

DELIVER TO: BARGAS  
 PROGRAM ID: Q\_PUR.YLD.TN  
 PRODUCTION: 6/27/08

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 6/01/08 THROUGH 6/30/08  
 \*\*\* LGIP FUND (4101) \*\*\*

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TRXN/ INVST#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/DEALER/AGENT	RATE/ MATURITY	PAR-VALUE	YIELD/ PRICE	EXPENSE/ ACCRUED-INTEREST	PRINCIPAL
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COMMERCIAL PAPER-DISCOUNT ( 22)

PUR 11802	6/11/08 6/11/08	13170RG8	CALYON CP 2nd MERRILL LYNCH	2.4600 7/08/08	8,815,000.00	2.499 99.816		8,798,736.33
PUR 11803	6/11/08 6/11/08	2521EOG7	DEXIA CP BROKER DIRECT	2.0000 7/07/08	10,000,000.00	2.031 99.856		9,985,555.56
PUR 11804	6/11/08 6/11/08	4611KOGA	INTESSA CP BROKER DIRECT	2.3800 7/10/08	10,000,000.00	2.418 99.808		9,980,827.78
PUR 11813	6/13/08 6/13/08	83365RGH	Societe Generale CP BROKER DIRECT	2.4800 7/17/08	10,000,000.00	2.520 99.766		9,976,577.78
PUR 11814	6/13/08 6/13/08	2521EOHB	Dexia Del CP 2nd LEHMAN BROS	2.5800 8/11/08	10,000,000.00	2.627 99.577		9,957,716.67
TOTAL PUR/ROLLS: COMMERCIAL PAPER-DISCOUNT BASED					48,815,000.00	2.417		48,699,414.12

FED HOME LOAN BANKS DISC ( 261)

PUR 11796	6/11/08 6/11/08	313384E7	FHLB DN 2nd MORGAN STANLEY DEAN WITTER	2.2000 9/05/08	6,862,000.00	2.242 99.474		6,825,936.38
PUR 11806	6/12/08 6/12/08	313384ZN	FHLB DN 2nd MERRILL LYNCH	2.2000 7/18/08	20,400,000.00	2.235 99.780		20,355,120.00
PUR 11809	6/12/08 6/12/08	313384ZU	FHLB DN 2nd MERRILL LYNCH	2.2000 7/24/08	20,000,000.00	2.236 99.743		19,948,666.67
PUR 11810	6/12/08 6/12/08	313384D8	FHLB AGD 2nd DEUTSCHE BANK SECURITIES	2.2500 8/29/08	20,000,000.00	2.292 99.513		19,902,500.00
TOTAL PUR/ROLLS: FED HOME LOAN BANKS DISC NT					67,262,000.00	2.253		67,032,223.05

Note: All yields are 365-day basis.

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 DURING THE PERIOD 6/01/08 THROUGH 6/30/08

\*\*\* LGIP FUND (4101) \*\*\*

TRXN/TRADE/	CUSTID/	SECURITY DESCRIPTION/	BROKER/DEALER/AGENT	RATE/	MATURITY	PAR-VALUE	YIELD/	EXPENSE/	ACCRUED-INTEREST	PRINCIPAL
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 FED HOME LOAN MORTGAGE CO ( 275)

PUR	6/11/08	313396F2	FHLMC 2nd	2.3000	9/08/08	20,000,000.00	99.431	2.345		19,886,277.78
PUR	6/11/08	313396E4	FHLMC DN 2nd	2.2500	9/02/08	30,000,000.00	99.481	2.293		29,844,375.00

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 TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP DN

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49,730,652.78

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 FED NATL MORTGAGE ASSN DI ( 281)

PUR	6/11/08	313588C8	FNMA DN	2.2500	8/21/08	20,000,000.00	99.556	2.291		19,911,250.00
PUR	6/11/08	313588C7	FNMA DN	2.2500	8/20/08	20,000,000.00	99.563	2.291		19,912,500.00
PUR	6/11/08	313588C6	FNMA DN	2.2500	8/19/08	30,000,000.00	99.569	2.291		29,870,625.00
PUR	6/12/08	313588B8	FNMA DN 2nd	2.2000	8/13/08	30,000,000.00	99.621	2.239		29,886,333.33
PUR	6/12/08	313588C2	FNMA DN 2nd	2.2000	8/15/08	20,000,000.00	99.609	2.239		19,921,777.78
PUR	6/12/08	313588F4	FNMA DN AGD 2nd	2.3000	9/10/08	30,000,000.00	99.425	2.345		29,827,500.00
11811	6/12/08		DEUTSCHE BANK SECURITIES							149,329,986.11

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 TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN DISC NTS

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149,329,986.11

END OF REPORT FOR: LGIP FUND

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