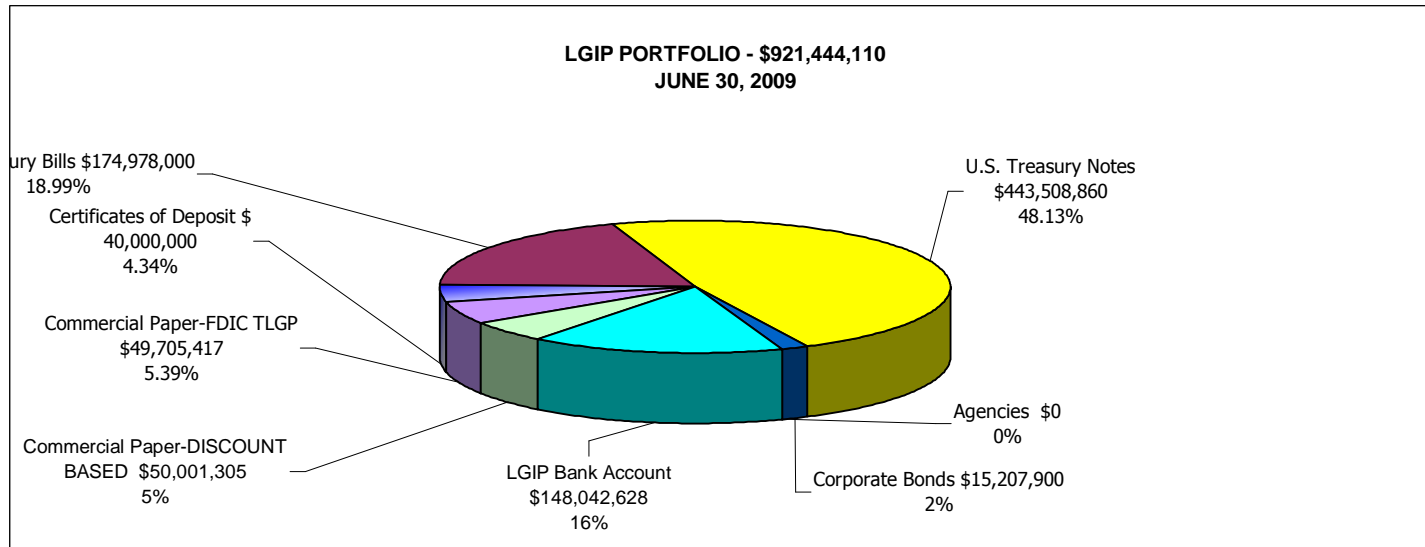


**NEW MEXICO STATE TREASURER'S OFFICE  
LGIP FUND (4101)  
