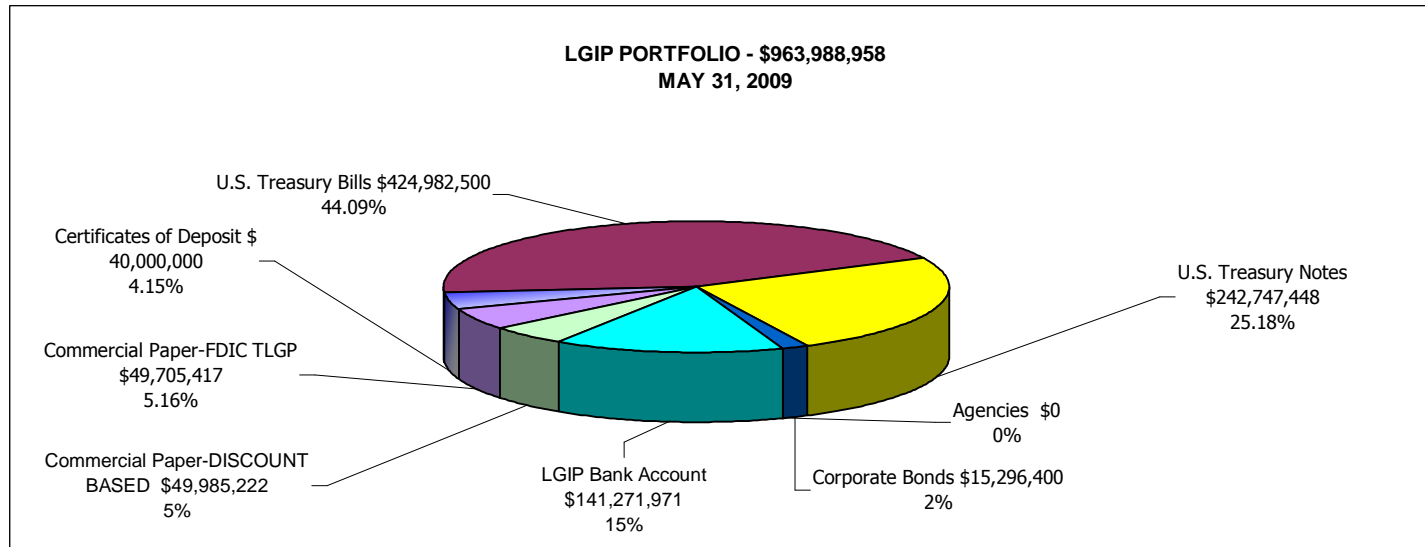


**NEW MEXICO STATE TREASURER'S OFFICE  
LGIP FUND (4101)  
PORTFOLIO CLASSIFICATION SUMMARY**

- 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

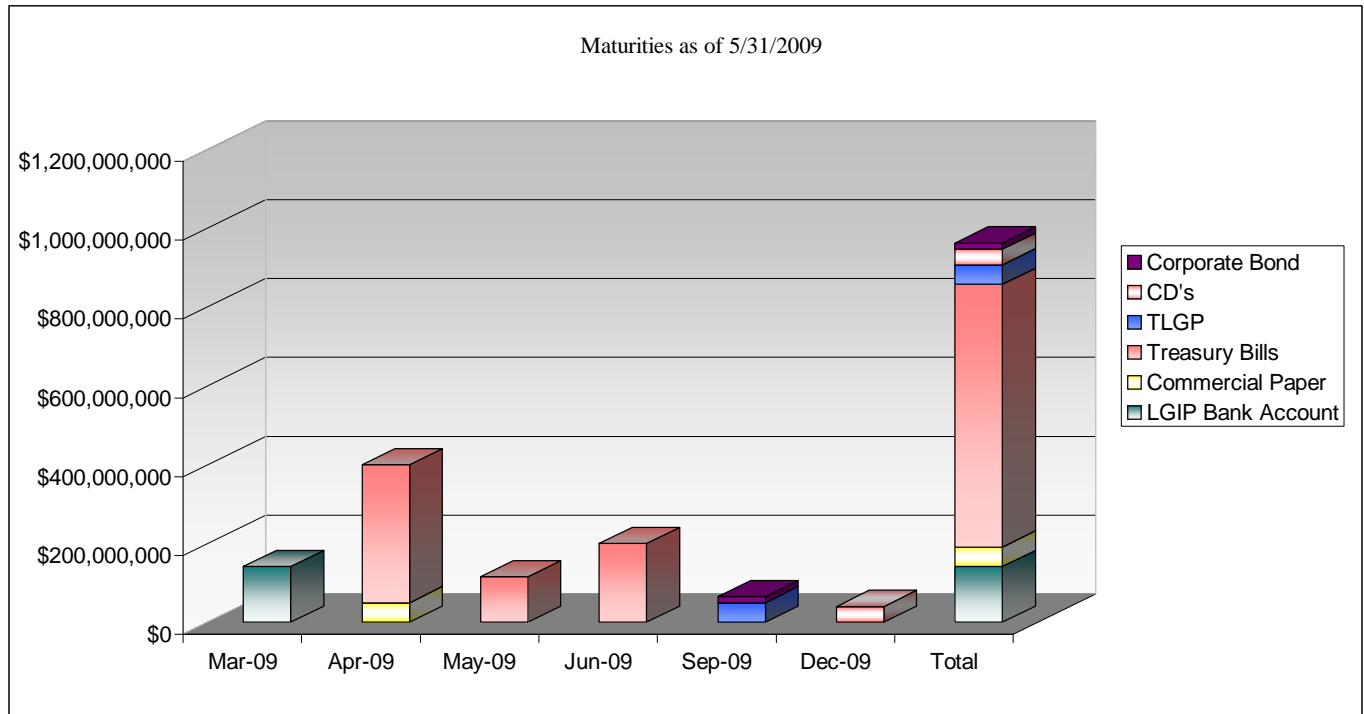
**INVESTMENTS OUTSTANDING AS OF 5/31/09**

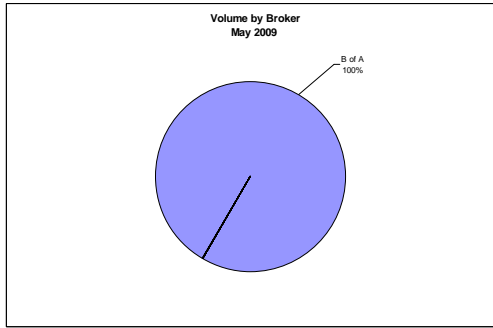
ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN (LOSS)	%MARKET
LGIP BANK ACCOUNT	1	.1541	.00270	141,271,971	141,271,971	141,271,971	0	14.65%
COMMERCIAL PAPER- DISCOUNT BASED	1	.2840	.07120	50,000,000	49,985,222	49,985,222	0	5.19%
COMMERCIAL PAPER- TLGP DISCOUNT	1	1.0301	.29590	50,000,000	49,705,417	49,705,417	0	5.16%
CERTIFICATES OF DEPOSITS	2	1.8650	.56305	40,000,000	40,000,000	40,000,000	0	4.15%
TREASURY BILLS	8	.1278	.04029	425,000,000	424,888,399	424,982,500	94,101	44.09%
TREASURY NOTES	4	.2072	.21209	240,688,000	243,711,805	242,747,448	(964,357)	25.18%
CORPORATE BONDS	1	1.4905	.28490	15,000,000	15,742,950	15,296,400	(446,550)	1.59%
	18	.3005	.11820	961,959,971	965,305,764	963,988,958	(1,316,806)	100.00%
	Days		43					



New Mexico State Treasurer  
 New MexiGrow LGIP  
 Maturity Schedule  
 5/31/2009

