

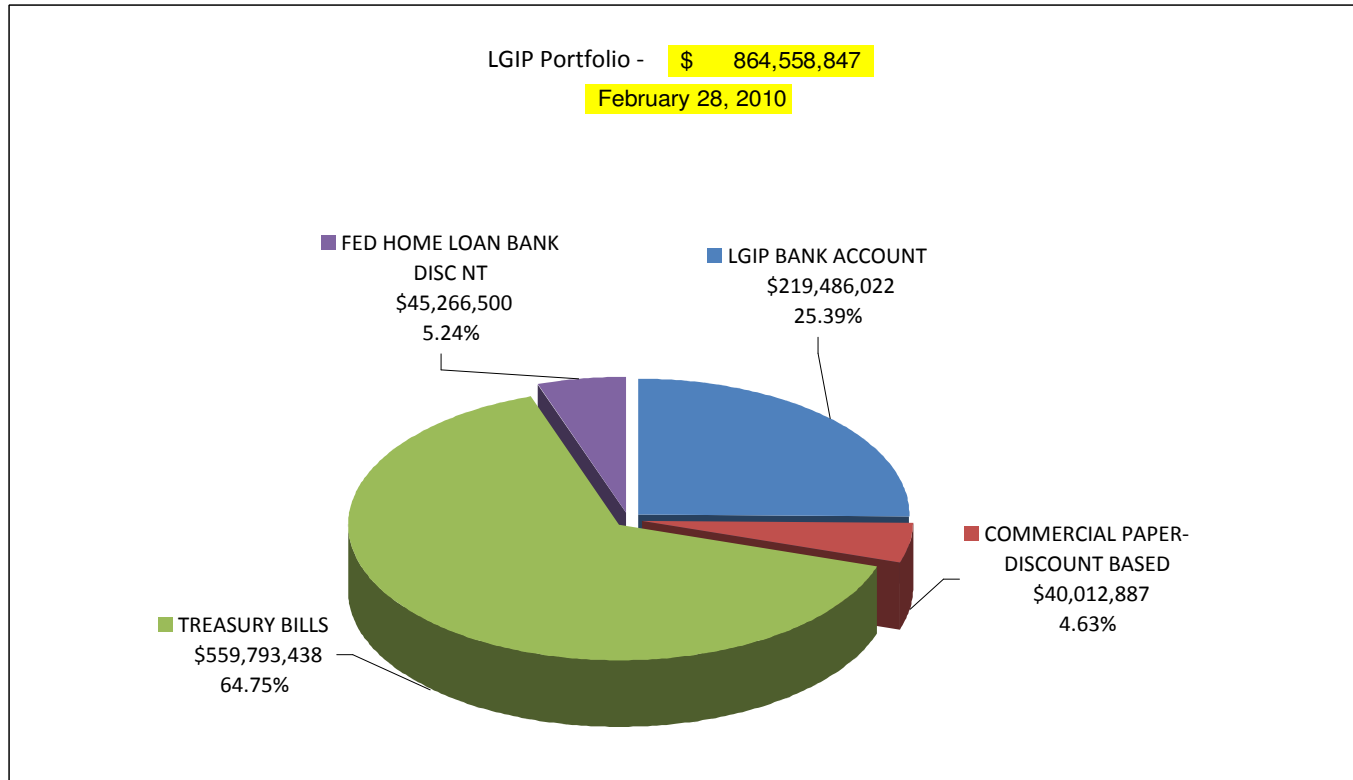
**NEW MEXICO STATE TREASURER'S OFFICE
 LGIP FUND (4101)
 PORTFOLIO CLASSIFICATION SUMMARY**

- 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 2/28/10

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN (LOSS)	%MARKET
LGIP BANK ACCOUNT	2	0.1510	0.00270	219,486,022	219,486,022	\$ 219,486,022	0	25.39%
COMMERCIAL PAPER- DISCOUNT BASED	2	0.1673	0.06025	40,017,000	40,012,887	\$ 40,012,887	0	4.63%
TREASURY BILLS	15	0.1258	0.21660	560,000,000	559,743,877	\$ 559,793,438	49,561	64.75%
FED HOME LOAN BANK DISC NT	3	0.0698	0.07664	45,270,000	45,267,601	\$ 45,266,500	(1,101)	5.24%
	22	0.13119	0.1477	864,773,022	864,510,387	864,558,847	48,460	100.00%

