

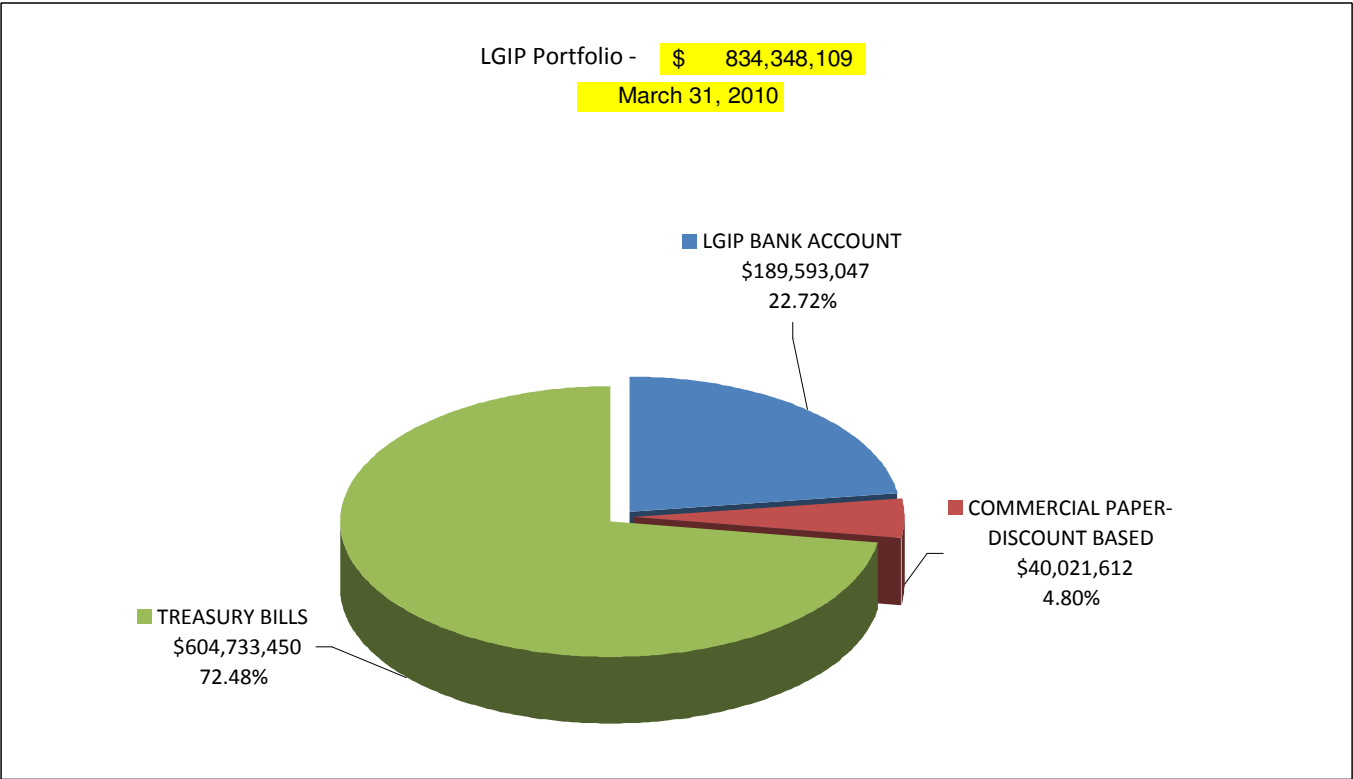
**NEW MEXICO STATE TREASURER'S OFFICE  
 LGIP FUND (4101)  
 PORTFOLIO CLASSIFICATION SUMMARY**

- 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 3/31/10**

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN (LOSS)	%MARKET
LGIP BANK ACCOUNT	2	0.1512	0.00270	189,593,047	189,593,047	\$ 189,593,047	0	22.72%
COMMERCIAL PAPER- DISCOUNT BASED	2	0.1826	0.08356	40,028,000	40,021,612	\$ 40,021,612	0	4.80%
TREASURY BILLS	18	0.1590	0.20452	605,000,000	604,723,812	\$ 604,733,450	9,638	72.48%
	22	0.15836	0.1529	834,621,047	834,338,471	834,348,109	9,638	100.00%

