

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

INVESTMENTS OUTSTANDING AS OF 10/31/09

- 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

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN (LOSS)	%MARKET
LGIP BANK ACCOUNT	1	.1541	.00550	119,484,660	119,484,660	119,484,660	0	13.09%
COMMERCIAL PAPER- DISCOUNT BASED	5	.2031	.11799	208,205,000	208,153,389	208,153,389	0	22.80%
CERTIFICATES OF DEPOSITS	2	1.8650	.14385	40,000,000	40,000,000	40,000,000	0	4.38%
TREASURY BILLS	8	.1600	.21593	395,000,000	394,828,194	394,871,600	43,406	43.26%
TREASURY NOTES	2	.2483	.05480	150,000,000	150,295,867	150,265,500	(30,367)	16.46%
	18	.2583	.13640	912,689,660	912,762,110	912,775,149	13,039	100.00%

Days 50

