

DELIVER TO: LUJAN  
 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  
 \*\*\* BOND PROCEEDS INVEST POOL TAX EX (4000) \*\*\*

PAGE: 1

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/DEALER/AGENT	RATE/ MATURITY	PAR-VALUE	YIELD/ PRICE	EXPENSE/ ACCRUED-INTEREST	PRINCIPAL
COMMERCIAL PAPER-DISCOUNT ( 22)								
PUR 10805	5/17/07 5/18/07	398789MT	GRYHWK 2ND MORGAN STANLEY DEAN WITTER	5.2700 6/21/07	4,100,000.00	5.370 99.502		4,079,593.39
PUR 10806	5/17/07 5/18/07	04529UUR	ASPEN 2ND BANK OF AMERICA	5.2500 7/25/07	4,100,000.00	5.376 99.008		4,059,341.67
PUR 10808	5/17/07 5/18/07	29865MV8	EUREKA 2ND LEHMAN BROS	5.2400 8/08/07	4,100,000.00	5.377 98.806		4,051,064.22
TOTAL PUR/ROLLS: COMMERCIAL PAPER-DISCOUNT BASED					12,300,000.00	5.374		12,189,999.28
FED HOME LOAN BANKS ( 260)								
PUR 10800	5/16/07 5/17/07	3133XJWS	FHLB- 2ND UBS	5.1250 8/21/08	6,050,000.00	5.178 100.022	74,070.49	6,051,331.00
TOTAL PUR/ROLLS: FED HOME LOAN BANKS					6,050,000.00	5.178	74,070.49	6,051,331.00
FED HOME LOAN MORTGAGE CO ( 275)								
PUR 10810	5/17/07 5/18/07	313396VT	FMC DN 2ND MORGAN STANLEY DEAN WITTER	4.9500 4/18/08	6,050,000.00	5.262 95.380		5,770,490.00
TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP DN					6,050,000.00	5.262		5,770,490.00
FED NATL MORTGAGE ASSN DE ( 280)								
PUR 10798	5/16/07 5/17/07	31359MS5	FNMA-2ND DEUTSCHE BANK SECURITIES	5.2500 6/15/08	6,050,000.00	5.223 100.102	134,108.33	6,056,171.00

†

DELIVER TO: LUJAN  
 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  
 \*\*\* BOND PROCEEDS INVEST POOL TAX EX (4000) \*\*\*

PAGE: 2

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/DEALER/AGENT	RATE/ MATURITY	PAR-VALUE	YIELD/ PRICE	EXPENSE/ ACCRUED-INTEREST	PRINCIPAL	
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN DEBS						6,050,000.00	5.223	134,108.33	6,056,171.00
FED NATL MORTGAGE ASSN DI ( 281)									
PUR	5/17/07	313588K1	FNMA DISCOUNT 2ND	5.1250		5.263			
10802	5/18/07		CITI GROUP	8/15/07	3,340,000.00	98.733		3,297,681.74	
PUR	5/17/07	313588TS	FNMA DISCOUNT 2ND	4.9800		5.258			
10803	5/18/07		UBS	2/29/08	13,300,000.00	96.030		12,771,967.83	
PUR	5/17/07	313588SN	FNMA DISCOUNT 2ND	5.0000		5.259			
10804	5/18/07		LEHMAN BROS	2/01/08	9,526,000.00	96.403		9,183,328.61	
PUR	5/17/07	313588UW	FNMA DISCOUNT 2ND	4.9750		5.274			
10809	5/18/07		UBS	3/28/08	6,050,000.00	95.647		5,786,635.94	
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN DISC NTS						32,216,000.00	5.262		31,039,614.12
FED NATL MORTGAGE ASSN ME ( 283)									
PUR	5/16/07	31359ME4	FNMA-2ND	3.8750		5.208			
10799	5/17/07		BANK OF AMERICA	7/15/08	6,050,000.00	98.590	79,448.26	5,964,695.00	
PUR	5/17/07	31359MDU	FEDERAL NATL MTG ASSN 2nd	6.0000		5.283			
10812	5/18/07		MORGAN STANLEY DEAN WITTER	5/15/08	4,270,000.00	100.753	2,135.00	4,302,153.10	
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN MEDTRM NT						10,320,000.00	5.239	81,583.26	10,266,848.10
END OF REPORT FOR: BOND PROCEEDS INVEST POOL TAX EX						72,986,000.00	5.267	289,762.08	71,374,453.50

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