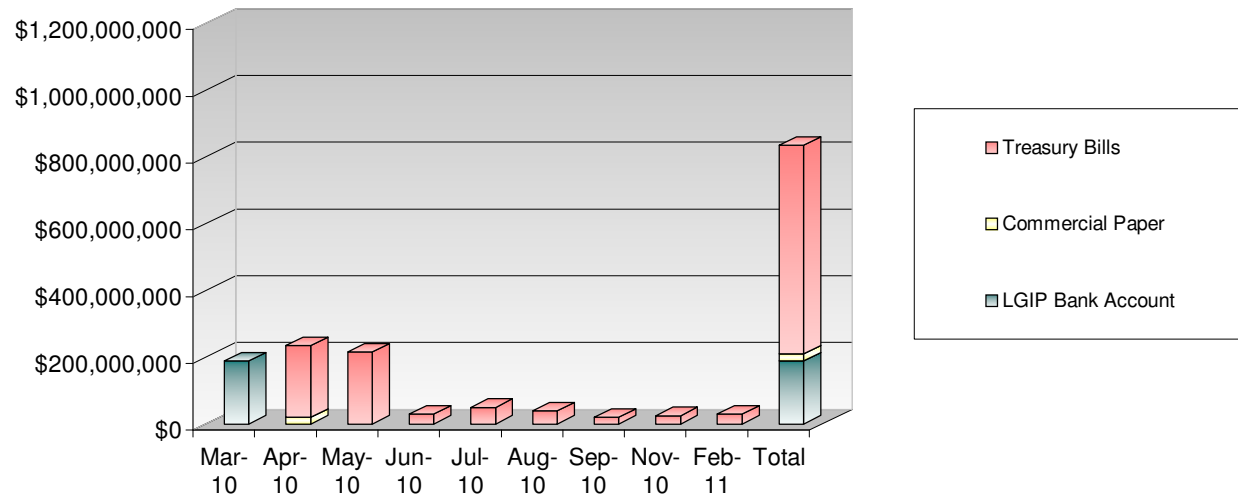
Days 56



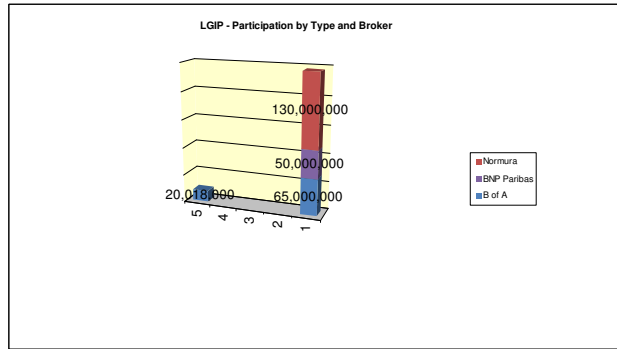
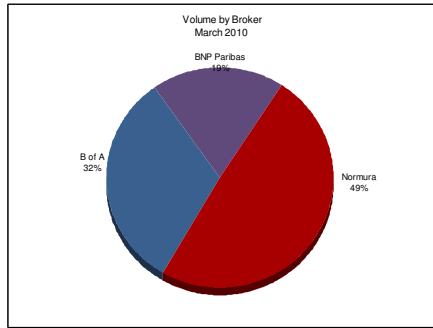
**New Mexico State Treasurer  
New MexiGrow LGIP  
Maturity Schedule  
3/31/2010**

