

DELIVER TO: LUJAN
 PROGRAM ID: Q_PUR.YLD.TN
 PRODUCTION: 12/05/06

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 11/01/06 THROUGH 11/30/06
 *** BOND PROCEEDS INVEST POOL TAXABL (4002) ***

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TRXN/ INVT#	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	11/14/06	3133XE5K	FED HOME LN BKS	4.6250		5.167		
10256	11/15/06		BEAR STEARNS	1/18/08	10,000,000.00	99.469	150,312.50	9,946,900.00
PUR	11/14/06	3133XBJQ	FHLB	4.1250		5.064		
10258	11/15/06		GOLDMAN SACHS	4/18/08	10,000,000.00	98.817	30,937.50	9,881,700.00
PUR	11/14/06	3133XGH4	FHLB	5.1250		5.001		
10263	11/15/06		MORGAN STANLEY DEAN WITTER	8/08/08	10,000,000.00	100.316	145,208.33	10,031,600.00
TOTAL PUR/ROLLS: FED HOME LOAN BANKS					30,000,000.00	5.077	326,458.33	29,860,200.00
FED HOME LOAN BANKS DISC (261)								
PUR	11/14/06	313384BW	FED HOME LN BK DN	5.1450		5.285		
10242	11/15/06		MERRILL LYNCH	2/14/07	10,000,000.00	98.699		9,869,945.83
TOTAL PUR/ROLLS: FED HOME LOAN BANKS DISC NT					10,000,000.00	5.285		9,869,945.83
FED HOME LOAN MORTGAGE CO (270)								
PUR	11/14/06	31359MPZ	FNMA	3.2500		5.241		
10254	11/15/06		BEAR STEARNS	11/15/07	10,000,000.00	98.152		9,815,200.00
PUR	11/14/06	3134A4TE	FHLMC	2.7500		5.054		
10257	11/15/06		CS FIRST BOSTON	3/15/08	10,000,000.00	97.151	45,833.33	9,715,100.00
PUR	11/14/06	3134A4VA	FHLMC	3.8750		5.022		
10261	11/15/06		CS FIRST BOSTON	6/15/08	10,000,000.00	98.376	161,458.33	9,837,600.00

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PUR 10264	11/14/06 11/15/06	3134A4UD	FHLMC CS FIRST BOSTON	3.6250 9/15/08		4.982 97.765		
					10,000,000.00	*****	60,416.67	9,776,500.00
TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP BDS					40,000,000.00	5.075	267,708.33	39,144,400.00

FED HOME LOAN MORTGAGE CO (275)

PUR 10244	11/14/06 11/15/06	313396FQ	FMCDN MERRILL LYNCH	5.0750 5/15/07		5.280 97.448		
					10,000,000.00	*****		9,744,840.28
PUR 10248	11/14/06 11/15/06	313396NA	FED HM LN MTG CORP DN LEHMAN BROS	4.8900 10/16/07		5.194 95.450		
					10,000,000.00	*****		9,544,958.33
TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP DN					20,000,000.00	5.237		19,289,798.61

FED NATL MORTGAGE ASSN DI (281)

PUR 10243	11/14/06 11/15/06	313588EU	FNDN LEHMAN BROS	5.0750 4/25/07		5.265 97.730		
					10,000,000.00	*****		9,773,034.72
PUR 10245	11/14/06 11/15/06	313588HL	FNDN FIRST TENNESSEE BANK	5.0300 6/28/07		5.265 96.856		
					10,000,000.00	*****		9,685,625.00
PUR 10246	11/14/06 11/15/06	313588JB	FNDN CITI GROUP	4.9900 7/13/07		5.233 96.673		
					10,000,000.00	*****		9,667,333.33
PUR 10247	11/14/06 11/15/06	313588KN	FNDN CITI GROUP	4.9500 8/17/07		5.216 96.219		
					10,000,000.00	*****		9,621,875.00
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN DISC NTS					40,000,000.00	5.245		38,747,868.05

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FED NATL MORTGAGE ASSN ME (283)								
PUR 10255	11/14/06 11/15/06	31359MP5	FED NTL MTG ASSN MEDTRM NT BEAR STEARNS	5.2500 12/03/07	10,000,000.00	5.221 100.098	239,166.67	10,009,800.00
PUR 10260	11/14/06 11/15/06	31359MDU	FEDERAL NATL MTG ASSN GOLDMAN SACHS	6.0000 5/15/08	10,000,000.00	5.047 101.460		10,146,000.00
PUR 10265	11/14/06 11/15/06	31359ME4	FNMA MORGAN STALNELY DEAN WITTER	3.8750 7/15/08	10,000,000.00	5.005 98.317	129,166.67	9,831,700.00
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN MEDTRM NT					30,000,000.00	5.091	368,333.34	29,987,500.00
END OF REPORT FOR: BOND PROCEEDS INVEST POOL TAXABL					170,000,000.00	5.150	962,500.00	166,899,712.49

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

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