	2.73%
FED HOME LOAN BANKS DISC NT	5	2.3993	.17695	76,862,000	76,530,995	76,589,553	58,558	4.71%
FED FARMER DIS NOTE	2	2.6915	.23791	32,150,000	31,948,662	31,940,185	(8,477)	1.96%
FED HOME LOAN MORTGAGE CORP BDS	2	2.4896	.60397	55,000,000	55,000,000	54,792,300	(207,700)	3.37%
FED HOME LOAN MORTGAGE CORP DN	9	2.2309	.05476	135,220,000	135,057,771	134,990,258	(67,513)	8.30%
FED NTL MORTGAGE ASSN DISC NTS	7	2.3300	.15262	98,010,000	97,657,296	97,602,138	(55,158)	6.00%
MONEY MARKET FUNDS	7	2.5516	.00333	1,015,310,000	1,015,310,000	1,015,310,000	0	62.45%
	51	2.5152	.08032	1,627,985,334	1,626,301,484	1,625,849,385	(452,099)	100.00%

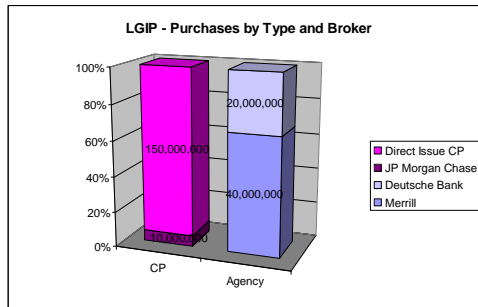
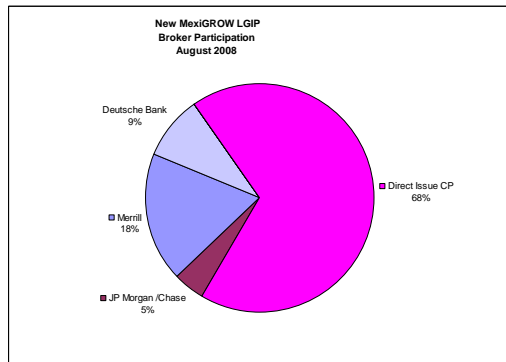
Days 29



New Mexico State Treasurer  
 New MexiGrow LGIP  
 Maturity Schedule  
 8/31/2008

	Aug-08	Sep-08	Oct-08	Nov-08	Dec-08	Apr-09	Total
Money Market Funds	1,015,310,000						\$ 1,015,310,000.00
LGIP Bank Account	833,334						\$ 833,334.00
Commerical Paper		50,000,000	60,000,000	40,000,000	20,000,000		\$ 170,000,000.00
Agency Paper		152,082,000	28,010,000	132,000,000	30,150,000	99,600,000	\$ 441,842,000.00
<b>Total</b>	<b>\$ 1,016,143,334.00</b>	<b>\$ 202,082,000.00</b>	<b>\$ 88,010,000.00</b>	<b>\$ 172,000,000.00</b>	<b>\$ 50,150,000.00</b>	<b>\$ 99,600,000.00</b>	<b>\$ 1,627,985,334.00</b>





Month Totals	% of Total
B of A	0.00%
Cantor Fitzgerald	0.00%
JP Morgan /Chase	4.55%
Merrill	18.18%
Deutsche Bank	9.09%
Credit Suisse	0.00%
Lehman	0.00%
Piper Jaffrey	0.00%
Morgan Stanley	0.00%
Morgan Keegan	0.00%
Direct Issue CP	68.18%
<b>Totals</b>	<b>100.00%</b>

YTD Totals	% of Total
Merrill	18.18%
Citigroup	0.00%
BofA	0.00%
Morgan Stanley	0.00%
Goldman Sachs	0.00%
Credit Suisse	0.00%
Lehman Bros	0.00%
JP Morgan Chase	4.55%
Cantor Fitzgerald	0.00%
FTN	0.00%
Stifel Nicolaus	0.00%
HSBC	0.00%
Bear Stearns	0.00%
Morgan Keegan	0.00%
Piper Jaffrey	0.00%
Deutsche Bank	9.09%
Direct Issue CP	68.18%
<b>Totals</b>	<b>100.00%</b>

Broker/Dealer	CP	Agency	Totals
Merrill		40,000,000	40,000,000
Citigroup			0
BofA			0
Morgan Stanley			0
Goldman Sachs			0
Piper Jaffrey			
Stifel Nicolaus			
Cantor Fitzgerald			
Deutsche Bank		20,000,000	20,000,000
Credit Suisse			
Morgan Keegan			0
Lehman Bros			0
JP Morgan Chase	10,000,000		10,000,000
FTN			
HSBC			
Bear Stearns			
Direct Issue CP	150,000,000		150,000,000
<b>Total by type/broker</b>	<b>160,000,000</b>	<b>60,000,000</b>	<b>220,000,000</b>

Issuer	Days to Maturity	Principal Purchased	Broker
<b>Prim1/sec2 LGIP Commercial Paper:</b>			
1 NORDEA NORTH	92	10,000,000	JP MORGAN CHASE
1 CALYON	64	10,000,000	DOCP
1 ABBEY NTL	120	10,000,000	DOCP
1 SOCIETE GENERALE	120	10,000,000	DOCP
1 CALYON	62	10,000,000	DOCP
1 SOCIETE GENERALE	90	10,000,000	DOCP
1 FORTIS FUNDING	90	10,000,000	DOCP
1 FORTIS FUNDING	62	10,000,000	DOCP
1 INTESSA	39	10,000,000	DOCP
1 INTESSA	45	10,000,000	DOCP
1 INTESSA	94	10,000,000	DOCP
1 ABBEY NTL	90	10,000,000	DOCP
1 NEW CENTER	25	10,000,000	DOCP
1 SOCIETE GENERALE	62	10,000,000	DOCP
1 CALYON	61	10,000,000	DOCP
1 NEW CENTER	28	10,000,000	DOCP
<b>Avg term</b>	<b>71.5</b>	<b>160,000,000</b>	

Primary	Month		Total
	Secondary	Total	
180,000,000	40,000,000	220,000,000	

<b>Prim1/sec2 LGIP Agency Discount Notes:</b>			
Issuer	Days to Maturity	Principal Purchased	Broker
1 FNMA	126	20,000,000	MERRILL LYNCH
2 FHLB	91	20,000,000	DEUTSCHE BNK
2 FHLB	96	20,000,000	MERRILL LYNCH
<b>Avg term</b>	<b>104.33</b>	<b>60,000,000</b>	

Primary	YTD		Total
	Secondary	Total	
180,000,000	40,000,000	220,000,000	

**TOTAL 220,000,000**