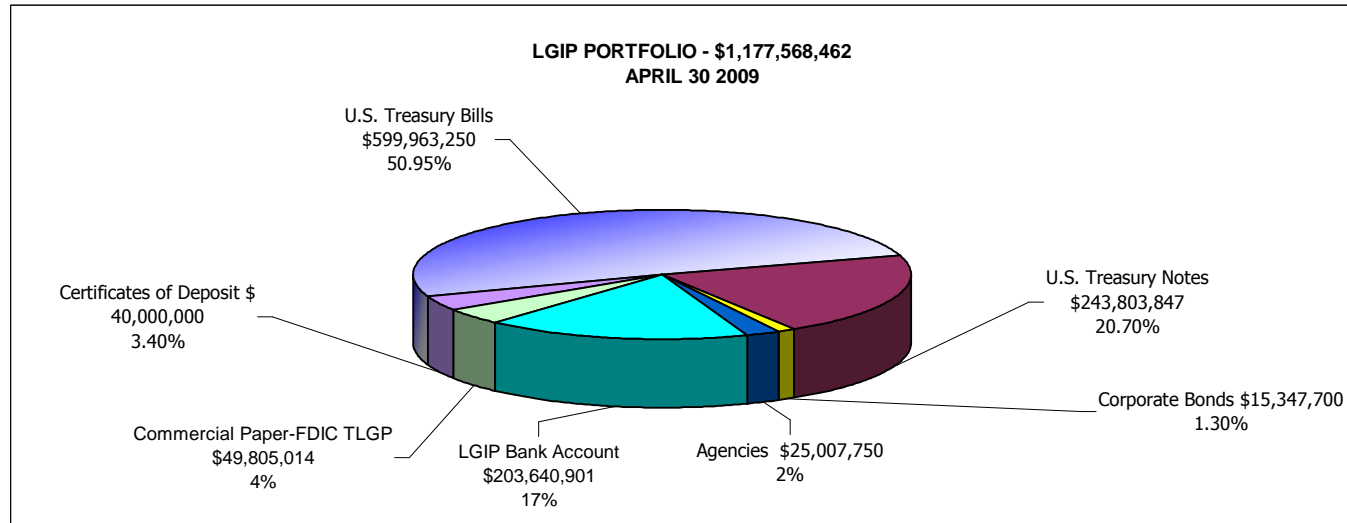


**NEW MEXICO STATE TREASURER'S OFFICE
LGIP FUND (4101)
PORTFOLIO CLASSIFICATION SUMMARY**

- 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 4/30/09

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN (LOSS)	%MARKET
LGIP BANK ACCOUNT	1	.1348	.00270	203,640,901	203,640,901	203,640,901	0	17.29%
COMMERCIAL PAPER- TLGP DISCOUNT	1	1.0301	.38080	50,000,000	49,805,014	49,805,014	0	4.23%
CERTIFICATES OF DEPOSITS	2	1.8650	.64795	40,000,000	40,000,000	40,000,000	0	3.40%
TREASURY BILLS	12	.1336	.10149	600,000,000	599,919,854	599,963,250	43,396	50.95%
TREASURY NOTES	4	.2010	.20415	241,688,000	243,822,205	243,803,847	(18,358)	20.70%
CORPORATE BONDS	1	1.4905	.36990	15,000,000	15,410,962	15,347,700	(63,262)	1.30%
FED HOME LOAN BANKS	1	2.3928	.01370	25,000,000	25,000,000	25,007,750	7,750	2.12%
	22	.3102	.13752	1,175,328,901	1,177,598,936	1,177,568,462	(30,474)	100.00%
Days			50					

