

DELIVER TO: BARGAS
 PROGRAM ID: Q_PUR.YLD.TN
 PRODUCTION: 11/02/07

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 10/01/07 THROUGH 10/31/07
 *** LGIP FUND (4101) ***

PAGE: 1

TRXN/ INVST#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/DEALER/AGENT	RATE/ MATURITY	PAR-VALUE	YIELD/ PRICE	EXPENSE/ ACCRUED-INTEREST	PRINCIPAL
COMMERCIAL PAPER-DISCOUNT (22)								
PUR 11185	10/11/07 10/11/07	2521ELZD	Dexia Del DEXIA	4.9700 12/13/07	10,000,000.00	5.083 99.130		9,913,025.00
PUR 11186	10/11/07 10/11/07	6555P1Z3	Nordea North 2nd J.P. MORGAN SECURITIES	5.0000 12/03/07	9,300,000.00	5.107 99.264		9,231,541.67
PUR 11187	10/11/07 10/11/07	4611K1Z4	Intessa Fndg INTESSA	5.0000 12/04/07	10,000,000.00	5.108 99.250		9,925,000.00
PUR 11189	10/11/07 10/11/07	13170SZB	Calyon CAYLON	5.0000 12/11/07	10,000,000.00	5.113 99.153		9,915,277.78
PUR 11191	10/11/07 10/11/07	3495Q1YS	Fortis Bank BROKER DIRECT	4.9600 11/26/07	10,000,000.00	5.061 99.366		9,936,622.22
PUR 11192	10/11/07 10/11/07	0027A0A9	Abbey Natl ANTS ABBEY NTL	4.9400 1/09/08	10,000,000.00	5.071 98.765		9,876,500.00
PUR 11224	10/19/07 10/19/07	64351PAN	New Center GMAC	5.0700 1/22/08	10,000,000.00	5.210 98.662		9,866,208.33
PUR 11234	10/23/07 10/23/07	4042F0AQ	HSBC BROKER DIRECT	4.7500 1/24/08	10,000,000.00	4.876 98.773		9,877,291.67
PUR 11256	10/30/07 10/30/07	64351PAE	New Cntr GMAC	4.9200 1/14/08	10,000,000.00	5.041 98.961		9,896,133.33
PUR 11257	10/30/07 10/30/07	4611K0A4	Intessa INT	4.6200 1/04/08	10,000,000.00	4.724 99.153		9,915,300.00
PUR 11258	10/30/07 10/30/07	0027A0AN	Abbey Natl ANTS ABBEY NTL	4.6500 1/22/08	10,000,000.00	4.766 98.915		9,891,500.00
TOTAL PUR/ROLLS: COMMERCIAL PAPER-DISCOUNT BASED					109,300,000.00	5.014		108,244,400.00

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35

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PAGE: 2

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FED HOME LOAN BANKS DISC (261)								

PUR	10/19/07	313384PN	FHLB 2nd	4.6000		4.684		
11222	10/19/07		MORGAN STANLEY DEAN WITTER	11/21/07	8,080,000.00	99.578		8,045,929.33
PUR	10/30/07	313384VD	FHLB 2nd	4.3000		4.443		
11253	10/30/07		BANK OF AMERICA	4/04/08	20,000,000.00	98.125		19,624,944.44

TOTAL PUR/ROLLS: FED HOME LOAN BANKS DISC NT						-----		
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FED FARMER DIS NOTE (266)								

PUR	10/19/07	31315KRG	FFCB 2nd	4.5600		4.668		
11223	10/19/07		MORGAN STANLEY DEAN WITTER	1/02/08	24,000,000.00	99.050		23,772,000.00
PUR	10/23/07	31315KRW	FFCB 2nd	4.4900		4.601		
11232	10/23/07		BANK OF AMERICA	1/16/08	30,000,000.00	98.940		29,681,958.33
PUR	10/23/07	31315KRE	FFCB 2nd	4.5000		4.602		
11233	10/23/07		BANK OF AMERICA	12/31/07	24,096,000.00	99.138		23,888,172.00

TOTAL PUR/ROLLS: FED FARMER DIS NOTE						-----		
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FED HOME LOAN MORTGAGE CO (275)								

PUR	10/19/07	313396QU	FHLMC 2nd	4.5700		4.671		
11221	10/19/07		MERRILL LYNCH	12/21/07	9,000,000.00	99.200		8,928,022.50
PUR	10/30/07	313396TN	FHLMC 2nd	4.3400		4.464		
11254	10/30/07		J.P. MORGAN SECURITIES	2/25/08	20,000,000.00	98.577		19,715,488.89

TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP DN						-----		
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FED NATL MORTGAGE ASSN DI (281)								
PUR	10/23/07	313588SL	FNMA 2nd	4.4550		4.573		
11230	10/23/07		MERRILL LYNCH	1/30/08	20,000,000.00	98.775		19,754,975.00
PUR	10/23/07	313588QZ	FNMA 2nd	4.5000		4.599		
11231	10/23/07		BANK OF AMERICA	12/26/07	20,000,000.00	99.200		19,840,000.00
PUR	10/30/07	313588ST	FNMA 2nd	4.3100		4.422		
11251	10/30/07		FIRST TENNESSEE BANK	2/06/08	20,000,000.00	98.815		19,762,950.00
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN DISC NTS					60,000,000.00	4.531		59,357,925.00
END OF REPORT FOR: LGIP FUND					304,476,000.00	4.726		301,258,840.49

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

4.512 +
 4.622 +
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 18.388 ÷
 4. =
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27

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* presentation of information related to non-US\$ denominated *
* investments. All such information has been categorically *
* excluded from the content of this report. *

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38