

DELIVER TO: LUJAN
 PROGRAM ID: Q PUR.YLD.TN
 PRODUCTION: 2/02/07

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 1/01/07 THROUGH 1/31/07
 *** 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
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FED HOME LOAN BANKS (260)

PUR	1/22/07	3133XFLG	FHLB 2ND	5.2500		5.131		
10469	1/23/07		FIRST TENNESSEE BANK	6/12/09	5,000,000.00	100.421	29,895.83	5,021,050.00
PUR	1/22/07	3133XFLG	FHLB 2ND	5.2500		5.125		
10471	1/23/07		CITI GROUP	6/12/09	1,000,000.00	100.434	5,979.17	1,004,340.00
TOTAL PUR/ROLLS: FED HOME LOAN BANKS					6,000,000.00	5.130	35,875.00	6,025,390.00

FED HOME LOAN MORTGAGE CO (270)

PUR	1/11/07	3134A4UY	FHLMC 2ND	3.6250		5.257		
10449	1/12/07		HSBC	2/15/08	10,000,000.00	98.364	148,020.83	9,836,444.10
TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP BDS					10,000,000.00	5.257	148,020.83	9,836,444.10

FED NATL MORTGAGE ASSN DI (281)

PUR	1/11/07	313588LS	FNMA DN 2ND	5.0400		5.291		
10448	1/12/07		CITI GROUP	9/14/07	10,000,000.00	96.570		9,657,000.00
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN DISC NTS					10,000,000.00	5.291		9,657,000.00

FED NATL MORTGAGE ASSN ME (283)

PUR	1/11/07	31359MEV	FEDERAL NATL MTG ASSN 2ND	6.3750		5.051		
10450	1/12/07		HSBC	6/15/09	10,000,000.00	103.140	47,812.50	10,314,025.46

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PUR 10467	1/22/07 1/23/07	31359MD2	FNMA 2ND FIRST TENNESSEE BANK	4.2000 6/16/08	5,000,000.00	5.230 98.720	21,583.33	4,936,000.00
PUR 10468	1/22/07 1/23/07	31359MZH	FNMA 2ND FIRST TENNESSEE BANK	4.5000 10/15/08	5,000,000.00	5.144 99.056	61,250.00	4,952,800.00
PUR 10470	1/22/07 1/23/07	31359MEY	FNMA 2ND BANK OF AMERICA	6.6250 9/15/09	14,000,000.00	5.110 103.869	329,777.78	14,541,674.00
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN MEDTRM NT					34,000,000.00	5.115	460,423.61	34,744,499.46
END OF REPORT FOR: BOND PROCEEDS INVEST POOL TAXABL					60,000,000.00	5.170	644,319.44	60,263,333.56

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

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