

DELIVER TO: LUJAN  
 PROGRAM ID: Q\_PUR.YLD.TN  
 PRODUCTION: 4/30/07

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 4/01/07 THROUGH 4/30/07  
 \*\*\* BOND PROCEEDS INVEST POOL TAX EX (4000) \*\*\*

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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
U.S. TREASURY NOTES ( 130)								
PUR 10660	4/10/07 4/11/07	912828DK	US T-NOTE 2ND LEHMAN BROS	3.3750 2/15/08	3,970,000.00	5.022 98.645	20,357.22	3,916,187.89
PUR 10661	4/10/07 4/11/07	912828EZ	US T-NOTES 2ND MORGAN STANLEY DEAN WITTER	4.6250 3/31/08	3,970,000.00	4.974 99.672	5,518.41	3,956,973.44
PUR 10662	4/10/07 4/11/07	912828FC	US T-NOTE 2ND MERRILL LYNCH	4.8750 4/30/08	3,970,000.00	4.965 99.906	86,610.70	3,966,278.13
PUR 10664	4/10/07 4/11/07	9128274F	US T-NOTES 2ND MERRILL LYNCH	5.6250 5/15/08	3,970,000.00	4.941 100.715	90,682.15	3,998,379.30
PUR 10665	4/10/07 4/11/07	912828FJ	US T-NOTES 2ND BANK OF AMERICA	5.1250 6/30/08	3,970,000.00	4.898 100.258	56,767.16	3,980,235.16
PUR 10666	4/10/07 4/11/07	912828FM	US T-NOTES 2ND BEAR STEARNS	5.0000 7/31/08	3,970,000.00	4.879 100.145	38,383.98	3,975,737.89
PUR 10667	4/10/07 4/11/07	912828FR	US T-NOTES 2ND BEAR STEARNS	4.8750 8/31/08	3,970,000.00	4.874 99.996	22,088.52	3,969,844.92
PUR 10682	4/17/07 4/18/07	912828BK	US T-NOTES 2ND LEHMAN BROS	3.1250 9/15/08	3,970,000.00	4.845 97.684	11,462.30	3,878,038.67
PUR 10683	4/17/07 4/18/07	912828BM	UNITED STATES TREAS NTS 2ND CITI GROUP	3.1250 10/15/08	3,970,000.00	4.821 97.586	1,016.91	3,874,161.72
PUR 10684	4/17/07 4/18/07	9128274V	UNITED STATES TREAS NTS 2ND CITI GROUP	4.7500 11/15/08	3,970,000.00	4.805 99.914	80,222.51	3,966,588.28
PUR 10685	4/17/07 4/18/07	912828GB	US T-NOTES 2ND CS FIRST BOSTON	4.7500 12/31/08	3,970,000.00	4.765 99.969	56,259.94	3,968,759.38
PUR 10686	4/17/07 4/18/07	912828GE	US T-NOTES 2ND BEAR STEARNS	4.8750 1/31/09	3,970,000.00	4.735 100.230	41,166.82	3,979,149.61

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PUR 10687	4/17/07 4/18/07	912828EV	US T NOTES 2ND MORGAN STANLEY DEAN WITTER	4.5000 2/15/09	3,970,000.00	4.742 99.574	30,597.51	3,953,096.48
PUR 10688	4/17/07 4/18/07	912828GL	US T NOTES 2ND BANK OF AMERICA	4.5000 3/31/09	3,970,000.00	4.689 99.648	8,786.07	3,956,042.97
TOTAL PUR/ROLLS: U.S. TREASURY NOTES					55,580,000.00	4.854	549,920.20	55,339,473.84

FED FARM CR BKS CONS SHOR ( 230)

PUR 10701	4/24/07 4/25/07	31331CVG	FFCB 2ND CANTOR FITZGERALD	4.8750 4/13/09	3,970,000.00	4.881 100.095	6,451.25	3,973,771.50
TOTAL PUR/ROLLS: FED FARM CR BKS CONS SHORT TERM					3,970,000.00	4.881	6,451.25	3,973,771.50

FED FARM CR BKS CONS LONG ( 232)

PUR 10705	4/24/07 4/25/07	31331VQ6	FFCB 2ND CANTOR FITZGERALD	5.3750 7/20/09	3,970,000.00	4.864 101.212	56,310.59	4,018,116.40
PUR 10710	4/25/07 4/26/07	31331VKP	FFCB 2ND CANTOR FITZGERALD	4.8500 12/16/09	3,970,000.00	4.891 100.064	69,530.14	3,972,540.80
TOTAL PUR/ROLLS: FED FARM CR BKS CONS LONG TERM					7,940,000.00	4.877	125,840.73	7,990,657.20

FED HOME LOAN BANKS ( 260)

PUR 10702	4/24/07 4/25/07	3133M8JJ	FHLB 2ND CANTOR FITZGERALD	5.8230 5/06/09	3,970,000.00	4.907 101.881	108,522.93	4,044,675.70
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PUR 10706	4/24/07 4/25/07	3133XGEQ	FHLB 2ND CANTOR FITZGERALD	5.2500 8/05/09	3,970,000.00	4.859 100.978	46,316.67	4,008,826.60
PUR 10712	4/25/07 4/26/07	3133XBKN	FHLB 2ND CANTOR FITZGERALD	4.5000 2/12/10	3,970,000.00	4.870 99.214	35,233.75	3,938,795.80
TOTAL PUR/ROLLS: FED HOME LOAN BANKS					11,910,000.00	4.879	190,073.35	11,992,298.10
FED HOME LOAN MORTGAGE CO ( 270)								
PUR 10707	4/24/07 4/25/07	3134A3M7	FEDERAL HOME LN MTG CORP 2ND J.P. MORGAN SECURITIES	6.6250 9/15/09	3,970,000.00	4.859 104.094	29,223.61	4,132,523.86
PUR 10708	4/25/07 4/26/07	3137EAAK	FHLMC 2ND J.P. MORGAN SECURITIES	4.7500 11/03/09	3,970,000.00	4.839 99.947	90,620.76	3,967,907.81
TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP BDS					7,940,000.00	4.849	119,844.37	8,100,431.67
FED NATL MORTGAGE ASSN ME ( 283)								
PUR 10703	4/24/07 4/25/07	31359MEV	FEDERAL NATL MTG ASSN J.P. MORGAN SECURITIES	6.3750 6/15/09	3,970,000.00	4.870 103.152	91,392.71	4,095,130.43
PUR 10711	4/25/07 4/26/07	31359MFG	FNMA 2ND J.P. MORGAN SECURITIES	7.2500 1/15/10	3,970,000.00	4.859 106.187	80,750.90	4,215,639.78
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN MEDTRM NT					7,940,000.00	4.864	172,143.61	8,310,770.21
END OF REPORT FOR: BOND PROCEEDS INVEST POOL TAX EX					95,280,000.00	4.861	1,164,273.51	95,707,402.52

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

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