

DELIVER TO: LUJAN
 PROGRAM ID: Q_PUR.YLD.TN
 PRODUCTION: 10/04/06

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 9/01/06 THROUGH 9/30/06
 *** GENERAL FUND (1000) ***

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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
CERTIFICATES OF DEPOSIT (30)								
PUR 10056	9/09/06 9/09/06	2010911	WESTERN COMMERCE BANK CARLSBAD SYSTEM - UNIDENTIFIED-BROKER	5.0900 3/09/07	1,500,000.00	5.090 100.000		1,500,000.00
PUR 10067	9/12/06 9/12/06	11037	FIRST NATIONAL BANK RUIDOSO SYSTEM - UNIDENTIFIED-BROKER	5.1000 3/12/07	2,000,000.00	5.100 100.000		2,000,000.00
PUR 10071	9/19/06 9/19/06	10002100	LOS ALAMOS NATIONAL BANK SYSTEM - UNIDENTIFIED-BROKER	5.0800 3/19/07	5,000,000.00	5.080 100.000		5,000,000.00
PUR 10074	9/20/06 9/20/06	04175517	BANK OF THE WEST SYSTEM - UNIDENTIFIED-BROKER	5.0500 3/20/07	3,000,000.00	5.050 100.000		3,000,000.00
PUR 10076	9/20/06 9/20/06	29458533	WELLS FARGO BANK ALBUQUERQUE SYSTEM - UNIDENTIFIED-BROKER	5.0500 3/20/07	1,000,000.00	5.050 100.000		1,000,000.00
PUR 10088	9/24/06 9/24/06	81180532	WESTERN BANK ALAMOGORDO SYSTEM - UNIDENTIFIED-BROKER	5.0100 3/24/07	600,000.00	5.010 100.000		600,000.00
PUR 10090	9/25/06 9/25/06	00000427	CHARTER BANK OFR SAVINGS SYSTEM - UNIDENTIFIED-BROKER	5.0100 3/23/07	3,000,000.00	5.010 100.000		3,000,000.00
PUR 10099	9/27/06 9/27/06	78036335	FIRST NATIONAL BANK ALAMOGORDO SYSTEM - UNIDENTIFIED-BROKER	4.9900 3/28/07	2,000,000.00	4.990 100.000		2,000,000.00
PUR 10100	9/27/06 9/27/06	00010893	WESTERN BANK LORDSBURG SYSTEM - UNIDENTIFIED-BROKER	4.9900 3/28/07	1,800,000.00	4.990 100.000		1,800,000.00
PUR 10135	9/30/06 9/30/06	25347	VALLEY NATIONAL BANK ESPANOLA SYSTEM - UNIDENTIFIED-BROKER	5.0100 3/30/07	3,000,000.00	5.010 100.000		3,000,000.00
PUR 10136	9/30/06 9/30/06	37210618	PEOPLES BANK OF TAOS SYSTEM - UNIDENTIFIED-BROKER	5.0100 4/02/07	1,000,000.00	5.010 100.000		1,000,000.00
TOTAL PUR/ROLLS: CERTIFICATES OF DEPOSIT					23,900,000.00	5.041		23,900,000.00

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FED HOME LOAN BANKS (260)								
PUR	9/22/06	3133MXFT	FEDERAL HOME LN BKS	2.7500		5.032		
10082	9/22/06		BANK OF AMERICA	3/14/08	36,000,000.00	96.882	22,000.00	34,877,520.00
PUR	9/22/06	3133XE5K	FED HOME LN BKS	4.6250		5.099		
10083	9/22/06		BANK OF AMERICA	1/18/08	36,000,000.00	99.489	296,000.00	35,816,040.00
PUR	9/22/06	3133XGK2	FED HM LOAN BKS	5.2500		5.123		
10086	9/22/06		MERRILL LYNCH	2/13/08	26,090,000.00	100.262	163,606.04	26,158,355.80
TOTAL PUR/ROLLS: FED HOME LOAN BANKS					98,090,000.00	5.081	481,606.04	96,851,915.80
FED HOME LOAN MORTGAGE CO (270)								
PUR	9/22/06	3134A2DT	FEDERAL HOME LN MTG CORP	5.7500		5.034		
10085	9/22/06		MERRILL LYNCH	4/15/08	36,000,000.00	101.168	902,750.00	36,420,480.00
TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP BDS					36,000,000.00	5.034	902,750.00	36,420,480.00
FED HOME LOAN MORTGAGE CO (275)								
PUR	9/20/06	313396LW	FED HOME LN MTG CORP DISC	4.9600		5.289		
10077	9/20/06		MERRILL LYNCH	9/18/07	26,000,000.00	95.003		24,700,702.00
TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP DN					26,000,000.00	5.289		24,700,702.00
FED NATL MORTGAGE ASSN ME (283)								
PUR	9/20/06	31359MP5	FED NTL MTG ASSN MEDTRM NT	5.2500		5.245		
10075	9/20/06		CS FIRST BOSTON	12/03/07	10,000,000.00	100.080	158,958.33	10,008,030.00

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PUR 10084	9/22/06 9/25/06	31359MDU	FEDERAL NATL MTG ASSN LEHMAN BROS	6.0000 5/15/08	20,000,000.00	5.012 101.637	433,333.33	20,327,400.00
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN MEDTRM NT					30,000,000.00	5.090	592,291.66	30,335,430.00
END OF REPORT FOR: GENERAL FUND					213,990,000.00	5.095	1,976,647.70	212,208,527.80

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

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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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