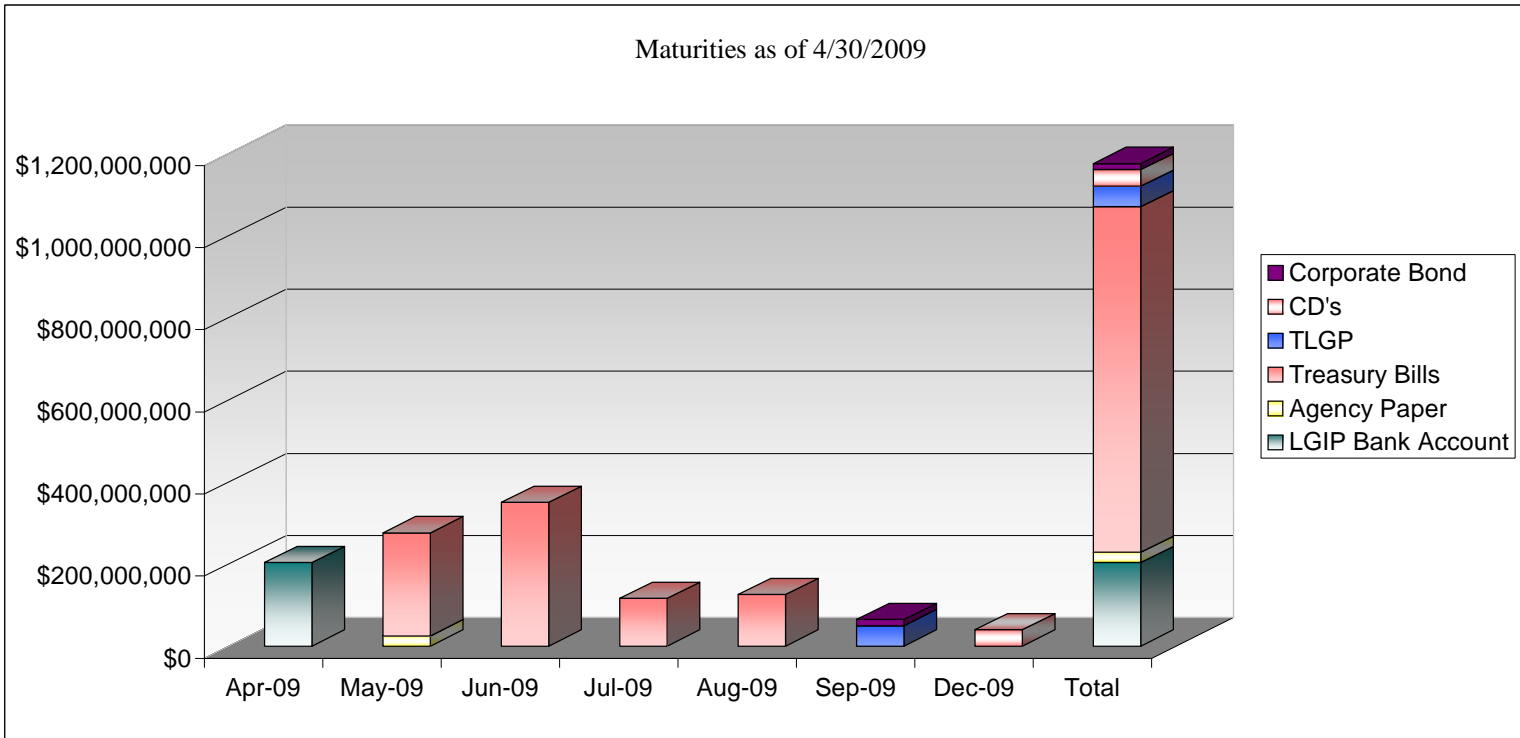


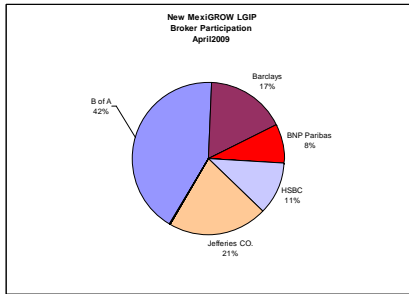
% Market

LGIP Bank Account	\$203,640,901	203,640,901
Commercial Paper-FDIC TLGP	\$49,805,014	49,805,014
Certificates of Deposit	\$40,000,000	40,000,000
U.S. Treasury Bills	\$599,963,250	599,963,250
U.S. Treasury Notes	\$243,803,847	243,803,847
Corporate Bonds	\$15,347,700	15,347,700
Agencies	\$25,007,750	25,007,750
Total:	\$1,177,568,462	\$1,177,568,462

New Mexico State Treasurer
 New MexiGrow LGIP
 Maturity Schedule
 4/30/2009

	Apr-09	May-09	Jun-09	Jul-09	Aug-09	Sep-09	Dec-09	Total
LGIP Bank Account	203,640,901							\$ 203,640,901
Agency Paper		25,000,000						\$ 25,000,000
Treasury Bills		251,000,000	350,000,000	115,688,000	125,000,000			\$ 841,688,000
TLGP						50,000,000		\$ 50,000,000
CD's							40,000,000	\$ 40,000,000
Corporate Bond						15,000,000		\$ 15,000,000
Total	\$ 203,640,901.00	\$ 276,000,000.00	\$ 350,000,000.00		\$ 125,000,000.00	\$ 65,000,000.00	\$ 40,000,000.00	\$ 1,175,328,901.00





