

NEW MEXICO STATE  
TREASURER'S OFFICE

QED-V2R9.65  
4101

REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 9/01/07 THROUGH 9/30/07

LGIP FUND (4101)

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| TRXN/<br>INVNT#                     | TRADE/<br>DELIVERY | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY  | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-------------------------------------|--------------------|--------------------|--|--------------------|---------------|-----------------|------------------------|---------------|--------------|
| PURCHASE OF FIXED INCOME SECURITIES |                    |                    |  |                    |               |                 |                        |               |              |
| PUR<br>10429                        | 9/05/07<br>9/05/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 12,833.23     | 4.807<br>100.00 |                        | 12,833.23     |              |
| PUR<br>10429                        | 9/05/07<br>9/05/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 10,000,000.00 | 4.807<br>100.00 |                        | 10,000,000.00 |              |
| PUR<br>10429                        | 9/07/07<br>9/07/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 7,500,000.00  | 4.806<br>100.00 |                        | 7,500,000.00  |              |
| PUR<br>10429                        | 9/10/07<br>9/10/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 50,000.00     | 4.804<br>100.00 |                        | 50,000.00     |              |
| PUR<br>10429                        | 9/10/07<br>9/10/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 5,000,000.00  | 4.804<br>100.00 |                        | 5,000,000.00  |              |
| PUR<br>10429                        | 9/11/07<br>9/11/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 1,200,000.00  | 4.803<br>100.00 |                        | 1,200,000.00  |              |
| PUR<br>10429                        | 9/12/07<br>9/12/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 4,215,746.29  | 4.802<br>100.00 |                        | 4,215,746.29  |              |
| PUR<br>10429                        | 9/12/07<br>9/12/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 20,000,000.00 | 4.802<br>100.00 |                        | 20,000,000.00 |              |
| PUR<br>10429                        | 9/14/07<br>9/14/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 14,500,000.00 | 4.801<br>100.00 |                        | 14,500,000.00 |              |
| PUR<br>10429                        | 9/18/07<br>9/18/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 8,175,902.82  | 4.798<br>100.00 |                        | 8,175,902.82  |              |
| PUR<br>10429                        | 9/18/07<br>9/18/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 18,000,000.00 | 4.798<br>100.00 |                        | 18,000,000.00 |              |
| PUR<br>10429                        | 9/19/07<br>9/19/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 1,370,333.86  | 4.798<br>100.00 |                        | 1,370,333.86  |              |

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| TRXN/<br>INVNT#           | TRADE/<br>DELIVERY | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY  | PAR-OR-SHARES  | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS  | GAIN-OR-LOSS |
|---------------------------|--------------------|--------------------|--|--------------------|----------------|-----------------|------------------------|----------------|--------------|
| PUR<br>10429              | 9/20/07<br>9/20/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 2,192,564.67   | 4.797<br>100.00 |                        | 2,192,564.67   |              |
| PUR<br>10429              | 9/20/07<br>9/20/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 20,000,000.00  | 4.797<br>100.00 |                        | 20,000,000.00  |              |
| PUR<br>10429              | 9/21/07<br>9/21/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 20,000,000.00  | 4.694<br>100.00 |                        | 20,000,000.00  |              |
| PUR<br>10429              | 9/24/07<br>9/24/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 20,000,000.00  | 4.692<br>100.00 |                        | 20,000,000.00  |              |
| PUR<br>10429              | 9/25/07<br>9/25/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 30,000,000.00  | 4.692<br>100.00 |                        | 30,000,000.00  |              |
| PUR<br>10429              | 9/26/07<br>9/26/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 10,000,000.00  | 4.691<br>100.00 |                        | 10,000,000.00  |              |
| PUR<br>10429              | 9/27/07<br>9/27/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 490,000.00     | 4.690<br>100.00 |                        | 490,000.00     |              |
| PUR<br>10429              | 9/28/07<br>9/28/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 51,000,000.00  | 4.690<br>100.00 |                        | 51,000,000.00  |              |
| SUBTOTAL FIXED PURCHASES: |                    |                    |  |                    | 243,707,380.87 |                 |                        | 243,707,380.87 |              |
| TOTAL FUND PURCHASES:     |                    |                    |  |                    | 243,707,380.87 |                 |                        | 243,707,380.87 |              |

SALES OF FIXED INCOME SECURITIES

|               |                    |          |  |                    |               |                 |  |               |  |
|---------------|--------------------|----------|--|--------------------|---------------|-----------------|--|---------------|--|
| SALE<br>10429 | 9/04/07<br>9/04/07 | LGIPBA07 | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 2,548,487.44  | 4.967<br>100.00 |  | 2,548,487.44  |  |
| SALE<br>10429 | 9/05/07<br>9/05/07 | LGIPBA07 | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 11,000,000.00 | 4.831<br>100.00 |  | 11,000,000.00 |  |

