

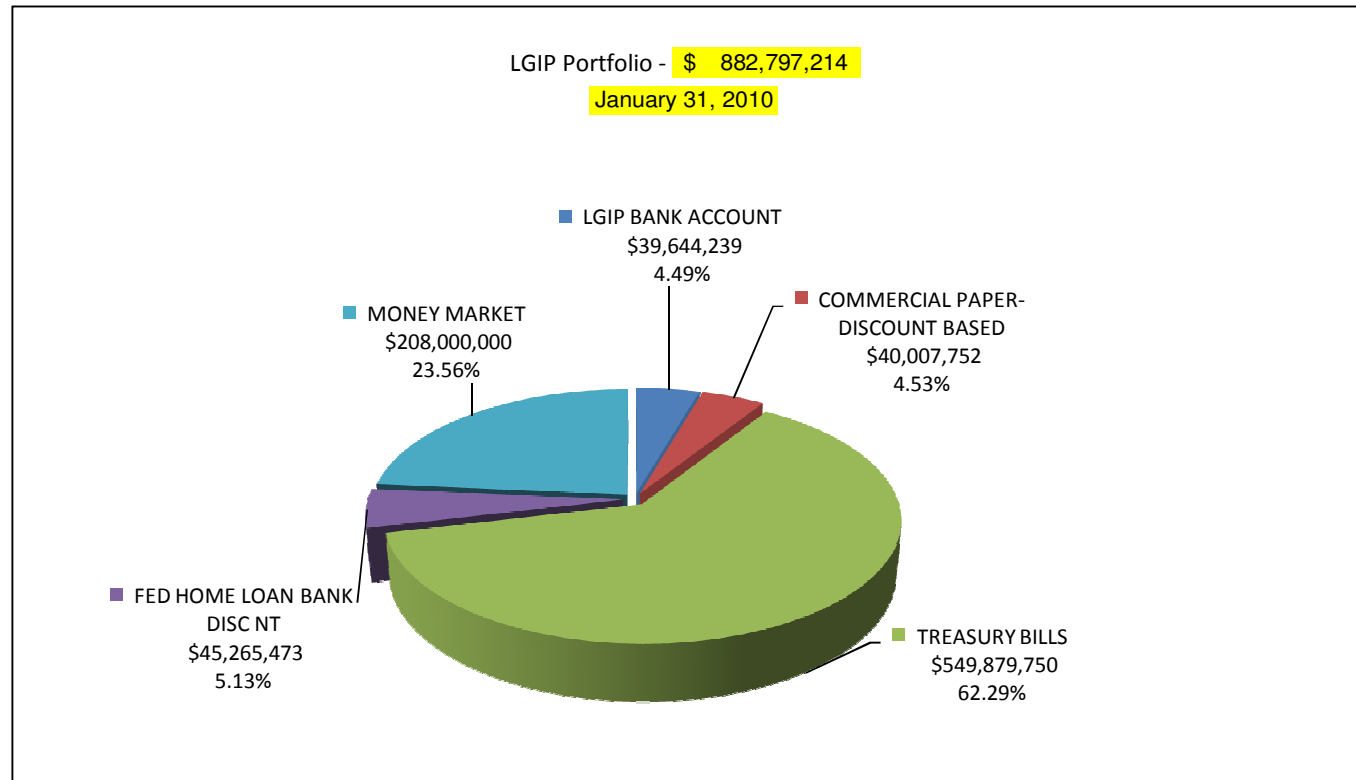
**NEW MEXICO STATE TREASURER'S OFFICE
 LGIP FUND (4101)
 PORTFOLIO CLASSIFICATION SUMMARY**

