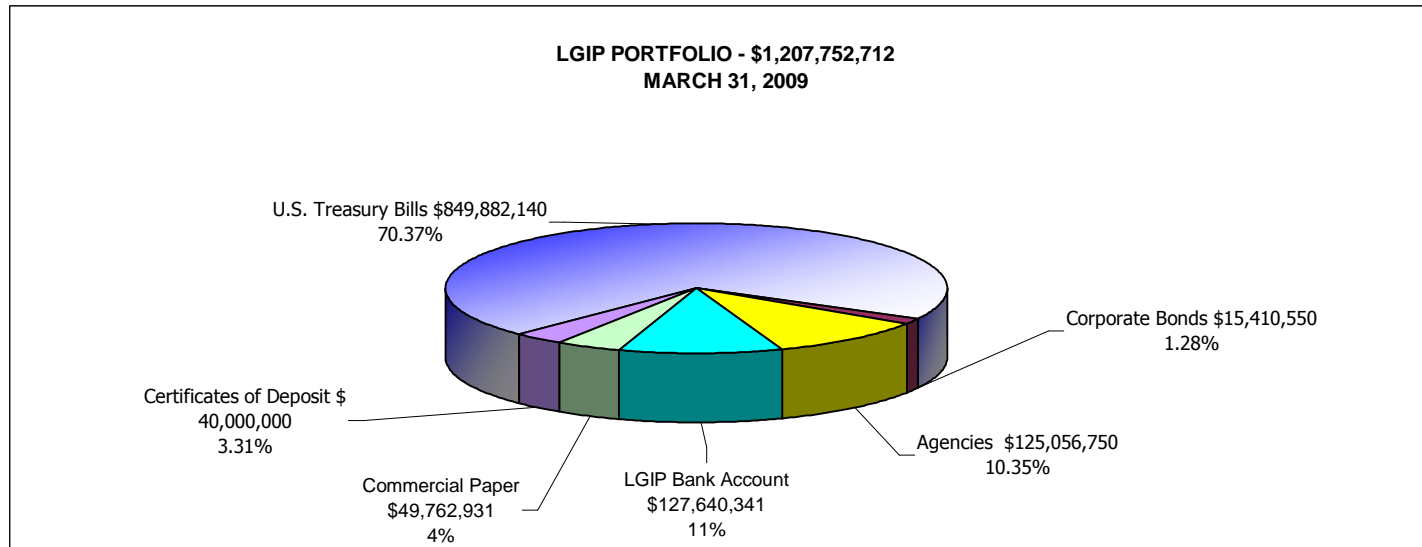


**NEW MEXICO STATE TREASURER'S OFFICE
LGIP FUND (4101)
PORTFOLIO CLASSIFICATION SUMMARY**

- 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

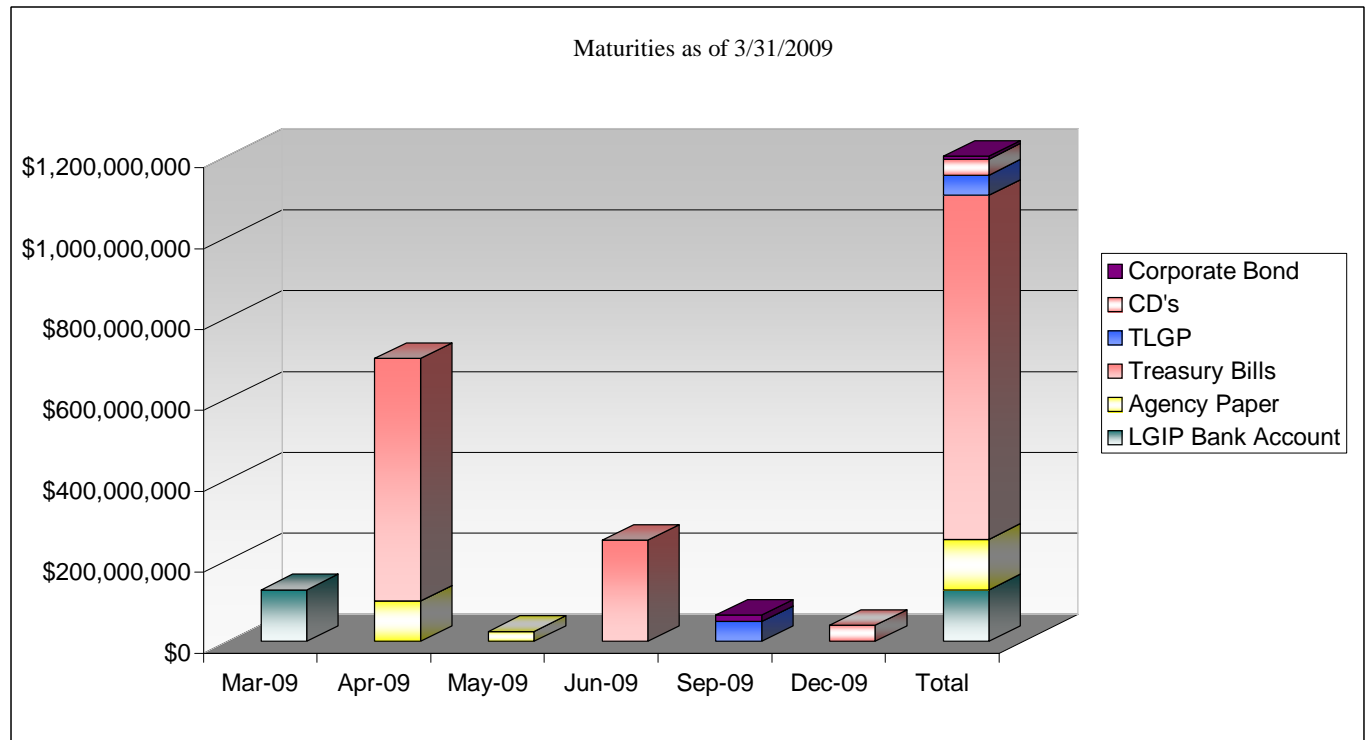
INVESTMENTS OUTSTANDING AS OF 3/31/09

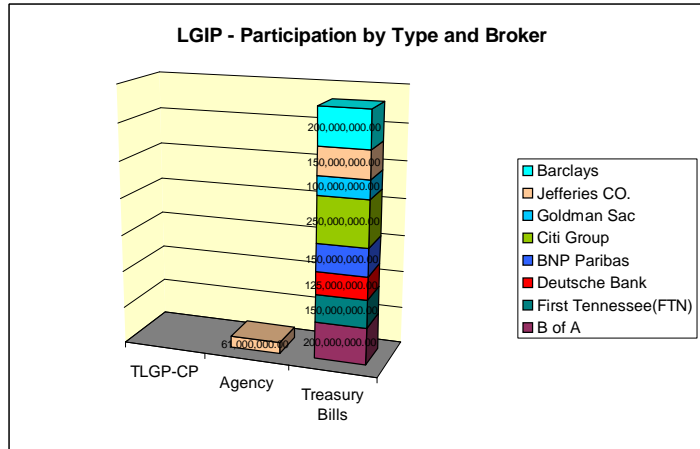
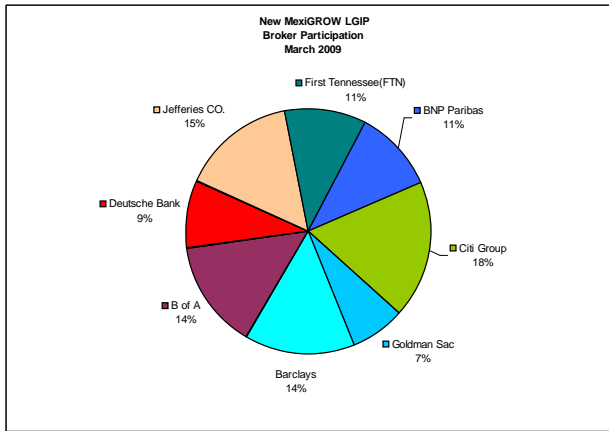
ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN (LOSS)	%MARKET
LGIP BANK ACCOUNT	1	.1642	.00270	127,640,341	127,640,341	127,640,341	0	10.57%
COMMERCIAL PAPER- TLGP DISCOUNT	1	1.0301	.46300	50,000,000	49,762,931	49,762,931	0	4.12%
CERTIFICATES OF DEPOSITS	2	1.8650	.73015	40,000,000	40,000,000	40,000,000	0	3.31%
TREASURY BILLS	17	.1064	.08334	850,000,000	849,919,243	849,882,140	(37,103)	70.37%
CORPORATE BONDS	1	1.4905	.45210	15,000,000	15,500,738	15,410,550	(90,188)	1.28%
FED HOME LOAN BANKS	2	2.9010	.05070	50,000,000	50,000,000	50,047,000	47,000	4.14%
FED HOME LOAN MORTGAGE CORP BDS	1	2.4840	.02470	25,000,000	25,000,000	25,009,750	9,750	2.07%
FED HOME LOAN MORTGAGE CORP DN	1	2.3044	.03560	25,000,000	24,979,688	25,000,000	20,312	2.07%
FED NTL MORTGAGE ASSN DISC NTS	1	2.2511	.00270	25,000,000	24,998,472	25,000,000	1,528	2.07%
	27	.4813	.11131	1,207,640,341	1,207,801,413	1,207,752,712	(48,701)	100.00%
Days			41					



