

DELIVER TO: LUJAN  
 PROGRAM ID: Q\_PUR.YLD.TN  
 PRODUCTION: 3/06/07

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 2/01/07 THROUGH 2/28/07  
 \*\*\* BOND PROCEEDS INVEST POOL TAX EX (4000) \*\*\*

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| TRXN/<br>INVT#                                      | TRADE/<br>DELIVERY | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/DEALER/AGENT | RATE/<br>MATURITY | PAR-VALUE     | YIELD/<br>PRICE | EXPENSE/<br>ACCRUED-INTEREST | PRINCIPAL     |
|---|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------------|---------------|
| U.S. TREASURY NOTES ( 130)                          |                    |                    |  |                   |               |                 |                              |               |
| PUR   | 2/22/07            | 912828EY           | US T NOTES 2ND                               | 4.6250            |               | 5.052           |                              |               |
| 10566   | 2/23/07            |                    | MORGAN STANLEY DEAN WITTER                   | 2/29/08           | 35,000,000.00 | 99.582          | 787,016.57                   | 34,853,710.94 |
| TOTAL PUR/ROLLS: U.S. TREASURY NOTES                |                    |                    |  |                   | 35,000,000.00 | 5.052           | 787,016.57                   | 34,853,710.94 |
| END OF REPORT FOR: BOND PROCEEDS INVEST POOL TAX EX |                    |                    |  |                   | 35,000,000.00 | 5.052           | 787,016.57                   | 34,853,710.94 |

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

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