- 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 1/31/10

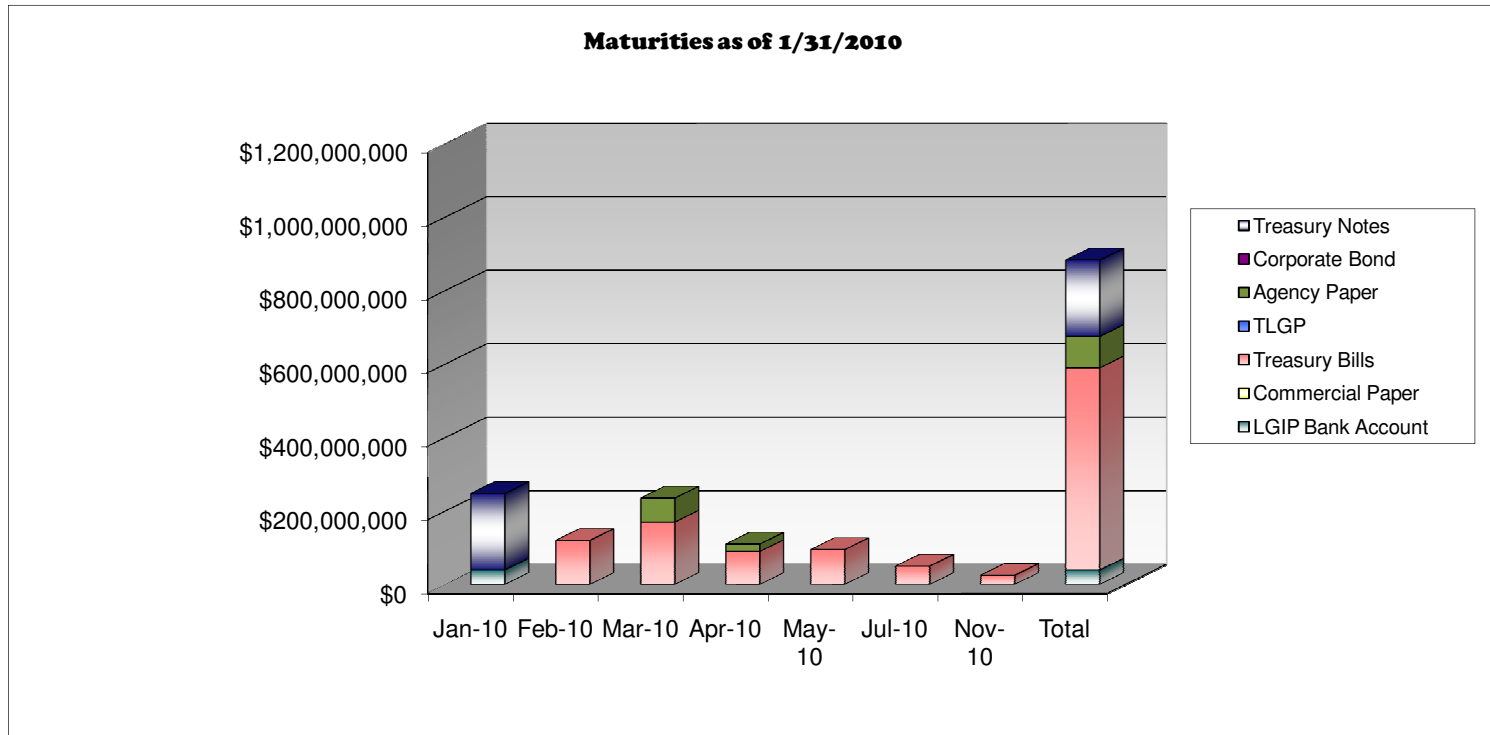
ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN (LOSS)	%MARKET
LGIP BANK ACCOUNT	1	0.0771	0.00270	39,644,239	39,644,239	\$ 39,644,239	0	4.49%
COMMERCIAL PAPER- DISCOUNT BASED	2	0.1673	0.13695	40,017,000	40,007,752	\$ 40,007,752	0	4.53%
TREASURY BILLS	14	0.0944	0.21302	550,000,000	549,819,522	\$ 549,879,750	60,228	62.29%
FED HOME LOAN BANK DISC NT	3	0.0698	0.15334	45,270,000	45,265,223	\$ 45,265,473	250	5.13%
MONEY MARKET	7	0.0343	0.00274	208,000,000	208,000,000	\$ 208,000,000	0	23.56%
	27	0.08151	0.1475	882,931,239	882,736,736	882,797,214	60,478	100.00%

Days 53

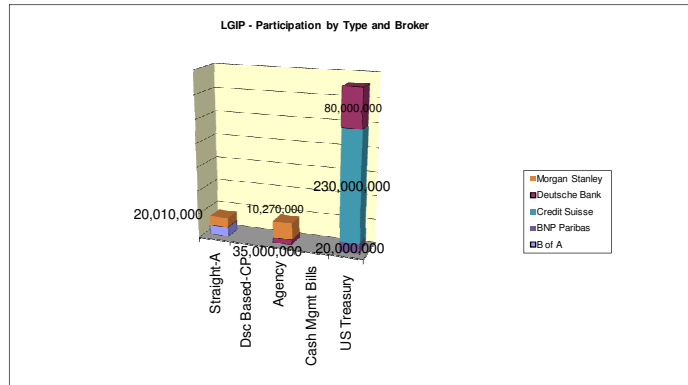
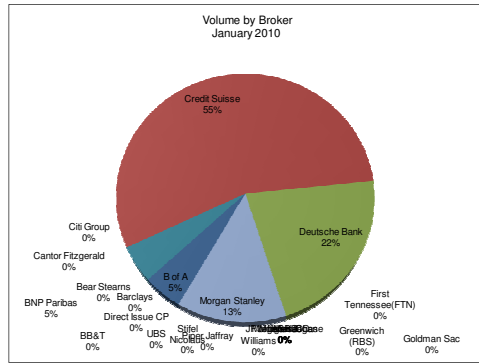


