

DELIVER TO: LUJAN
 PROGRAM ID: Q_PUR.VLD.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 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
U.S. TREASURY NOTES (130)								
PUR 10572	2/26/07 2/27/07	912828EL	US T-NOTES 2ND MORGAN STANLEY DEAN WITTER	4.3750 11/15/08	5,000,000.00	4.818 99.273	62,845.30	4,963,671.80
PUR 10575	2/26/07 2/27/07	912828GB	US T-NOTES 2ND CS FIRST BOSTON	4.7500 12/31/08	5,000,000.00	4.785 99.934	38,052.49	4,996,679.69
PUR 10576	2/26/07 2/27/07	912828GE	US T-NOTES 2ND MERRILL LYNCH	4.8750 1/31/09	5,000,000.00	4.787 100.156	18,180.25	5,007,812.50
TOTAL PUR/ROLLS: U.S. TREASURY NOTES					15,000,000.00	4.797	119,078.04	14,968,164.07
FED HOME LOAN BANKS (260)								
PUR 10509	2/09/07 2/12/07	3133XHS9	FHLB 2ND UBS	5.2500 11/13/09	5,000,000.00	5.387 99.840	64,166.67	4,992,000.00
PUR 10510	2/09/07 2/12/07	3133XJLW	FHLB 2ND CANTOR FITZGERALD	5.3000 1/22/10	5,000,000.00	5.439 99.825	14,722.22	4,991,250.00
TOTAL PUR/ROLLS: FED HOME LOAN BANKS					10,000,000.00	5.413	78,888.89	9,983,250.00
FED NATL MORTGAGE ASSN ME (283)								
PUR 10511	2/09/07 2/12/07	31359M5C	FNMA 2ND CANTOR FITZGERALD	5.3750 2/12/10	5,000,000.00	5.458 99.978		4,998,900.00
PUR 10541	2/13/07 2/14/07	31359M2U	FNMA 2ND CANTOR FITZGERALD	5.2500 12/28/09	5,000,000.00	5.410 99.768	33,541.67	4,988,400.00
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN MEDTRM NT					10,000,000.00	5.434	33,541.67	9,987,300.00
END OF REPORT FOR: BOND PROCEEDS INVEST POOL TAXABL					35,000,000.00	5.155	231,508.60	34,938,714.07