

DELIVER TO: LUJAN
 PROGRAM ID: Q PUR.YLD.TN
 PRODUCTION: 1/02/07

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 12/01/06 THROUGH 12/31/06
 *** BOND PROCEEDS INVEST POOL TAXABL (4002) ***

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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 10329	12/15/06 12/18/06	3133X1XC	FED HOME LOAN BKS LEHMAN BROS	3.6250 11/14/08	10,000,000.00	4.920 97.790	34,236.11	9,779,000.00
PUR 10406	12/28/06 12/29/06	3133M8JJ	FHLB 2ND CANTOR FITZGERALD	5.8230 5/06/09	10,000,000.00	5.062 101.823	85,727.50	10,182,300.00
PUR 10409	12/28/06 12/29/06	3133MQSR	FHLB 2ND UBS	4.5000 8/14/09	10,000,000.00	5.037 98.861	167,500.00	9,886,100.00
PUR 10410	12/28/06 12/29/06	3133XCTF	FHLB 2ND CANTOR FITZGERALD	4.3750 9/11/09	10,000,000.00	5.055 98.473	131,250.00	9,847,300.00
PUR 10411	12/28/06 12/29/06	3133MTRK	FHLB 2ND CANTOR FITZGERALD	4.0000 11/13/09	9,660,000.00	5.042 97.421	47,226.67	9,410,868.60
PUR 10412	12/28/06 12/29/06	3133XGYT	FHLB 2ND CANTOR FITZGERALD	5.0000 12/11/09	10,000,000.00	5.052 100.046	25,000.00	10,004,600.00
TOTAL PUR/ROLLS: FED HOME LOAN BANKS					59,660,000.00	5.028	490,940.28	59,110,168.60
FED HOME LOAN MORTGAGE CO (270)								
PUR 10328	12/15/06 12/18/06	3134A2UJ	FEDERAL HOME LN MTG CORP LEHMAN BROS	5.1250 10/15/08	10,000,000.00	4.927 100.459	89,687.50	10,045,900.00
PUR 10332	12/15/06 12/18/06	1317EAAA	FHLMC UBS	4.8750 2/17/09	10,000,000.00	4.878 100.130	163,854.17	10,013,000.00
PUR 10333	12/15/06 12/18/06	3134A3DM	FEDERAL HOME LN MTG CORP LEHMAN BROS	5.7500 3/15/09	10,000,000.00	4.877 101.977	148,541.67	10,197,700.00
TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP BDS					30,000,000.00	4.894	402,083.34	30,256,600.00

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FED NATL MORTGAGE ASSN ME (283)								
PUR 10330	12/15/06 12/18/06	31359MTR	FED NTL MTG ASSN MEDTRM NT LEHMAN BROS	3.3750 12/15/08	10,000,000.00	4.919 97.229	2,812.50	9,722,900.00
PUR 10331	12/15/06 12/18/06	31359MEK	FEDERAL NATL MTG ASSN LEHMAN BROS	5.2500 1/15/09	10,000,000.00	4.860 100.888	223,125.00	10,088,800.00
PUR 10334	12/15/06 12/18/06	31359MK6	FED NTL MTG ASSN MDTRM NT CS FIRST BOSTON	4.8750 4/15/09	10,000,000.00	4.839 100.215	85,312.50	10,021,540.00
PUR 10407	12/28/06 12/29/06	3136F7EZ	FNMA 2ND CANTOR FITZGERALD	4.5000 7/27/09	10,000,000.00	5.047 98.853	190,000.00	9,885,300.00
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN MEDTRM NT					40,000,000.00	4.916	501,250.00	39,718,540.00
END OF REPORT FOR: BOND PROCEEDS INVEST POOL TAXABL					129,660,000.00	4.962	1,394,273.62	129,085,308.60

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

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