PORTFOLIO CLASSIFICATION SUMMARY**

- 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

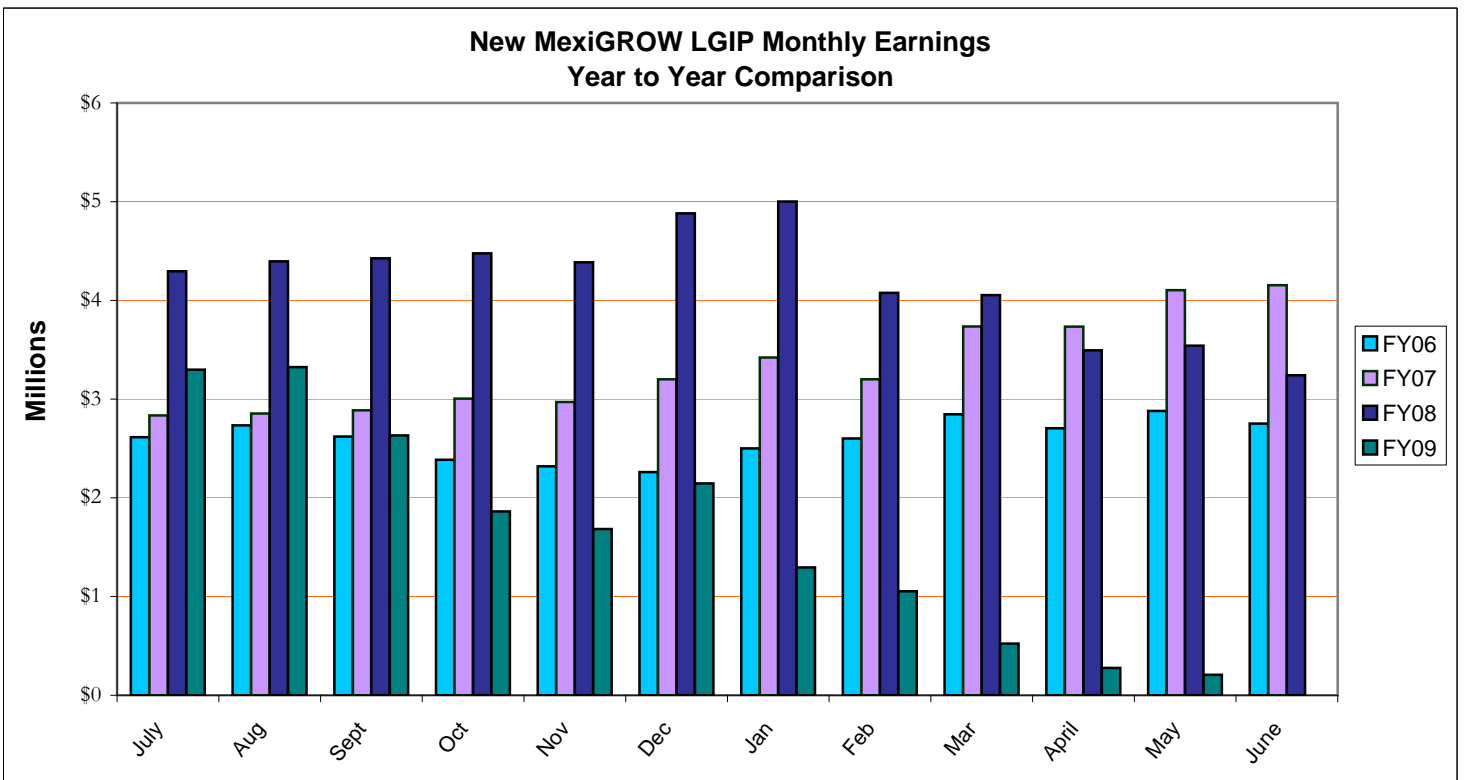
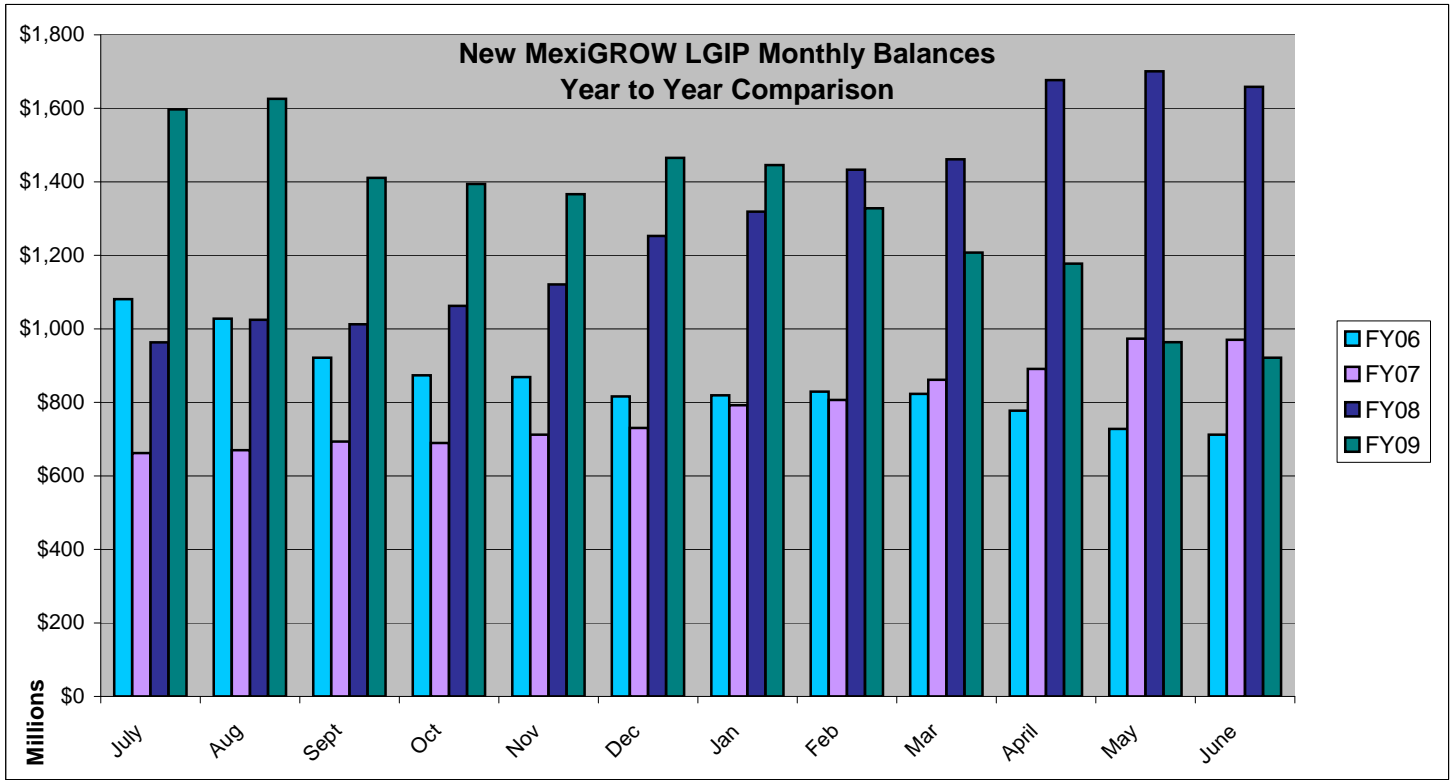
**INVESTMENTS OUTSTANDING AS OF 6/30/09**

