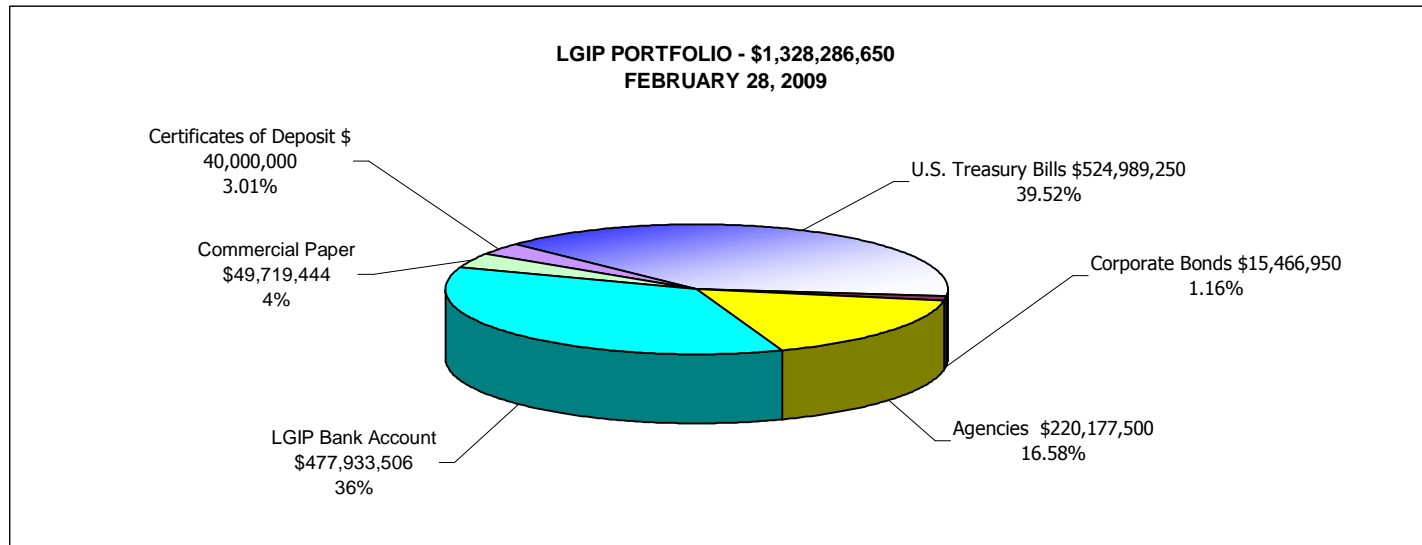


**NEW MEXICO STATE TREASURER'S OFFICE  
LGIP FUND (4101)  
PORTFOLIO CLASSIFICATION SUMMARY**

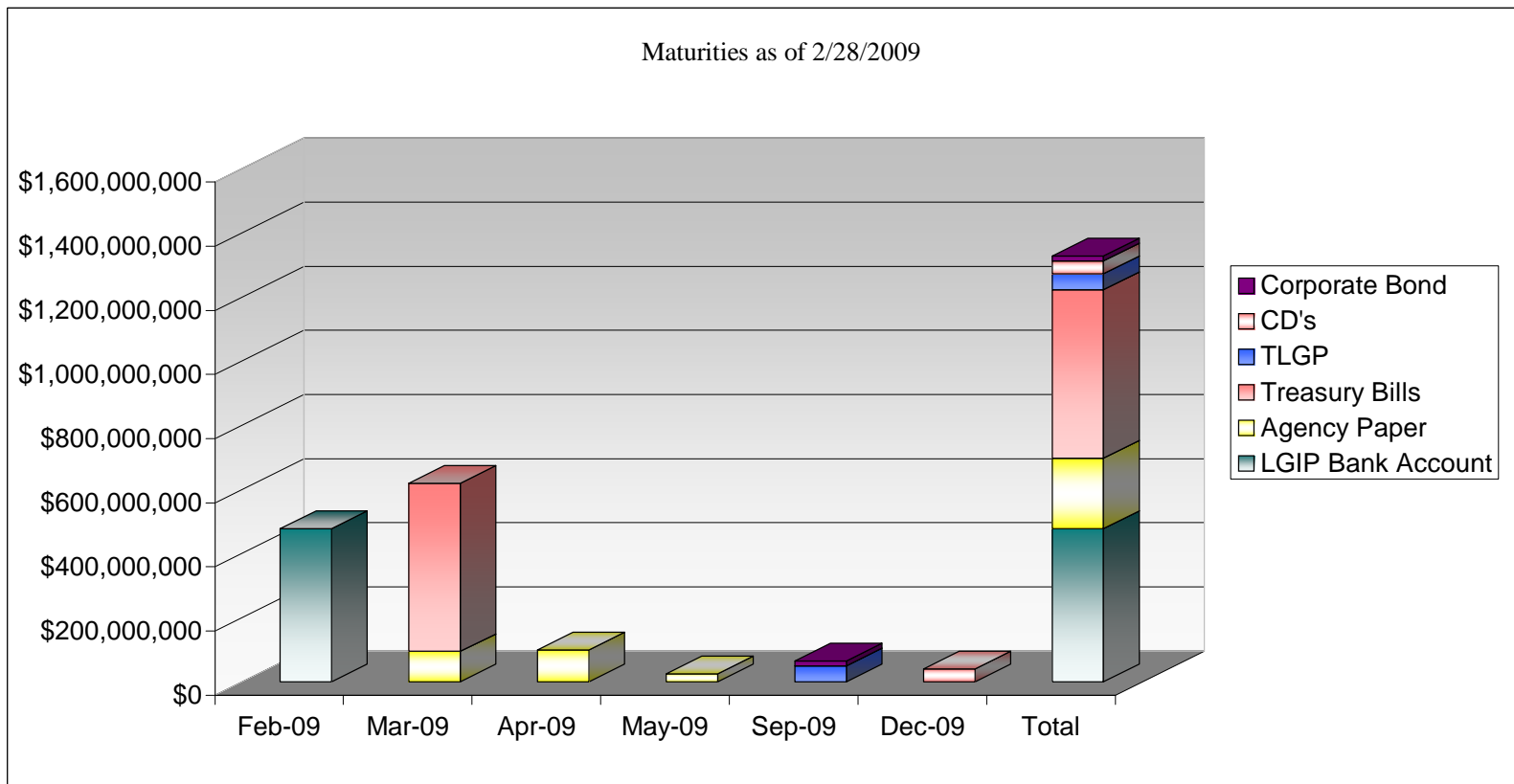
**INVESTMENTS OUTSTANDING AS OF 2/28/09**

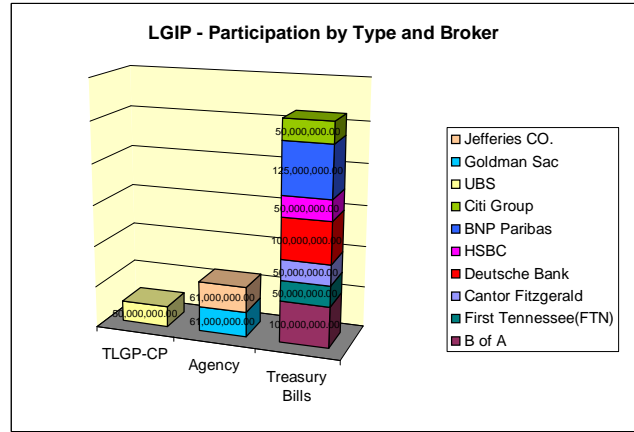
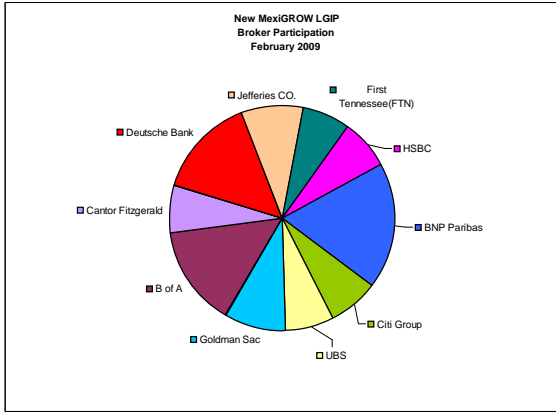
- o Yield shown is avg 365-day-basis equivalent weight by cost-basis
- o Avg-Term is par-weighted term-to-maturity or MBS-Avg-Life in Years.
- o Cost-Basis is US\$ Book Value

