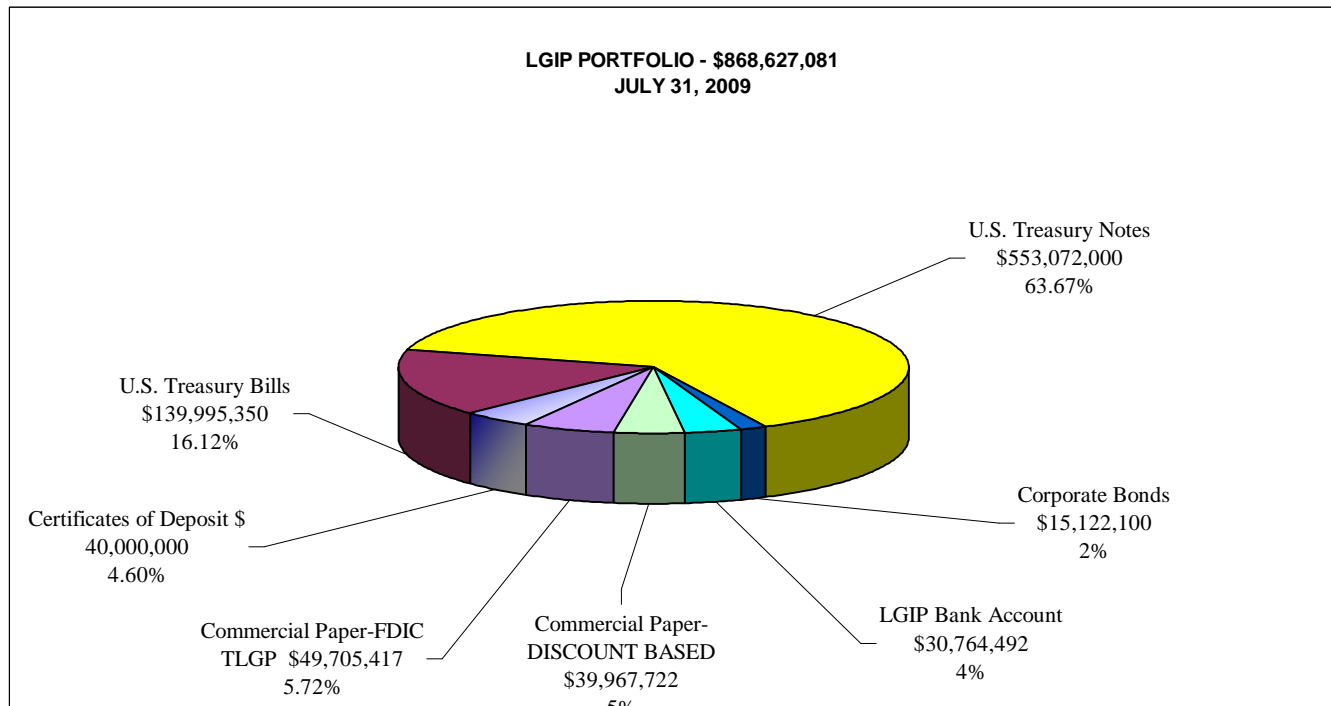


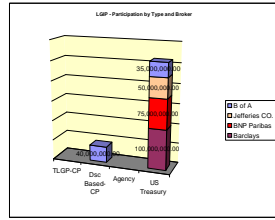
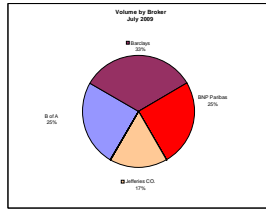
**NEW MEXICO STATE TREASURER'S OFFICE
LGIP FUND (4101)
PORTFOLIO CLASSIFICATION SUMMARY**

- 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 7/31/09

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN (LOSS)	%MARKET
LGIP BANK ACCOUNT	1	.1450	.00820	30,764,492	30,764,492	30,764,492	0	3.54%
COMMERCIAL PAPER- DISCOUNT BASED	1	.3551	.18080	40,000,000	39,967,722	39,967,722	0	4.60%
COMMERCIAL PAPER- TLGP DISCOUNT	1	1.0301	.12880	50,000,000	49,705,417	49,705,417	0	5.72%
CERTIFICATES OF DEPOSITS	2	1.8650	.39585	40,000,000	40,000,000	40,000,000	0	4.60%
TREASURY BILLS	3	.1602	.03423	140,000,000	139,970,551	139,995,350	24,799	16.12%
TREASURY NOTES	7	.2083	.15989	550,000,000	556,534,720	553,072,000	(3,462,720)	63.67%
CORPORATE BONDS	1	1.4905	.11780	15,000,000	15,742,950	15,122,100	(620,850)	1.74%
	16	.3510	.14352	865,764,492	872,685,852	868,627,081	(4,058,771)	100.00%