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN (LOSS)	%MARKET
LGIP BANK ACCOUNT	1	.1835	.00270	148,042,628	148,042,628	148,042,628	0	16.07%
COMMERCIAL PAPER- DISCOUNT BASED	1	.2636	.02470	50,006,000	50,001,305	50,001,305	0	5.43%
COMMERCIAL PAPER- TLGP DISCOUNT	1	1.0301	.21370	50,000,000	49,705,417	49,705,417	0	5.39%
CERTIFICATES OF DEPOSITS	2	1.8650	.48085	40,000,000	40,000,000	40,000,000	0	4.34%
TREASURY BILLS	3	.1308	.08219	175,000,000	174,956,104	174,978,000	21,896	18.99%
TREASURY NOTES	6	.1986	.17603	440,688,000	445,708,805	443,508,860	(2,199,945)	48.13%
CORPORATE BONDS	1	1.4905	.20270	15,000,000	15,742,950	15,207,900	(535,050)	1.65%
	15	.3257	.13774	918,736,628	924,157,209	921,444,110	(2,713,099)	100.00%
Days			50					



# New Mexico State Treasurer's Office

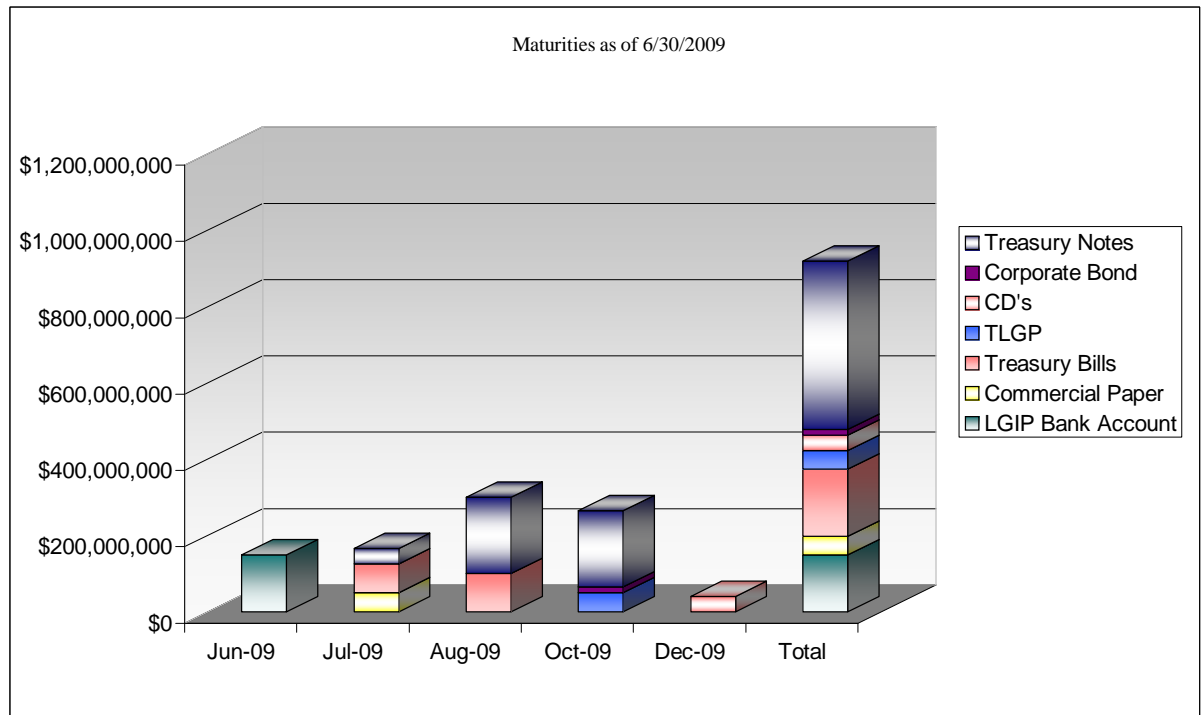
## January 9, 2009



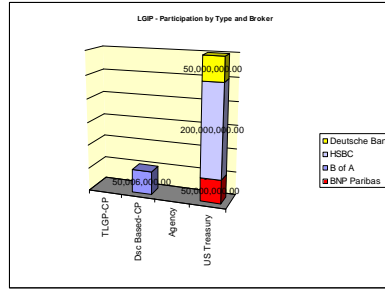
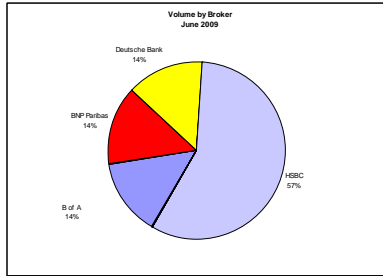
*New MexiGROW* LGIP deposits are not guaranteed or insured by any bank, the State of New Mexico, the Federal Deposit Insurance Corporation, the Federal Reserve Board, or any other agency. *New MexiGROW* LGIP deposits involve certain investment risks. Yield and total return may fluctuate and are not guaranteed.

New Mexico State Treasurer  
 New MexiGrow LGIP  
 Maturity Schedule  
 6/30/2009

	Jun-09	Jul-09	Aug-09	Oct-09	Dec-09	Total
<b>LGIP Bank Account</b>	148,042,628					\$ 148,042,628
<b>Commercial Paper</b>		50,006,000				\$ 50,006,000
<b>Treasury Bills</b>		75,000,000	100,000,000			\$ 175,000,000
<b>Treasury Notes</b>		40,688,000	200,000,000	200,000,000		\$ 440,688,000
<b>TLGP</b>				50,000,000		\$ 50,000,000
<b>CD's</b>					40,000,000	\$ 40,000,000
<b>Corporate Bond</b>				15,000,000		\$ 15,000,000
<b>Total</b>	\$ 148,042,628.00	\$ 165,694,000.00	\$ 300,000,000.00	\$ 265,000,000.00	\$ 40,000,000.00	\$ 918,736,628.00



New MexiGROW  
Broker Participation



Volume by Broker:

	Month Totals	% of Total
B of A	50,006,000	14.29%
Barclays	0.00%	0.00%
BB&T	0.00%	0.00%
Bear Stearns	0.00%	0.00%
BNP Paribas	50,000,000	14.29%
Cantor Fitzgerald	0.00%	0.00%
Citi Group	0.00%	0.00%
Credit Suisse	0.00%	0.00%
Deutsche Bank	50,000,000	14.29%
First Tennessee(FTN)	0.00%	0.00%
Goldman Sac	0.00%	0.00%
Greenwich	0.00%	0.00%
HSBC	200,000,000	57.14%
Jefferies CO	0.00%	0.00%
JP Morgan /Chase	0.00%	0.00%
Lehman	0.00%	0.00%
Merrill	0.00%	0.00%
Morgan Keegan	0.00%	0.00%
Morgan Stanley	0.00%	0.00%
Piper Jaffray	0.00%	0.00%
Sifel Nicolaus	0.00%	0.00%
UBS	0.00%	0.00%
Williams	0.00%	0.00%
Direct Issue CP	0.00%	0.00%
<b>Totals</b>	<b>350,006,000</b>	<b>100.00%</b>

Volume by Broker:

	YTD Totals	% of Total
B of A	726,006,000	16.92%
Barclays	300,000,000	6.99%
BB&T	25,000,000	0.58%
Bear Stearns	25,000,000	0.58%
BNP Paribas	415,000,000	9.67%
Cantor Fitzgerald	100,000,000	2.33%
Citigroup	300,000,000	6.99%
Credit Suisse	0	0.00%
Deutsche Bank	320,000,000	7.46%
First Tennessee (FTN)	300,150,000	6.99%
Goldman Sachs	161,000,000	3.75%
Greenwich	72,000,000	1.68%
HSBC	335,688,000	7.82%
Jefferies	491,600,000	11.46%
JP Morgan Chase	100,000,000	2.33%
Lehman Bros	0	0.00%
Merrill	78,010,000	1.82%
Morgan Keegan	0	0.00%
Morgan Stanley	25,000,000	0.58%
Piper Jaffray	45,000,000	1.05%
Sifel Nicolaus	81,652,000	1.90%
UBS	50,000,000	1.17%
Williams	40,000,000	0.93%
Direct Issue CP	300,000,000	6.99%
<b>Totals</b>	<b>4,291,106,000</b>	<b>100.00%</b>

Broker/Dealer

Broker/Dealer	US Treasury	Agency	Dsc Based-CP	TLGP-CP	Totals
B of A			50,000,000.00		50,006,000
Barclays					0
BB&T					0
Bear Stearns					0
BNP Paribas	50,000,000.00				50,000,000
Cantor Fitzgerald					0
Citi Group					0
Credit Suisse					0
Deutsche Bank	50,000,000.00				50,000,000
First Tennessee(FTN)					0
Goldman Sac					0
Greenwich					0
HSBC		200,000,000.00			200,000,000
Jefferies CO					0
JP Morgan /Chase					0
Lehman					0
Merrill					0
Morgan Keegan					0
Morgan Stanley					0
Piper Jaffray					0
Sifel Nicolaus					0
UBS					0
Williams					0
Direct Issue CP					0
<b>Total by type/broker</b>	<b>300,000,000</b>	<b>0</b>	<b>50,006,000</b>	<b>-</b>	<b>350,006,000</b>

Primary	Month	
	Secondary	Total
350,006,000		350,006,000

Primary	YTD	
	Secondary	Total
1,531,766,000	2,759,340,000	4,291,106,000

Issuer	Sold or Purchased	Broker
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Prim1/sec1 LGIP Commercial Paper

1 Straight A Funding 50,006,000 Bank of America

Total CP 50,006,000

LGIP Agency Discount Notes:

Prim1/sec2

Total AG 0

LGIP Treasury Bills

Prim1/sec2

1 Treasury Bills 50,000,000.00 Deutsche Bank  
 1 Treasury Bills 50,000,000.00 BNP Paribas  
 1 Treasury Notes 100,000,000.00 HSBC  
 1 Treasury Notes 100,000,000.00 HSBC

TOTAL 350,006,000