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN (LOSS)	%MARKET
LGIP BANK ACCOUNT	1	.2220	.00550	477,933,506	477,933,506	477,933,506	0	35.98%
COMMERCIAL PAPER- TLGP DISCOUNT	1	1.0301	.54790	50,000,000	49,719,444	49,719,444	0	3.74%
CERTIFICATES OF DEPOSITS	2	1.8650	.81505	40,000,000	40,000,000	40,000,000	0	3.01%
TREASURY BILLS	11	.0913	.02284	525,000,000	524,988,852	524,989,250	398	39.52%
CORPORATE BONDS	1	1.4905	.53700	15,000,000	15,603,880	15,466,950	(136,930)	1.16%
FED HOME LOAN BANKS	2	2.9010	.13560	50,000,000	50,000,000	50,133,000	133,000	3.77%
FED HOME LOAN BANKS FLOAT-FIX	1	1.4884	.08220	25,000,000	25,000,000	25,019,250	19,250	1.88%
FED HOME LOAN MORTGAGE CORP BDS	1	2.4840	.10960	25,000,000	25,000,000	25,042,250	42,250	1.89%
FED HOME LOAN MORTGAGE CORP DN	4	1.8780	.06300	95,000,000	94,877,411	94,988,000	110,589	7.15%
FED NTL MORTGAGE ASSN DISC NTS	1	2.2511	.08770	25,000,000	24,951,111	24,995,000	43,889	1.88%
	25	.5887	.07713	1,327,933,506	1,328,074,204	1,328,286,650	212,446	100.00%
	Days		28					



	Feb-09	Mar-09	Apr-09	May-09	Sep-09	Dec-09	Total
LGIP Bank Account	477,933,506						\$ 477,933,506
Agency Paper		95,000,000	100,000,000	25,000,000			\$ 220,000,000
Treasury Bills		525,000,000					\$ 525,000,000
TLGP					50,000,000		\$ 50,000,000
CD's						40,000,000	\$ 40,000,000
Corporate Bond					15,000,000		\$ 15,000,000
<b>Total</b>	<b>\$ 477,933,506.00</b>	<b>\$ 620,000,000.00</b>	<b>\$ 100,000,000.00</b>	<b>\$ 25,000,000.00</b>	<b>\$ 65,000,000.00</b>	<b>\$ 40,000,000.00</b>	<b>\$ 1,327,933,506.00</b>





	Month Totals	% of Total
<i>Volume by Broker:</i>		
B of A	100,000,000	14.35%
Cantor Fitzgerald	50,000,000	7.17%
JP Morgan /Chase		0.00%
Merrill		0.00%
Deutsche Bank	100,000,000	14.35%
Credit Suisse		0.00%
Lehman		0.00%
Stifel Nicolaus		0.00%
Morgan Stanley		0.00%
Morgan Keegan		0.00%
BB&T		0.00%
Bear Stearns		0.00%
Greenwich		0.00%
Jefferies CO.	61,000,000	8.75%
First Tennessee(FTN)	50,000,000	7.17%
Williams		0.00%
Piper Jaffray		0.00%
HSBC	50,000,000	7.17%
BNP Paribas	125,000,000	17.93%
Citi Group	50,000,000	7.17%
UBS	50,000,000	7.17%
Goldman Sac	61,000,000	8.75%
Direct Issue CP		0.00%
<b>Totals</b>	<b>697,000,000</b>	<b>100.00%</b>