	Mar-10	Apr-10	May-10	Jun-10	Jul-10	Aug-10	Sep-10	Nov-10	Feb-11	Total
LGIP Bank Account	189,593,047									\$ 189,593,047
Commercial Paper		20,010,000								\$ 20,010,000
Treasury Bills		215,000,000	215,018,000	30,000,000	50,000,000	40,000,000	20,000,000	25,000,000	30,000,000	\$ 625,018,000
<b>Total</b>	<b>\$ 189,593,047.00</b>	<b>\$ 235,010,000.00</b>	<b>\$ 215,018,000.00</b>	<b>\$ 30,000,000.00</b>	<b>\$ 50,000,000.00</b>	<b>\$ 40,000,000.00</b>	<b>\$ 20,000,000.00</b>	<b>\$ 25,000,000.00</b>	<b>\$ 30,000,000.00</b>	<b>\$ 834,621,047.00</b>

**Maturities as of 3/31/2010**



New MexiGROW  
Broker Participation



	Month Totals	% of Total
<i>Volume by Broker:</i>		
B of A	85,018,000	32.09%
Barclays	-	0.00%
BB&T	-	0.00%
Bear Stearns	-	0.00%
BNP Paribas	50,000,000	18.87%
Cantor Fitzgerald	-	0.00%
Citi Group	-	0.00%
Credit Suisse	-	0.00%
Deutsche Bank	-	0.00%
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	-	0.00%
Normura	130,000,000	49.05%
Piper Jaffray	-	0.00%
Stifel Nicolaus	-	0.00%
UBS	-	0.00%
Williams	-	0.00%
Direct Issue CP	-	0.00%
<b>Totals</b>	<b>265,018,000</b>	<b>100.00%</b>

<i>Broker/Dealer</i>	US Treasury	Cash Mgmt Bills	Agency	Dsc Based-CP	Straight-A	Totals
B of A	65,000,000	-	-	-	20,018,000	85,018,000
Barclays	-	-	-	-	-	0
BB&T	-	-	-	-	-	0
Bear Stearns	-	-	-	-	-	0
BNP Paribas	50,000,000	-	-	-	-	50,000,000
Cantor Fitzgerald	-	-	-	-	-	0
Citi Group	-	-	-	-	-	0
Credit Suisse	-	-	-	-	-	0
Deutsche Bank	-	-	-	-	-	0
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	-	-	-	-	-	0
Normura	130,000,000	-	-	-	-	130,000,000
Piper Jaffray	-	-	-	-	-	0
Stifel Nicolaus	-	-	-	-	-	0
UBS	-	-	-	-	-	0
Williams	-	-	-	-	-	0
Direct Issue CP	-	-	-	-	-	0
<b>Total by type/broker</b>	<b>245,000,000</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>20,018,000.00</b>	<b>265,018,000</b>

	YTD Totals	% of Total
<i>Volume by Broker:</i>		
B of A	728,498,000	26.99%
Barclays	235,000,000	8.71%
BB&T	-	0.00%
Bear Stearns	-	0.00%
BNP Paribas	300,000,000	11.12%
Cantor Fitzgerald	50,000,000	1.85%
Citigroup	-	0.00%
Credit Suisse	260,000,000	9.63%
Deutsche Bank	340,270,000	12.61%
First Tennessee (FTN)	50,000,000	1.85%
Goldman Sachs	-	0.00%
Greenwich (RBS)	50,000,000	1.85%
HSBC	405,000,000	15.01%
Jefferies	75,000,000	2.78%
JP Morgan Chase	-	0.00%
Lehman Bros	-	0.00%
Merrill	-	0.00%
Morgan Keegan	-	0.00%
Morgan Stanley	75,010,000	2.78%
Normura	130,000,000	4.82%
Piper Jaffray	-	0.00%
Stifel Nicolaus	-	0.00%
UBS	-	0.00%
Williams	-	0.00%
Direct Issue CP	-	0.00%
<b>Totals</b>	<b>2,698,778,000</b>	<b>100.00%</b>

Primary	Month		Total
	Secondary	Total	
20,018,000	245,000,000	265,018,000	

Primary	YTD		Total
	Secondary	Total	
1,558,508,000	1,140,270,000	2,698,778,000	