**New Mexico State Treasurer
New MexiGrow LGIP
Maturity Schedule
1/31/2010**

	Jan-10	Feb-10	Mar-10	Apr-10	May-10	Jul-10	Nov-10	Total
LGIP Bank Account	39,644,239							\$ 39,644,239
Commercial Paper								\$ -
Treasury Bills		120,000,000	170,000,000	90,000,000	95,000,000	50,000,000	25,000,000	\$ 550,000,000
Money Markets	208,000,000							\$ 208,000,000
Agency Paper			65,277,000	20,010,000				\$ 85,287,000
Total	\$ 247,644,239.00	\$ 120,000,000.00	\$ 235,277,000.00	\$ 110,010,000.00	\$ 95,000,000.00	\$ 50,000,000.00	\$ 25,000,000.00	\$ 882,931,239.00



New MexiGROW
Broker Participation



	Month Totals	% of Total
Volume by Broker:		
B of A	20,007,000	4.82%
Barclays		0.00%
BB&T		0.00%
Bear Stearns		0.00%
BNP Paribas	20,000,000	4.82%
Cantor Fitzgerald		0.00%
Citi Group		0.00%
Credit Suisse	230,000,000	55.38%
Deutsche Bank	90,270,000	21.74%
First Tennessee(FTN)		0.00%
Goldman Sac		0.00%
Greenwich (RBS)		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	55,010,000	13.25%
Piper Jaffray		0.00%
Stifel Nicolaus		0.00%
UBS		0.00%
Williams		0.00%
Direct Issue CP		0.00%
Totals	415,287,000	100.00%

Broker/Dealer	US Treasury	Cash Mgmt Bills	Agency	Dsc Based-CP	Straight-A	Totals
B of A					20,007,000	20,007,000
Barclays						0
BB&T						0
Bear Stearns						0
BNP Paribas	20,000,000					20,000,000
Cantor Fitzgerald						0
Citi Group						0
Credit Suisse	230,000,000					230,000,000
Deutsche Bank	80,000,000		10,270,000			90,270,000
First Tennessee(FTN)						0
Goldman Sac						0
Greenwich (RBS)						0
HSBC						0
Jefferies CO.						0
JP Morgan /Chase						0
Lehman						0
Merrill						0
Morgan Keegan						0
Morgan Stanley			35,000,000		20,010,000	55,010,000
Piper Jaffray						0
Stifel Nicolaus						0
UBS						0
Williams						0
Direct Issue CP						0
Total by type/broker	330,000,000	0	45,270,000	0	40,017,000.00	415,287,000

	YTD Totals	% of Total
Volume by Broker:		
B of A	643,480,000	27.93%
Barclays	195,000,000	8.46%
BB&T	-	0.00%
Bear Stearns	-	0.00%
BNP Paribas	220,000,000	9.55%
Cantor Fitzgerald	50,000,000	2.17%
Citigroup	-	0.00%
Credit Suisse	230,000,000	9.98%
Deutsche Bank	340,270,000	14.77%
First Tennessee (FTN)	50,000,000	2.17%
Goldman Sachs	-	0.00%
Greenwich (RBS)	50,000,000	2.17%
HSBC	375,000,000	16.28%
Jefferies	75,000,000	3.26%
JP Morgan Chase	-	0.00%
Lehman Bros	-	0.00%
Merrill	-	0.00%
Morgan Keegan	-	0.00%
Morgan Stanley	75,010,000	3.26%
Piper Jaffray	-	0.00%
Stifel Nicolaus	-	0.00%
UBS	-	0.00%
Williams	-	0.00%
Direct Issue CP	-	0.00%
Totals	2,303,760,000	100.00%

	Month		Total
	Primary	Secondary	
	40,017,000	375,270,000	415,287,000

	YTD		Total
	Primary	Secondary	
	1,538,490,000	765,270,000	2,303,760,000