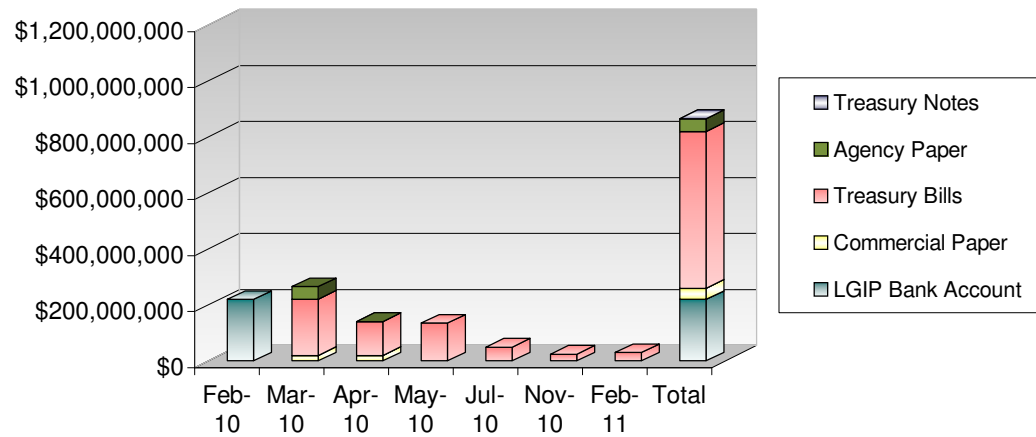
Days 54



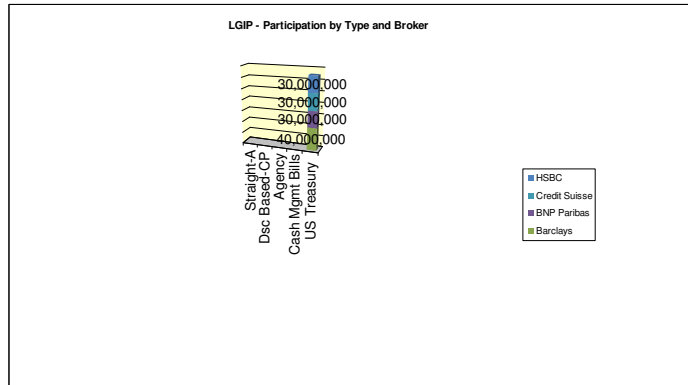
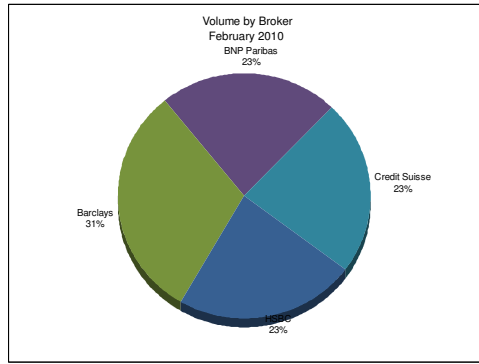
**New Mexico State Treasurer
New MexiGrow LGIP
Maturity Schedule
2/28/2010**

	Feb-10	Mar-10	Apr-10	May-10	Jul-10	Nov-10	Feb-11	Total
LGIP Bank Account	219,486,022							\$ 219,486,022
Commercial Paper		20,007,000	20,010,000					\$ 40,017,000
Treasury Bills		200,000,000	120,000,000	135,000,000	50,000,000	25,000,000	30,000,000	\$ 560,000,000
Money Markets								\$ -
Agency Paper		45,270,000	0					\$ 45,270,000
Total	\$ 219,486,022.00	\$ 265,277,000.00	\$ 140,010,000.00	\$ 135,000,000.00	\$ 50,000,000.00	\$ 25,000,000.00	\$ 30,000,000.00	\$ 864,773,022.00