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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY  | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------|--------------------|--------------------|--|--------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE<br>10429   | 9/06/07<br>9/06/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 688,663.08    | 4.969<br>100.00 |                        | 688,663.08    |              |
| SALE<br>10429   | 9/07/07<br>9/07/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 2,852,097.91  | 4.807<br>100.00 |                        | 2,852,097.91  |              |
| SALE<br>10429   | 9/10/07<br>9/10/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 9,200,000.00  | 4.884<br>100.00 |                        | 9,200,000.00  |              |
| SALE<br>10429   | 9/11/07<br>9/11/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 763,847.05    | 4.857<br>100.00 |                        | 763,847.05    |              |
| SALE<br>10429   | 9/12/07<br>9/12/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 20,500,000.00 | 4.809<br>100.00 |                        | 20,500,000.00 |              |
| SALE<br>10429   | 9/13/07<br>9/13/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 2,357,217.33  | 4.969<br>100.00 |                        | 2,357,217.33  |              |
| SALE<br>10429   | 9/14/07<br>9/14/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 2,500,000.00  | 4.825<br>100.00 |                        | 2,500,000.00  |              |
| SALE<br>10429   | 9/14/07<br>9/14/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 12,959,476.64 | 4.825<br>100.00 |                        | 12,959,476.64 |              |
| SALE<br>10429   | 9/17/07<br>9/17/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 652,867.70    | 4.968<br>100.00 |                        | 652,867.70    |              |
| SALE<br>10429   | 9/18/07<br>9/18/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 26,500,000.00 | 4.803<br>100.00 |                        | 26,500,000.00 |              |
| SALE<br>10429   | 9/20/07<br>9/20/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 11,750,000.00 | 4.810<br>100.00 |                        | 11,750,000.00 |              |
| SALE<br>10429   | 9/21/07<br>9/21/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 199,104.02    | 4.757<br>100.00 |                        | 199,104.02    |              |
| SALE<br>10429   | 9/21/07<br>9/21/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 31,500,000.00 | 4.757<br>100.00 |                        | 31,500,000.00 |              |

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| TRXN/<br>INVNT#       | TRADE/<br>DELIVERY | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY  | PAR-OR-SHARES  | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS  | GAIN-OR-LOSS |
|-----------------------|--------------------|--------------------|--|--------------------|----------------|-----------------|------------------------|----------------|--------------|
| SALE<br>10429         | 9/24/07<br>9/24/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 2,156,721.21   | 4.697<br>100.00 |                        | 2,156,721.21   |              |
| SALE<br>10429         | 9/24/07<br>9/24/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 18,000,000.00  | 4.697<br>100.00 |                        | 18,000,000.00  |              |
| SALE<br>10429         | 9/25/07<br>9/25/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 139,690.24     | 4.694<br>100.00 |                        | 139,690.24     |              |
| SALE<br>10429         | 9/25/07<br>9/25/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 30,000,000.00  | 4.694<br>100.00 |                        | 30,000,000.00  |              |
| SALE<br>10429         | 9/26/07<br>9/26/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 2,000,884.84   | 4.695<br>100.00 |                        | 2,000,884.84   |              |
| SALE<br>10429         | 9/26/07<br>9/26/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 7,500,000.00   | 4.695<br>100.00 |                        | 7,500,000.00   |              |
| SALE<br>10429         | 9/27/07<br>9/27/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 739,660.28     | 4.793<br>100.00 |                        | 739,660.28     |              |
| SALE<br>10429         | 9/28/07<br>9/28/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 502,692.85     | 4.691<br>100.00 |                        | 502,692.85     |              |
| SALE<br>10429         | 9/28/07<br>9/28/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 349,008.00     | 4.691<br>100.00 |                        | 349,008.00     |              |
| SALE<br>10429         | 9/28/07<br>9/28/07 | LGIPBA07           | LGIPBANKBALANCE2007<br>SYSTEM - UNIDENTIFIED-BROKE | 4.9700<br>10/02/07 | 50,000,000.00  | 4.691<br>100.00 |                        | 50,000,000.00  |              |
| SUBTOTAL FIXED SALES: |                    |                    |  |                    | 247,360,418.59 |                 |                        | 247,360,418.59 |              |
| TOTAL FUND SALES:     |                    |                    |  |                    | 247,360,418.59 |                 |                        | 247,360,418.59 |              |

END OF REPORT FOR: LGIP FUND

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