Month Totals	% of Total
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Volume by Broker:	Month Totals	% of Total
B of A	251,000,000	42.42%
Barclays	100,000,000	16.85%
BBAT	0	0.00%
Bear Stearns	0	0.00%
BNP Paribas	50,000,000	8.46%
Cantor Fitzgerald	0	0.00%
Citi Group	0	0.00%
Credit Suisse	0	0.00%
Deutsche Bank	0	0.00%
First Tennessee (FTN)	0	0.00%
Goldman Sac	0	0.00%
Greenwich	0	0.00%
HSBC	65,688,000	11.10%
Jefferies CO.	125,000,000	21.13%
JP Morgan/Chase	0	0.00%
Lehman	0	0.00%
Merrill	0	0.00%
Morgan Keegan	0	0.00%
Morgan Stanley	0	0.00%
Piper Jaffray	0	0.00%
Sifei Nicolaus	0	0.00%
UBS	0	0.00%
Williams	0	0.00%
Direct Issue CP	0	0.00%
Totals	591,688,000	100.00%

YTD Totals	% of Total
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Volume by Broker:	YTD Totals	% of Total
B of A	551,000,000	14.44%
Barclays	300,000,000	7.86%
BBAT	25,000,000	0.66%
Bear Stearns	25,000,000	0.66%
BNP Paribas	365,000,000	9.56%
Cantor Fitzgerald	100,000,000	2.62%
Citigroup	300,000,000	7.86%
Credit Suisse	0	0.00%
Deutsche Bank	270,000,000	7.08%
First Tennessee (FTN)	300,150,000	7.87%
Goldman Sachs	161,000,000	4.22%
Greenwich	72,000,000	1.89%
HSBC	135,688,000	3.56%
Jefferies	491,600,000	12.88%
JP Morgan Chase	100,000,000	2.62%
Lehman Bros	0	0.00%
Merrill	78,010,000	2.04%
Morgan Keegan	0	0.00%
Morgan Stanley	25,000,000	0.66%
Piper Jaffray	45,000,000	1.18%
Sifei Nicolaus	81,650,000	2.14%
UBS	50,000,000	1.31%
Williams	40,000,000	1.05%
Direct Issue CP	300,000,000	7.86%
Totals	3,816,100,000	100.00%

Issuer	Sold or Purchased	Broker
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Prim1/sec2 LGIP Commercial Paper

Total CP	0
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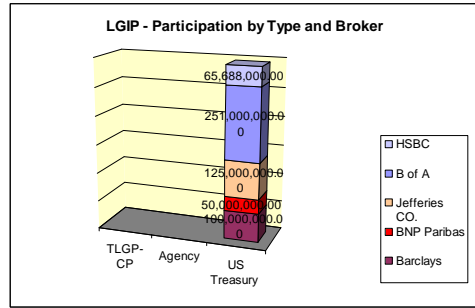
Prim1/sec2 LGIP Agency Discount Notes

Total AG	0
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Prim1/sec2 LGIP Treasury Bills

2 Treasury Bills	50,000,000.00	Barclays
2 Treasury Bills	50,000,000.00	Barclays
2 Treasury Bills	50,000,000.00	BNP Paribas
2 Treasury Bills	50,000,000.00	B of A
2 Treasury Bills	50,000,000.00	Jefferies & Co
2 Treasury Bills	25,000,000.00	B of A
2 Treasury Bills	75,000,000.00	Jefferies & Co
2 Treasury Notes	75,000,000.00	B of A
2 Treasury Notes	40,888,000.00	HSBC
2 Treasury Notes	100,000,000.00	B of A
2 Treasury Notes	25,000,000.00	HSBC
TOTAL	591,688,000.00	

TOTAL 591,688,000



Broker/Dealer	US Treasury	Agency	TLGP-CP	Totals
B of A	251,000,000.00	0	0	251,000,000
Barclays	100,000,000.00	0	0	100,000,000
BBAT	0	0	0	0
Bear Stearns	0	0	0	0
BNP Paribas	50,000,000.00	0	0	50,000,000
Cantor Fitzgerald	0	0	0	0
Citi Group	0	0	0	0
Credit Suisse	0	0	0	0
Deutsche Bank	0	0	0	0
First Tennessee (FTN)	0	0	0	0
Goldman Sac	0	0	0	0
Greenwich	0	0	0	0
HSBC	65,688,000.00	0	0	65,688,000
Jefferies CO.	125,000,000.00	0	0	125,000,000
JP Morgan/Chase	0	0	0	0
Lehman	0	0	0	0
Merrill	0	0	0	0
Morgan Keegan	0	0	0	0
Morgan Stanley	0	0	0	0
Piper Jaffray	0	0	0	0
Sifei Nicolaus	0	0	0	0
UBS	0	0	0	0
Williams	0	0	0	0
Direct Issue CP	0	0	0	0
Total by type/broker	591,688,000	0	-	591,688,000

Primary	Month		Total
	Secondary	Total	
0	591,688,000	591,688,000	

Primary	YTD		Total
	Secondary	Total	
1,131,760,000	2,684,340,000	3,816,100,000	