

DELIVER TO: LUJAN
 PROGRAM ID: Q_PUR.YLD.TN
 PRODUCTION: 7/03/08

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 6/01/08 THROUGH 6/30/08
 *** 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 FARM CR BKS CONS LONG (232)

PUR	5/30/08	31331YQ4	FEDERAL FARM CREDIT BANK-2ND	3.1500		3.623		
11780	6/02/08		MFR SECURITIES INC.	5/19/11	11,420,000.00	98.819	12,990.25	11,285,176.05
TOTAL PUR/ROLLS: FED FARM CR BKS CONS LONG TERM					11,420,000.00	3.623	12,990.25	11,285,176.05

FED HOME LOAN BANKS (260)

PUR	5/30/08	3133XBTH	FEDERAL HOME LOAN BANK-2ND	4.2500		3.299		
11777	6/02/08		MFR SECURITIES INC.	6/11/10	15,000,000.00	101.938	302,812.50	15,290,675.55
PUR	5/30/08	3133XCJ3	FEDERAL HOME LOAN BANK-2ND	4.7000		3.281		
11778	6/02/08		CANTOR FITZGERALD	8/10/10	14,510,000.00	103.072	212,168.44	14,955,710.93
PUR	5/30/08	3133XRFK	FEDERAL HOME LOAN BANK-2ND	3.5000		3.476		
11779	6/02/08		CANTOR FITZGERALD	12/10/10	10,000,000.00	100.172		10,017,188.00
PUR	5/30/08	3133XRC6	FEDERAL HOME LOAN BANK-2ND	3.3750		3.678		
11782	6/02/08		STIFFEL NICOLAUS & CO	6/10/11	15,000,000.00	99.282	16,875.00	14,892,300.00
PUR	5/30/08	3133XRFK	FEDERAL HOME LOAN BANK-2ND	3.5000		3.472		
11783	6/02/08		CANTOR FITZGERALD	12/10/10	5,000,000.00	100.181		5,009,074.00
TOTAL PUR/ROLLS: FED HOME LOAN BANKS					59,510,000.00	3.434	531,855.94	60,164,948.48

FED HOME LOAN MORTGAGE CO (270)

PUR	5/27/08	3128X7VB	FREDDIE MAC-2ND	4.0000		4.072		
11790	6/09/08		JEFFRIES & CO	6/09/11	15,000,000.00	99.955		14,993,250.00

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PUR 11776	5/30/08 6/02/08	3137EABG	FREDDIE MAC-2ND CS FIRST BOSTON	2.8750 4/30/10	15,000,000.00	3.150 99.573	119,791.67	14,935,950.00
PUR 11781	5/30/08 6/02/08	3134A4DY	FEDERAL HOME LN MTG CORP-2ND BEAR STEARNS	5.6250 3/15/11	15,000,000.00	3.521 105.673	180,468.75	15,850,950.00
TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP BDS					45,000,000.00	3.581	300,260.42	45,780,150.00
END OF REPORT FOR: BOND PROCEEDS INVEST POOL TAX EX					115,930,000.00	3.510	845,106.61	117,230,274.53

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