

DELIVER TO: MEVI  
 PROGRAM ID: Q\_PUR.YLD.TN  
 PRODUCTION: 2/02/07

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 1/01/07 THROUGH 1/31/07  
 \*\*\* 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	1/12/07	050250MP	AUSTRA 2ND	5.2700		5.363		
10453	1/12/07		MERRILL LYNCH	2/06/07	10,000,000.00	99.634		9,963,402.78
PUR	1/12/07	0027A1RP	ABBEY	5.2250		5.376		
10454	1/12/07		ANTS ABBEY NTL	4/23/07	30,000,000.00	98.534		29,560,229.17
PUR	1/12/07	03832MQ7	APRECO 2ND	5.2450		5.360		
10455	1/12/07		LEHMAN BROS	3/07/07	20,640,000.00	99.213		20,477,614.80
PUR	1/12/07	17177MPT	CIESCO 2ND	5.2500		5.359		
10456	1/12/07		CS FIRST BOSTON	2/27/07	5,380,000.00	99.329		5,343,909.17
PUR	1/12/07	67983UPP	OLD LINE FNDG	5.2600		5.366		
10457	1/12/07		MERRILL LYNCH	2/23/07	12,488,000.00	99.386		12,411,365.31
PUR	1/12/07	04915URL	ALTANTIS ONE	5.2350		5.384		
10458	1/12/07		MORGAN STANLEY DEAN WITTER	4/20/07	17,000,000.00	98.575		16,757,735.83
PUR	1/12/07	04915URH	ATLANTIS ONE	5.2400		5.387		
10459	1/12/07		CS FIRST BOSTON	4/17/07	12,904,000.00	98.617		12,725,566.36
PUR	1/26/07	6555P1RW	NORDEA NORTH 2ND	5.2300		5.374		
10481	1/29/07		CS FIRST BOSTON	4/30/07	20,000,000.00	98.678		19,735,594.44
PUR	1/26/07	80281KQS	SANTANDER 2ND	5.2400		5.359		
10483	1/26/07		CS FIRST BOSTON	3/26/07	20,000,000.00	99.141		19,828,244.44
PUR	1/26/07	13170SSV	CALYON	5.1950		5.362		
10484	1/26/07		LEHMAN BROS	5/29/07	30,000,000.00	98.225		29,467,512.50
TOTAL PUR/ROLLS: COMMERCIAL PAPER-DISCOUNT BASED					178,412,000.00	5.369		176,271,174.80

FED HOME LOAN MORTGAGE CO ( 275)

PUR	1/26/07	313396GQ	FHLMC 2ND	5.1120		5.283		
10482	1/26/07		MERRILL LYNCH	6/08/07	22,926,000.00	98.111		22,493,019.56

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TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP DN						=====	-----	-----
					22,926,000.00	5.283		22,493,019.56
FED NATL MORTGAGE ASSN DI ( 281)								
PUR	1/12/07	313588DP	FNMA DN	5.1100		5.236		
10460	1/12/07		CS FIRST BOSTON	3/27/07	30,000,000.00	98.950		29,684,883.33
PUR	1/12/07	313588FB	FNMA DN 2ND	5.1100		5.263		
10461	1/12/07		MORGAN STANLEY DEAN WITTER	5/02/07	16,920,000.00	98.439		16,655,813.00
PUR	1/26/07	313588GG	FNMA	5.1100		5.275		
10480	1/26/07		CS FIRST BOSTON	5/31/07	25,000,000.00	98.226		24,556,423.61
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN DISC NTS						=====	-----	-----
					71,920,000.00	5.256		70,897,119.94
END OF REPORT FOR: LGIP FUND						=====	-----	-----
					273,258,000.00	5.332		269,661,314.30

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

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