Maturities as of 2/28/2010



New MexiGROW
Broker Participation



Volume by Broker:

	Month Totals	% of Total
B of A	0	0.00%
Barclays	40,000,000	30.77%
BB&T	0	0.00%
Bear Stearns	0	0.00%
BNP Paribas	30,000,000	23.08%
Cantor Fitzgerald	0	0.00%
Citi Group	0	0.00%
Credit Suisse	30,000,000	23.08%
Deutsche Bank	0	0.00%
First Tennessee (FTN)	0	0.00%
Goldman Sac	0	0.00%
Greenwich (RBS)	0	0.00%
HSBC	30,000,000	23.08%
Jefferies CO.	0	0.00%
JP Morgan /Chase	0	0.00%
Lehman	0	0.00%
Merrill	0	0.00%
Morgan Keegan	0	0.00%
Morgan Stanley	0	0.00%
Piper Jaffray	0	0.00%
Stifel Nicolaus	0	0.00%
UBS	0	0.00%
Williams	0	0.00%
Direct Issue CP	0	0.00%
Totals	130,000,000	100.00%

Broker/Dealer

	US Treasury	Cash Mgmt Bills	Agency	Dsc Based-CP	Straight-A	Totals
B of A	0	0	0	0	0	0
Barclays	40,000,000	0	0	0	0	40,000,000
BB&T	0	0	0	0	0	0
Bear Stearns	0	0	0	0	0	0
BNP Paribas	30,000,000	0	0	0	0	30,000,000
Cantor Fitzgerald	0	0	0	0	0	0
Citi Group	0	0	0	0	0	0
Credit Suisse	30,000,000	0	0	0	0	30,000,000
Deutsche Bank	0	0	0	0	0	0
First Tennessee (FTN)	0	0	0	0	0	0
Goldman Sac	0	0	0	0	0	0
Greenwich (RBS)	0	0	0	0	0	0
HSBC	30,000,000	0	0	0	0	30,000,000
Jefferies CO.	0	0	0	0	0	0
JP Morgan /Chase	0	0	0	0	0	0
Lehman	0	0	0	0	0	0
Merrill	0	0	0	0	0	0
Morgan Keegan	0	0	0	0	0	0
Morgan Stanley	0	0	0	0	0	0
Piper Jaffray	0	0	0	0	0	0
Stifel Nicolaus	0	0	0	0	0	0
UBS	0	0	0	0	0	0
Williams	0	0	0	0	0	0
Direct Issue CP	0	0	0	0	0	0
Total by type/broker	130,000,000	0	0	0	0	130,000,000

Volume by Broker:

	YTD Totals	% of Total
B of A	643,480,000	26.44%
Barclays	235,000,000	9.66%
BB&T	-	0.00%
Bear Stearns	-	0.00%
BNP Paribas	250,000,000	10.27%
Cantor Fitzgerald	50,000,000	2.05%
Citigroup	-	0.00%
Credit Suisse	260,000,000	10.68%
Deutsche Bank	340,270,000	13.98%
First Tennessee (FTN)	50,000,000	2.05%
Goldman Sachs	-	0.00%
Greenwich (RBS)	50,000,000	2.05%
HSBC	405,000,000	16.64%
Jefferies	75,000,000	3.08%
JP Morgan Chase	-	0.00%
Lehman Bros	-	0.00%
Merrill	-	0.00%
Morgan Keegan	-	0.00%
Morgan Stanley	75,010,000	3.08%
Piper Jaffray	-	0.00%
Stifel Nicolaus	-	0.00%
UBS	-	0.00%
Williams	-	0.00%
Direct Issue CP	-	0.00%
Totals	2,433,760,000	100.00%

Primary	Month		Total
	Secondary	Total	
0	130,000,000	130,000,000	

Primary	YTD		Total
	Secondary	Total	
1,538,490,000	895,270,000	2,433,760,000	