Broker/Dealer	Treasury Bills	Agency	TLGP-CP	Totals
B of A	100,000,000			100,000,000
Cantor Fitzgerald	50,000,000			50,000,000
JP Morgan /Chase				0
Merrill				0
Deutsche Bank	100,000,000			100,000,000
Credit Suisse				0
Lehman				0
Stifel Nicolaus				0
Morgan Stanley				0
Morgan Keegan				0
BB&T				0
Bear Stearns				0
Greenwich				0
Jefferies CO.		61,000,000		61,000,000
First Tennessee(FTN)	50,000,000			50,000,000
Williams				0
Piper Jaffray				0
HSBC	50,000,000			50,000,000
BNP Paribas	125,000,000			125,000,000
Citi Group	50,000,000			50,000,000
UBS			50,000,000	50,000,000
Goldman Sac		61,000,000		61,000,000
Direct Issue CP				0
<b>Total by type/broker</b>	<b>525,000,000</b>	<b>122,000,000</b>	<b>50,000,000</b>	<b>697,000,000</b>

	YTD Totals	% of Total
<i>Volume by Broker:</i>		
Merrill	78,010,000	4.24%
CitiGroup	0	0.00%
BofA	100,000,000	5.44%
Morgan Stanley	25,000,000	1.36%
Goldman Sachs	0	0.00%
Credit Suisse	0	0.00%
Lehman Bros	0	0.00%
JP Morgan Chase	100,000,000	5.44%
Cantor Fitzgerald	100,000,000	5.44%
First Tennessee (FTN)	150,150,000	8.17%
Stifel Nicolaus	81,652,000	4.44%
HSBC	70,000,000	3.81%
Bear Stearns	25,000,000	1.36%
Morgan Keegan	0	0.00%
Jefferies	155,600,000	8.46%
Deutsche Bank	145,000,000	7.89%
Greenwich	72,000,000	3.92%
BB&T	25,000,000	1.36%
Williams	40,000,000	2.18%
Piper Jaffray	45,000,000	2.45%
BNP Paribas	165,000,000	8.98%
Citi Group	50,000,000	2.72%
UBS	50,000,000	2.72%
Goldman Sac	61,000,000	3.32%
Direct Issue CP	300,000,000	16.32%
<b>Totals</b>	<b>1,838,412,000</b>	<b>100.00%</b>

Primary	Month		Total
	Secondary	Total	
111,000,000	586,000,000	697,000,000	

YTD		
Primary	Secondary	Total
111,000,000	767,652,000	1,838,412,000

Issuer	Days to Maty	Principal Purchased	Broker
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Prim1/sec2 *LGIP Comercial Paper*  
 1 USBNNA-TLGP CP 50,000,000 UBS

Avg term #DIV/0! 50,000,000

*LGIP Agency Discount Notes:*

Prim1/sec2  
 1 FHLMC Callable 61,000,000 Goldman Sac  
 2 FHLMC Callable 61,000,000 Jefferies & Co

Avg term #DIV/0! 122,000,000

*LGIP Treasury Bills*

Prim1/sec2  
 2 Treasury Bills 50,000,000.00 Bank of America  
 2 Treasury Bills 50,000,000.00 Cantor Fitzgerald  
 2 Treasury Bills 50,000,000.00 Deutsche Bank  
 2 Treasury Bills 50,000,000.00 BNP Paribas  
 2 Treasury Bills 50,000,000.00 Citi Group  
 2 Treasury Bills 50,000,000.00 First Tennessee  
 2 Treasury Bills 50,000,000.00 HSBC  
 2 Treasury Bills 50,000,000.00 Bank of America  
 2 Treasury Bills 50,000,000.00 Deutsche Bank  
 2 Treasury Bills 50,000,000.00 BNP Paribas  
 2 Treasury Bills 25,000,000.00 BNP Paribas  
 2 Treasury Bills 25,000,000.00 BNP Paribas

**TOTAL 697,000,000**