

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 4/01/08 THROUGH 4/30/08
 *** 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 HOME LOAN BANKS (260)								
PUR 11670	4/24/08 4/25/08	3133XPWW	FEDERAL HOME LOAN BANK-2ND FIRST TENNESSEE BANK	3.2500 3/11/11	5,000,000.00	3.394 99.734	28,437.50	4,986,700.00
PUR 11673	4/24/08 4/25/08	3133XPNZ	FEDERAL HOME LOAN BANK JEFFRIES & CO	3.5000 3/08/13	5,000,000.00	3.882 98.547	37,430.56	4,927,335.00
PUR 11675	4/24/08 4/25/08	3133XLX7	FEDERAL HOME LOAN BANK-2ND BB&T CAPITAL MARKETS	5.0000 9/14/12	7,000,000.00	3.758 105.203	39,861.11	7,364,210.00
PUR 11678	4/24/08 4/25/08	3133XF5T	FEDERAL HOME LOAN BANK- 2ND CS FIRST BOSTON	5.0000 9/09/11	10,000,000.00	3.525 104.812	63,888.89	10,481,200.00
TOTAL PUR/ROLLS: FED HOME LOAN BANKS					27,000,000.00	3.627	169,618.06	27,759,445.00
FED HOME LOAN MORTGAGE CO (270)								
PUR 11677	4/24/08 4/25/08	3128X4QK	FREDDIE MAC- 2ND STIFFEL NICOLAUS & CO	5.0000 10/18/10	10,000,000.00	3.227 104.303	9,722.22	10,430,300.00
TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP BDS					10,000,000.00	3.227	9,722.22	10,430,300.00
FED NATL MORTGAGE ASSN DE (280)								
PUR 11674	4/24/08 4/25/08	31359MJH	FEDERAL NATL MTG ASSN-2ND CS FIRST BOSTON	6.0000 5/15/11	15,000,000.00	3.403 107.622	400,000.00	16,143,225.00
PUR 11679	4/24/08 4/25/08	31359M5H	FANNIE MAE- 2ND CS FIRST BOSTON	5.0000 2/16/12	10,000,000.00	3.570 105.234	95,833.33	10,523,410.00
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN DEBS					25,000,000.00	3.470	495,833.33	26,666,635.00

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TENN VALLEY AUTH GLOBAL G (286)								

PUR	4/24/08	880591DN	TENNESSEE VALLEY AUTH	5.6250		3.182		
11672	4/25/08		LEHMAN BROS	1/18/11	3,000,000.00	106.454	45,468.75	3,193,629.00
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TOTAL PUR/ROLLS: TENN VALLEY AUTH GLOBAL GSE					3,000,000.00	3.182	45,468.75	3,193,629.00
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END OF REPORT FOR: GENERAL FUND CORE					65,000,000.00	3.485	720,642.36	68,050,009.00

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

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