

DELIVER TO: BARGAS
 PROGRAM ID: Q_PUR.YLD.TN
 PRODUCTION: 6/05/08

NEW MEXICO STATE
 TREASURER'S OFFICE

QED-V2R9.65
 Note: All yields are 365-day basis.

CURRENT YIELD OF FIXED INCOME PURCHASES
 DURING THE PERIOD 5/01/08 THROUGH 5/31/08
 *** LGIP FUND (4101) ***

PAGE: 1

TRXN/ INVST#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/DEALER/AGENT	RATE/ MATURITY	PAR-VALUE	YIELD/ PRICE	EXPENSE/ ACCRUED-INTEREST	PRINCIPAL
COMMERCIAL PAPER-DISCOUNT (22)								
PUR 11729	5/20/08 5/20/08	0556N0G8	BNP Parfin CP LEHMAN BROS	2.3500 7/08/08	8,700,000.00	2.390 99.680		8,672,172.08
PUR 11731	5/20/08 5/20/08	3495P2GN	Forti CP BROKER DIRECT	2.4400 7/22/08	10,000,000.00	2.484 99.573		9,957,300.00
PUR 11732	5/20/08 5/20/08	3495P2JH	Forti CP BROKER DIRECT	2.5500 9/17/08	10,000,000.00	2.608 99.150		9,915,000.00
PUR 11733	5/20/08 5/20/08	0027A0HN	Abbey CP ANTS ABBEY NTL	2.4900 8/22/08	10,000,000.00	2.541 99.350		9,934,983.33
PUR 11734	5/20/08 5/20/08	13170RHL	Calyon CP CAYLON	2.4800 8/20/08	10,000,000.00	2.530 99.366		9,936,622.22
PUR 11735	5/20/08 5/20/08	0027A0GM	Abbey CP ANTS ABBEY NTL	2.3800 7/21/08	10,000,000.00	2.423 99.590		9,959,011.11
PUR 11736	5/20/08 5/20/08	3495P2FK	Forti CP BROKER DIRECT	2.3700 6/19/08	10,000,000.00	2.408 99.803		9,980,250.00
TOTAL PUR/ROLLS: COMMERCIAL PAPER-DISCOUNT BASED					68,700,000.00	2.485		68,355,338.74

FED HOME LOAN BANKS DISC (261)

PUR 11695	4/28/08 5/05/08	3133XR3Y	FHLB 2nd MORGAN KEEGAN	2.2000 11/05/08	20,000,000.00	2.256 98.876		19,775,111.12
PUR 11738	5/21/08 5/21/08	313384C7	FEDL HOME LOAN BK CONS DISC MORGAN STANLEY DEAN WITTER	2.1300 8/20/08	10,000,000.00	2.171 99.462		9,946,158.33

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PAGE: 2

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PUR	5/21/08	313384C8	PHLB DISCO CORP	2.1300		2.171		
11739	5/21/08		MORGAN STANLEY DEAN WITTER	8/21/08	10,000,000.00	99.456		9,945,566.67
PUR	5/22/08	313384YN	PHLB AGD 2ND	2.0600		2.093		
11748	5/22/08		MORGAN STANLEY DEAN WITTER	6/24/08	20,000,000.00	99.811		19,962,233.33
TOTAL PUR/ROLLS: FED HOME LOAN BANKS DISC NT					60,000,000.00	2.173		59,629,069.45

FED HOME LOAN MORTGAGE CO (275)

PUR	5/21/08	313396E7	FREDDIE DISC 2ND	2.1200		2.163		
11740	5/21/08		MORGAN STANLEY DEAN WITTER	9/05/08	10,000,000.00	99.370		9,936,988.89
PUR	5/21/08	313396F6	FREDDIE DISC 2ND	2.1400		2.185		
11741	5/21/08		BANK OF AMERICA	9/12/08	5,220,000.00	99.322		5,184,625.80
PUR	5/21/08	313396G8	FEDL HOME LLN MTG CORP DISC	2.1400		2.186		
11742	5/21/08		MERRILL LYNCH	9/22/08	10,000,000.00	99.263		9,926,288.89
PUR	5/21/08	313396N9	FREDDIE DISC 2ND	2.1700		2.223		
11744	5/21/08		MORGAN STANLEY DEAN WITTER	11/10/08	10,000,000.00	98.957		9,895,719.44
PUR	5/21/08	313396P8	FREDDIE DISC 2ND	2.1750		2.229		
11746	5/21/08		J.P. MORGAN SECURITIES	11/17/08	10,000,000.00	98.913		9,891,250.00
TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP DN					45,220,000.00	2.199		44,834,873.02

FED NATL MORTGAGE ASSN DI (281)

PUR	5/21/08	313588M5	FNMA 2ND	2.1300		2.180		
11743	5/21/08		J.P. MORGAN SECURITIES	10/29/08	10,000,000.00	99.047		9,904,741.67

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PAGE: 3

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PUR 11745	5/21/08 5/21/08	313588P3	FNMA DISC 2ND J.P. MORGAN SECURITIES	2.1700 11/12/08	10,000,000.00	2.224 98.945		9,894,513.89
PUR 11749	5/22/08 5/22/08	MC9G1EBC	FNMA DN BANK OF AMERICA	2.0800 7/16/08	20,000,000.00	2.116 99.682		19,936,444.44
PUR 11750	5/22/08 5/22/08	313588ZR	FNMA DN 2ND J.P. MORGAN SECURITIES	2.0900 7/21/08	20,000,000.00	2.126 99.652		19,930,333.33
PUR 11751	5/22/08 5/22/08	MC2CLAZA	FNMA DN 2ND J.P. MORGAN SECURITIES	2.0900 7/22/08	20,000,000.00	2.127 99.646		19,929,172.22
PUR 11752	5/22/08 5/22/08	MC9G1EBD	FNMA DN BANK OF AMERICA	2.0900 7/23/08	30,000,000.00	2.127 99.640		29,892,016.67
PUR 11753	5/22/08 5/22/08	313588ZU	FNMA DN AGD MORGAN STANLEY DEAN WITTER	2.0900 7/24/08	10,000,000.00	2.127 99.634		9,963,425.00
PUR 11754	5/22/08 5/22/08	313588N4	FNMA DN 2ND J.P. MORGAN SECURITIES	2.1650 11/05/08	10,000,000.00	2.217 98.996		9,899,568.06
PUR 11755	5/22/08 5/22/08	313588N2	FNMA DN 2ND J.P. MORGAN SECURITIES	2.1600 11/03/08	10,000,000.00	2.212 99.010		9,901,000.00
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN DISC NTS					140,000,000.00	2.148		139,251,215.28

FED NATL MORTGAGE ASSN ME (283)

PUR 11693	4/28/08 5/05/08	31359MXK	FNMA 2nd CITI GROUP	3.7500 7/25/08	15,000,000.00	2.207 100.343	156,250.00	15,051,450.00
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN MEDTRM NT					15,000,000.00	2.207	156,250.00	15,051,450.00

END OF REPORT FOR: LGIP FUND
 328,920,000.00 2.233 156,250.00 327,121,946.49

 * NOTE: The format of this listing does not accommodate the *

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PAGE: 4

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* presentation of information related to non-US\$ denominated *
* investments. All such information has been categorically *
* excluded from the content of this report. *

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