

DELIVER TO: CANAVA
 PROGRAM ID: Q_PUR.YLD.TN
 PRODUCTION: 6/04/07

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 5/01/07 THROUGH 5/31/07
 *** GENERAL FUND CORE (1001) ***

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 TRXN/ TRADE/ CUSIP/ SECURITY DESCRIPTION/ RATE/ YIELD/ EXPENSE/
 INVST# DELIVERY DOCUMENT BROKER/DEALER/AGENT MATURITY PAR-VALUE PRICE ACCRUED-INTEREST PRINCIPAL

FED HOME LOAN BANKS (260)

PUR	5/23/07	3133XFYK	FHLB 2ND	5.3750		5.133			
10823	5/24/07		J.P. MORGAN SECURITIES	7/17/09	10,000,000.00	100.628	189,618.06	10,062,840.00	
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TOTAL PUR/ROLLS: FED HOME LOAN BANKS						10,000,000.00	5.133	189,618.06	10,062,840.00

FED HOME LOAN MORTGAGE CO (270)

PUR	5/23/07	3137EAAE	FHLMC 2ND	5.2500		5.155			
10821	5/24/07		PIPER JAFFREY	5/21/09	10,000,000.00	100.310	4,375.00	10,031,000.00	
PUR	5/31/07	3134A35H	FEDERAL HOME LN MTG CORP 2ND	6.8750		5.224			
10852	5/31/07		MORGAN STANLEY DEAN WITTER	9/15/10	15,000,000.00	105.166	217,708.33	15,774,960.00	
PUR	5/31/07	3134A33L	FEDERAL HOME LN MTG CORP 2ND	7.0000		5.223			
10854	5/31/07		CITI GROUP	3/15/10	10,000,000.00	104.757	147,777.78	10,475,700.00	
PUR	5/31/07	3134A4VB	FHLMC 2ND	4.1250		5.221			
10855	5/31/07		CS FIRST BOSTON	7/12/10	15,000,000.00	97.078	238,906.25	14,561,700.00	
PUR	5/31/07	3134A4UW	FHLMC 2ND	4.0000		5.209			
10857	5/31/07		CS FIRST BOSTON	12/15/09	10,000,000.00	97.319	184,444.44	9,731,900.00	
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TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP BDS						60,000,000.00	5.209	793,211.80	60,575,260.00

FED NATL MORTGAGE ASSN ME (283)

PUR	5/15/07	31359MC9	FNMA 2ND	4.1250		4.975		
10791	5/16/07		CITI GROUP	5/15/10	15,000,000.00	97.844	1,718.75	14,676,600.00

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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
PUR 10792	5/15/07 5/16/07	31359M7T	FNMA 2ND LEHMAN BROS	5.3000 4/16/10	25,000,000.00	5.402 99.920	110,416.67	24,980,000.00
PUR 10822	5/23/07 5/24/07	31359MEV	FEDERAL NATL MTG ASSN J.P. MORGAN SECURITIES	6.3750 6/15/09	10,000,000.00	5.153 102.493	281,562.50	10,249,290.00
PUR 10824	5/23/07 5/24/07	31359MU6	FNMA 2ND J.P. MORGAN SECURITIES	5.3750 8/15/09	10,000,000.00	5.129 100.649	147,812.50	10,064,880.00
PUR 10825	5/23/07 5/24/07	31359MEY	FNMA 2ND HSBC	6.6250 9/15/09	10,000,000.00	5.163 103.289	126,979.17	10,328,900.00
PUR 10853	5/31/07 5/31/07	31359MYN	FNMA 2ND CITI GROUP	4.2500 8/15/10	15,000,000.00	5.199 97.414	187,708.33	14,612,100.00
PUR 10856	5/31/07 5/31/07	31359MFS	FEDERAL NATL MTG ASSN 2ND CITI GROUP	7.1250 6/15/10	15,000,000.00	5.229 105.450	492,812.50	15,817,500.00
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN MEDTRM NT					100,000,000.00	5.206	1,349,010.42	100,729,270.00
END OF REPORT FOR: GENERAL FUND CORE					170,000,000.00	5.203	2,331,840.28	171,367,370.00

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

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