

DELIVER TO: GARDUN
 PROGRAM ID: Q_PUR.YLD.TN
 PRODUCTION: 6/11/08

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 3/01/08 THROUGH 3/31/08
 *** GENERAL FUND CORE (1001) ***

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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
FED FARM CR BKS CONS LONG (232)								
PUR	3/13/08	31331XRR	FEDERAL FARM CREDIT BANK-2ND	4.9000		3.675		
11591	3/14/08		CANTOR FITZGERALD	3/06/13	20,000,000.00	105.777	21,777.78	21,155,452.00
PUR	3/13/08	31331TKB	FEDERAL FARM CREDIT BANK-2ND	4.1000		2.691		
11610	3/28/08		JACKSON SECURITIES	11/04/10	10,000,000.00	103.610	164,000.00	10,361,000.00
TOTAL PUR/ROLLS: FED FARM CR BKS CONS LONG TERM					30,000,000.00	3.347	185,777.78	31,516,452.00
FED HOME LOAN BANKS (260)								
PUR	3/13/08	3133XPNY	FEDERAL HOME LOAN BANK- 2ND	2.8750		2.930		
11590	3/14/08		CANTOR FITZGERALD	3/11/11	5,000,000.00	99.959	14,375.00	4,997,950.00
TOTAL PUR/ROLLS: FED HOME LOAN BANKS					5,000,000.00	2.930	14,375.00	4,997,950.00
END OF REPORT FOR: GENERAL FUND CORE					35,000,000.00	3.287	200,152.78	36,514,402.00

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

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