

DELIVER TO: LUJAN
 PROGRAM ID: Q_PUR.YLD.TN
 PRODUCTION: 9/17/07

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 8/01/07 THROUGH 8/31/07
 *** BOND PROCEEDS INVEST POOL TAXABL (4002) ***

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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
FED HOME LOAN MORTGAGE CO (275)								
PUR 11038	8/13/07 8/14/07	313396SY	FEDL HOME LLN MTG CORP DISC 2ND MERRILL LYNCH	5.0380 2/11/08	28,000,000.00	5.241 97.467		27,290,761.56
PUR 11039	8/13/07 8/14/07	313396TV	FEDL HOME LLN MTG CORP DISC 2ND DEUTSCHE BANK SECURITIES	4.9600 3/03/08	28,000,000.00	5.173 97.217		27,220,728.89
PUR 11040	8/13/07 8/14/07	313396VL	FMCND 2ND CS FIRST BOSTON	4.8900 4/11/08	28,000,000.00	5.126 96.726		27,083,396.67
PUR 11041	8/13/07 8/14/07	313396XM	FMCND 2ND LEHMAN BROS	4.8500 5/30/08	28,000,000.00	5.117 96.093		26,906,055.56
TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP DN					112,000,000.00	5.164		108,500,942.68
FED NATL MORTGAGE ASSN DI (281)								
PUR 11037	8/13/07 8/14/07	313588RR	FNDN 2ND MERRILL LYNCH	5.0800 1/11/08	28,000,000.00	5.262 97.883		27,407,333.33
PUR 11042	8/13/07 8/14/07	313588XU	FNMA DN 2ND CS FIRST BOSTON	4.7900 6/06/08	23,000,000.00	5.056 96.048		22,091,097.50
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN DISC NTS					51,000,000.00	5.169		49,498,430.83
END OF REPORT FOR: BOND PROCEEDS INVEST POOL TAXABL					163,000,000.00	5.166		157,999,373.51

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

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* presentation of information related to non-US\$ denominated *
* investments. All such information has been categorically *
* excluded from the content of this report. *

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