Month Totals	% of Total
B of A	25.00%
Barclays	0.00%
BBAT	0.00%
Bear Stearns	0.00%
BNP Paribas	25.00%
Carroll Fitzgerald	0.00%
Citi Group	0.00%
Credit Suisse	0.00%
Deutsche Bank	0.00%
First Tennessee(FTN)	0.00%
Goldman Sachs	0.00%
Greenwich	0.00%
HSEC	0.00%
Jefferies CO.	16.67%
JP Morgan Chase	0.00%
Lehman	0.00%
Merrill	0.00%
Morgan Keegan	0.00%
Morgan Stanley	0.00%
Piper Jaffray	0.00%
Sifal Nicolaus	0.00%
UBS	0.00%
Williams	0.00%
Direct Issue CP	0.00%
Totals	100.00%

Broker/Dealer	US Treasury	Agency	Disc Struct CP	TLGP-CP	Total
B of A	35,000,000.00	0	0	0	35,000,000.00
Barclays	100,000,000.00	0	0	0	100,000,000.00
BBAT	0	0	0	0	0
Bear Stearns	0	0	0	0	0
BNP Paribas	75,000,000.00	0	0	0	75,000,000.00
Carroll Fitzgerald	0	0	0	0	0
Citi Group	0	0	0	0	0
Credit Suisse	0	0	0	0	0
Deutsche Bank	0	0	0	0	0
First Tennessee(FTN)	0	0	0	0	0
Goldman Sachs	0	0	0	0	0
Greenwich	0	0	0	0	0
HSEC	0	0	0	0	0
Jefferies CO.	50,000,000.00	0	0	0	50,000,000.00
JP Morgan Chase	0	0	0	0	0
Lehman	0	0	0	0	0
Merrill	0	0	0	0	0
Morgan Keegan	0	0	0	0	0
Morgan Stanley	0	0	0	0	0
Piper Jaffray	0	0	0	0	0
Sifal Nicolaus	0	0	0	0	0
UBS	0	0	0	0	0
Williams	0	0	0	0	0
Direct Issue CP	0	0	0	0	0
Total by type/broker	260,000,000	0	40,000,000	0	300,000,000

YTD Totals	% of Total
B of A	17.40%
Barclays	8.71%
BBAT	0.54%
Bear Stearns	0.54%
BNP Paribas	16.67%
Carroll Fitzgerald	2.18%
Citi Group	6.52%
Credit Suisse	0.00%
Deutsche Bank	4.89%
First Tennessee (FTN)	6.54%
Goldman Sachs	3.51%
Greenwich	1.57%
HSEC	7.31%
Jefferies	11.89%
JP Morgan Chase	2.18%
Lehman Bros	0.00%
Merrill	1.70%
Morgan Keegan	0.00%
Morgan Stanley	0.54%
Piper Jaffray	0.98%
Sifal Nicolaus	1.78%
UBS	1.09%
Williams	0.87%
Direct Issue CP	4.52%
Totals	100.00%

Primary	Month	
	Secondary	Total
300,000,000		300,000,000

Primary	YTD	
	Secondary	Total
1,831,766,000	2,759,340,000	4,591,106,000

Issuer	Sold or Purchased	Broker
Prim1:sec1 LSP Commercial Paper		
1 Straight A Funding	40,000,000	Bank of America
1 US Treasury Bill	75,000,000	BNP Paribas
1 US Treasury Note	100,000,000	Barclays
1 US Treasury Note	50,000,000	Jefferies
1 US Treasury Bill	35,000,000	Bank of America
Total CP	300,000,000	

LSP Agency Discount Notes		
Prim1:sec2		
Total AG		0

LSP Treasury Bills		
Prim1:sec2		
		-
TOTAL		300,000,000

New Mexico State Treasurer
 New MexiGrow LGIP
 Maturity Schedule
 7/31/2009

	Jul-09	Aug-09	Sep-09	Oct-09	Nov-09	Dec-09	Total
LGIP Bank Account	30,764,492						\$ 30,764,492
Commercial Paper				40,000,000			\$ 40,000,000
Treasury Bills		240,000,000					\$ 240,000,000
Treasury Notes		100,000,000	200,000,000		150,000,000		\$ 450,000,000
TLGP			50,000,000				\$ 50,000,000
CD's						40,000,000	\$ 40,000,000
Corporate Bond				15,000,000			\$ 15,000,000
Total	\$ 30,764,492.00	\$ 340,000,000.00		\$ 55,000,000.00	\$ 150,000,000.00	\$ 40,000,000.00	\$ 865,764,492.00

