

DELIVER TO: MEVI
 PROGRAM ID: Q_PUR.YLD.TN
 PRODUCTION: 9/04/07

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 8/01/07 THROUGH 8/31/07
 *** 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	8/08/07	39789MVV	Greyhawk	5.3500		5.441		
11011	8/08/07		LEHMAN BROS	8/29/07	20,000,000.00	99.688		19,937,583.33
PUR	8/08/07	64351QWS	New Cntr Asset	5.3600		5.474		
11012	8/08/07		GMAC	9/26/07	10,000,000.00	99.270		9,927,044.44
PUR	8/08/07	8156M3WC	Sedna	5.3800		5.483		
11013	8/08/07		CITI GROUP	9/12/07	20,000,000.00	99.477		19,895,388.89
PUR	8/08/07	0496A3VP	Atomium	5.3600		5.447		
11014	8/08/07		BANK OF AMERICA	8/23/07	20,000,000.00	99.777		19,955,333.33
PUR	8/08/07	8156M3XB	Sedna 2nd	5.3500		5.476		
11015	8/08/07		CITI GROUP	10/11/07	5,000,000.00	99.049		4,952,444.44
PUR	8/09/07	12619UX3	CRC Fndg	5.3200		5.438		
11016	8/09/07		LEHMAN BROS	10/03/07	10,000,000.00	99.187		9,918,722.22
PUR	8/09/07	17307SVX	CITIGROUP FNDG	5.4500		5.544		
11017	8/09/07		CITI GROUP	8/31/07	20,000,000.00	99.667		19,933,388.89
PUR	8/09/07	0027A1W5	ABBAY NTL	5.2750		5.370		
11018	8/09/07		ANTS ABBAY NTL	9/05/07	10,000,000.00	99.604		9,960,437.50
PUR	8/09/07	67983UX9	OLD LINE FNDG	5.4500		5.577		
11019	8/09/07		BANK OF AMERICA	10/09/07	10,000,000.00	99.077		9,907,652.78
PUR	8/17/07	4042F1XG	HSBC	5.2800		5.401		
11046	8/17/07		HSBC	10/16/07	10,000,000.00	99.120		9,912,000.00
PUR	8/17/07	79917KX5	SAN PAOLO	5.3100		5.423		
11047	8/17/07		SAN PAOLO	10/05/07	10,000,000.00	99.277		9,927,725.00
PUR	8/17/07	9841H1WA	XTRA 2ND	5.2900		5.382		
11048	8/17/07		BANK OF AMERICA	9/10/07	5,000,000.00	99.647		4,982,366.67

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PUR 11051	8/17/07 8/17/07	44977SYD	ING America 2nd CS FIRST BOSTON	5.4000 11/13/07	10,000,000.00	5.548 98.680		9,868,000.00
PUR 11055	8/20/07 8/20/07	6555P1WL	Nordea North CS FIRST BOSTON	5.4300 9/20/07	10,000,000.00	5.531 99.532		9,953,241.67
TOTAL PUR/ROLLS: COMMERCIAL PAPER-DISCOUNT BASED					170,000,000.00	5.472		169,031,329.16
PHLB INDEX BOND 12X (263)								
PUR 11025	8/20/07 8/20/07	3133XLYB	PHLB BEAR STEARNS	5.3750 8/20/08	15,000,000.00	5.450 100.000		15,000,000.00
TOTAL PUR/ROLLS: PHLB INDEX BOND 12X					15,000,000.00	5.450		15,000,000.00
FED FARMER DIS NOTE (266)								
PUR 11052	8/17/07 8/17/07	3135KPG	Farmer Mac 2ND MERRILL LYNCH	4.9100 11/15/07	10,000,000.00	5.040 98.773		9,877,250.00
TOTAL PUR/ROLLS: FED FARMER DIS NOTE					10,000,000.00	5.040		9,877,250.00
FED NATL MORTGAGE ASSN DI (281)								
PUR 11053	8/17/07 8/17/07	313588TA	FNMA 2nd MERRILL LYNCH	4.8100 2/13/08	10,000,000.00	4.997 97.595		9,759,500.00
PUR 11054	8/17/07 8/17/07	313588QC	FNMA 2nd MERRILL LYNCH	4.9290 12/05/07	6,296,000.00	5.074 98.494		6,201,176.99
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN DISC NTS					16,296,000.00	5.027		15,960,676.99
END OF REPORT FOR: LGIP FUND					211,296,000.00	5.416		209,869,256.15

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