	Mar-09	Apr-09	May-09	Jun-09	Sep-09	Dec-09	Total
LGIP Bank Account	141,271,971						\$ 141,271,971
Commercial Paper		50,000,000					\$ 50,000,000
Treasury Bills		350,000,000	115,688,000	200,000,000			\$ 665,688,000
TLGP					50,000,000		\$ 50,000,000
CD's						40,000,000	\$ 40,000,000
Corporate Bond					15,000,000		\$ 15,000,000
<b>Total</b>	<b>\$ 141,271,971.00</b>	<b>\$ 400,000,000.00</b>	<b>\$ 115,688,000.00</b>	<b>\$ 200,000,000.00</b>	<b>\$ 65,000,000.00</b>	<b>\$ 40,000,000.00</b>	<b>\$ 961,959,971.00</b>





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

	YTD Totals	% of Total
<b>Volume by Broker:</b>		
B of A	676,000,000	17.15%
Barclays	300,000,000	7.61%
BB&T	25,000,000	0.63%
Bear Stearns	25,000,000	0.63%
BNP Paribas	365,000,000	9.26%
Cantor Fitzgerald	100,000,000	2.54%
Citigroup	300,000,000	7.61%
Credit Suisse	0	0.00%
Deutsche Bank	270,000,000	6.85%
First Tennessee (FTN)	300,150,000	7.62%
Goldman Sachs	161,000,000	4.09%
Greenwich	72,000,000	1.83%
HSBC	135,688,000	3.44%
Jefferies	491,600,000	12.47%
JP Morgan Chase	100,000,000	2.54%
Lehman Bros	0	0.00%
Merrill	78,010,000	1.98%
Morgan Keegan	0	0.00%
Morgan Stanley	25,000,000	0.63%
Piper Jaffray	45,000,000	1.14%
Stifel Nicolaus	81,652,000	2.07%
UBS	50,000,000	1.27%
Williams	40,000,000	1.01%
Direct Issue CP	300,000,000	7.61%
<b>Totals</b>	<b>3,941,100,000</b>	<b>100.00%</b>

Issuer	Sold or Purchased	Broker
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Prim1/se **LGIP Comercial Paper**  
1 Straight A Funding 50,000,000 Bank of America

Total CP 50,000,000

**LGIP Agency Discount Notes:**  
Prim1/sec2

Total AG 0

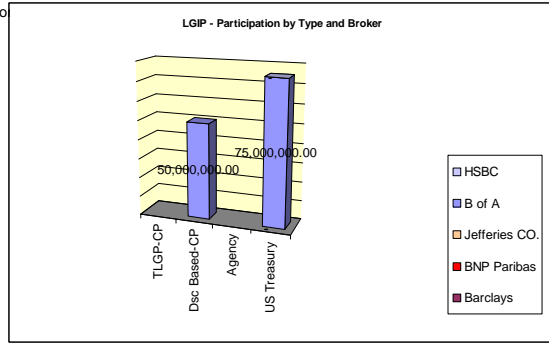
**LGIP Treasury Bills**

Prim1/sec2  
2 Treasury Notes 75,000,000.00 Bank of America

75,000,000.00

**TOTAL** 125,000,000

New MexiGROW  
Broker Participation



Broker/Dealer	US Treasury	Agency	Dsc Based-CP	TLGP-CP	Totals
B of A	75,000,000.00		50,000,000.00		125,000,000
Barclays					0
BB&T					0
Bear Stearns					0
BNP Paribas					0
Cantor Fitzgerald					0
Citi Group					0
Credit Suisse					0
Deutsche Bank					0
First Tennessee(FTN)					0
Goldman Sac					0
Greenwich					0
HSBC					0
Jefferies CO.					0
JP Morgan /Chase					0
Lehman					0
Merrill					0
Morgan Keegan					0
Morgan Stanley					0
Piper Jaffray					0
Stifel Nicolaus					0
UBS					0
Williams					0
Direct Issue CP					0
<b>Total by type/broker</b>	<b>75,000,000</b>	<b>0</b>	<b>50,000,000</b>	<b>-</b>	<b>125,000,000</b>

Primary	Month Secondary	Total
50,000,000	75,000,000	125,000,000

YTD		Total
Primary	Secondary	
1,181,760,000	2,759,340,000	3,941,100,000