

DELIVER TO: LUJAN  
 PROGRAM ID: Q\_PUR.YLD.TN  
 PRODUCTION: 6/03/08

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 5/01/08 THROUGH 5/31/08  
 \*\*\* BOND PROCEEDS INVEST POOL TAX EX (4000) \*\*\*

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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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FED HOME LOAN BANKS ( 260)								
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PUR 11771	5/29/08 5/30/08	3133XFJY	FEDERAL HOME LOAN BANK-2ND STIFFEL NICOLAUS & CO	5.2500 6/10/11	3,500,000.00	3.745 104.423	86,770.83	3,654,805.00
PUR 11772	5/29/08 5/30/08	3133XR2Y	FEDERAL HOME LOAN BANK-2ND BEAR STEARNS	3.0000 6/11/10	15,000,000.00	3.392 99.327	38,750.00	14,899,050.00
TOTAL PUR/ROLLS: FED HOME LOAN BANKS						18,500,000.00	3.459 125,520.83	18,553,855.00
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FED HOME LOAN MORTGAGE CO ( 270)								
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PUR 11715	4/29/08 5/12/08	3128X7PS	FREDDIE MAC-2ND BEAR STEARNS	3.7500 5/12/11	10,425,000.00	3.802 100.000		10,425,000.00
PUR 11764	5/23/08 5/27/08	3128X65V	FREDDIE MAC - 2ND STIFFEL NICOLAUS & CO	3.3500 3/04/10	20,650,000.00	3.411 99.975	159,492.57	20,644,837.50
PUR 11767	5/27/08 5/28/08	3128X7MZ	FREDDIE MAC - 2ND HSBC	3.3500 5/12/10	14,255,000.00	3.488 99.830	21,224.11	14,230,766.50
PUR 11768	5/27/08 5/28/08	3128X7TK	FREDDIE MAC-2ND PIPER JAFFREY	3.8750 5/27/11	19,250,000.00	3.990 99.830	2,072.05	19,217,275.00
PUR 11773	5/29/08 5/30/08	3128X7NA	FREDDIE MAC-2ND HSBC	4.5000 5/13/13	25,000,000.00	4.765 99.125	53,125.00	24,781,250.00
TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP BDS						89,580,000.00	3.971 235,913.73	89,299,129.00
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END OF REPORT FOR: BOND PROCEEDS INVEST POOL TAX EX					108,080,000.00	3.883	361,434.56	107,852,984.00

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