New Mexico State Treasurer
 New MexiGrow LGIP
 Maturity Schedule
 3/31/2009

	Mar-09	Apr-09	May-09	Jun-09	Sep-09	Dec-09	Total
LGIP Bank Account	127,640,341						\$ 127,640,341
Agency Paper		100,000,000	25,000,000				\$ 125,000,000
Treasury Bills		600,000,000		250,000,000			\$ 850,000,000
TLGP					50,000,000		\$ 50,000,000
CD's						40,000,000	\$ 40,000,000
Corporate Bond					15,000,000		\$ 15,000,000
Total	\$ 127,640,341.06	\$ 700,000,000.00	\$ 25,000,000.00	\$ 250,000,000.00	\$ 65,000,000.00	\$ 40,000,000.00	\$ 1,207,640,341.06





Volume by Broker:

	Month Totals	% of Total
B of A	200,000,000	14.43%
Cantor Fitzgerald		0.00%
JP Morgan /Chase		0.00%
Merrill		0.00%
Deutsche Bank	125,000,000	9.02%
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.	211,000,000	15.22%
First Tennessee (FTN)	150,000,000	10.82%
Williams		0.00%
Piper Jaffray		0.00%
HSBC		0.00%
BNP Paribas	150,000,000	10.82%
Citi Group	250,000,000	18.04%
UBS		0.00%
Goldman Sac	100,000,000	7.22%
Barclays	200,000,000	14.43%
Direct Issue CP		0.00%
Totals	1,386,000,000	100.00%

Volume by Broker:

	YTD Totals	% of Total
Merrill	78,010,000	2.42%
Citigroup	300,000,000	9.30%
BofA	300,000,000	9.30%
Morgan Stanley	25,000,000	0.78%
Goldman Sachs	161,000,000	4.99%
Credit Suisse	0	0.00%
Lehman Bros	0	0.00%
JP Morgan Chase	100,000,000	3.10%
Cantor Fitzgerald	100,000,000	3.10%
First Tennessee (FTN)	300,150,000	9.31%
Stifel Nicolaus	81,652,000	2.53%
HSBC	70,000,000	2.17%
Bear Stearns	25,000,000	0.78%
Morgan Keegan	0	0.00%
Jefferies	366,600,000	11.37%
Deutsche Bank	270,000,000	8.37%
Greenwich	72,000,000	2.23%
BB&T	25,000,000	0.78%
Williams	40,000,000	1.24%
Piper Jaffray	45,000,000	1.40%
BNP Paribas	315,000,000	9.77%
UBS	50,000,000	1.55%
Barclays	200,000,000	6.20%
Direct Issue CP	300,000,000	9.30%
Totals	3,224,412,000	100.00%

Broker/Dealer	Treasury Bills	Agency	TLGP-CP	Totals
B of A	200,000,000.00			200,000,000
Cantor Fitzgerald				0
JP Morgan /Chase				0
Merrill				0
Deutsche Bank	125,000,000.00			125,000,000
Credit Suisse				0
Lehman				0
Stifel Nicolaus				0
Morgan Stanley				0
Morgan Keegan				0
BB&T				0
Bear Stearns				0
Greenwich				0
Jefferies CO.	150,000,000.00	61,000,000.00		211,000,000
First Tennessee (FTN)	150,000,000.00			150,000,000
Williams				0
Piper Jaffray				0
HSBC				0
BNP Paribas	150,000,000.00			150,000,000
Citi Group	250,000,000.00			250,000,000
UBS				0
Goldman Sac	100,000,000.00			100,000,000
Barclays	200,000,000.00			200,000,000
Direct Issue CP				0
Total by type/broker	1,325,000,000	61,000,000	-	1,386,000,000

Month		
Primary	Secondary	Total
61,000,000	1,325,000,000	1,386,000,000

YTD		
Primary	Secondary	Total
1,131,760,000	2,092,652,000	3,224,412,000