

DELIVER TO: MEVI
 PROGRAM ID: Q_PUR.YLD.TN
 PRODUCTION: 1/02/07

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 12/01/06 THROUGH 12/31/06
 *** 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	12/12/06	36317SQ9	GALAXY FNDG	5.2400		5.381		
10313	12/12/06		LEHMAN BROS	3/09/07	25,000,000.00	98.734		24,683,416.67
PUR	12/12/06	3382X1Q2	FIVE FINANCE 2ND	5.2550		5.391		
10314	12/12/06		LEHMAN BROS	3/02/07	17,500,000.00	98.832		17,295,638.89
PUR	12/15/06	05250MQF	AUSTRA	5.2600		5.404		
10324	12/15/06		MERRILL LYNCH	3/15/07	20,000,000.00	98.685		19,737,000.00
PUR	12/15/06	39789MRC	GREYHAWK 2ND	5.2400		5.406		
10325	12/15/06		CITI GROUP	4/12/07	5,990,000.00	98.282		5,887,118.42
TOTAL PUR/ROLLS: COMMERCIAL PAPER-DISCOUNT BASED					68,490,000.00	5.392		67,603,173.98

FED HOME LOAN MORTGAGE CO (275)

PUR	12/12/06	313396CZ	FHLMC 2ND	5.1300		5.270		
10312	12/12/06		MORGAN STANLEY DEAN WITTER	3/13/07	20,000,000.00	98.703		19,740,650.00
PUR	12/15/06	313396DK	FHLMC 2ND	5.1300		5.275		
10323	12/15/06		MORGAN STANLEY DEAN WITTER	3/23/07	11,168,000.00	98.604		11,012,038.88
PUR	12/15/06	313396DG	FHLMC 2ND	5.1300		5.270		
10326	12/18/06		MERRILL LYNCH	3/20/07	30,000,000.00	98.689		29,606,700.00
TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP DN					61,168,000.00	5.271		60,359,388.88

FED NATL MORTGAGE ASSN DI (281)

PUR	12/15/06	313588EC	FNMA 2ND	5.0900		5.246		
10321	12/15/06		MERRILL LYNCH	4/09/07	12,000,000.00	98.374		11,804,883.33

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PUR	12/15/06	Y13588DY	FNMA	5.0900		5.243		
10322	12/15/06		CS FIRST BOSTON	4/05/07	20,000,000.00	98.431		19,686,116.67
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN DISC NTS					32,000,000.00	5.244		31,491,000.00
END OF REPORT FOR: LGIP FUND					161,658,000.00	5.317		159,453,562.86

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

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