

DELIVER TO: LUJAN
 PROGRAM ID: Q PUR.YLD.TN
 PRODUCTION: 1/03/08

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 12/01/07 THROUGH 12/31/07
 *** GENERAL FUND CORE (1001) ***

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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 11387	12/14/07 12/17/07	912828AP	UNITED STATES TREAS NTS -2ND MERRILL LYNCH	4.0000 11/15/12	10,000,000.00	3.593 101.816	35,164.84	10,181,640.63
PUR 11388	12/14/07 12/17/07	912828HG	US TREASURY NOTE NB-2ND BEAR STEARNS	3.8750 10/31/12	10,000,000.00	3.666 100.922	50,034.34	10,092,187.50
PUR 11389	12/14/07 12/17/07	912828H7	U.S. TREASURY NOTES - 2ND BEAR STEARNS	4.1250 8/31/12	10,000,000.00	3.643 102.063	122,390.11	10,206,250.00
PUR 11390	12/14/07 12/17/07	912828GZ	U.S. TREASURY NOTES-2ND BEAR STEARNS	4.6250 7/31/12	10,000,000.00	3.653 104.094	174,694.29	10,409,375.00
PUR 11391	12/14/07 12/17/07	912828GU	U.S.TREASURY NOTES-2ND BEAR STEARNS	4.3750 5/31/12	10,000,000.00	3.260 104.586	22,062.84	10,458,593.75
PUR 11392	12/14/07 12/17/07	912828GM	U.S. TREASURY NOTE-2ND BEAR STEARNS	4.5000 3/31/12	10,000,000.00	3.587 103.594	95,901.64	10,359,375.00
PUR 11395	12/14/07 12/17/07	912828GF	U.S. TREASURY NOTE- 2ND BEAR STEARNS	4.7500 1/31/12	10,000,000.00	3.535 104.617	179,415.76	10,461,718.75
PUR 11396	12/14/07 12/17/07	912828GC	U.S. TREASURY NOTES - 2ND MERRILL LYNCH	4.6250 12/31/11	10,000,000.00	3.492 104.230	213,654.89	10,423,046.88
PUR 11397	12/14/07 12/17/07	912828GA	U.S. TREASURY NOTE- 2ND J.P. MORGAN SECURITIES	4.5000 11/30/11	10,000,000.00	3.498 103.668	20,901.64	10,366,796.88
PUR 11398	12/14/07 12/17/07	912828FW	U.S. TREASURY NOTE -2ND J.P. MORGAN SECURITIES	4.6250 10/31/11	10,000,000.00	3.463 104.172	59,718.41	10,417,187.50
PUR 11399	12/14/07 12/17/07	912828FN	U.S. TREASURY NOTE -2ND J.P. MORGAN SECURITIES	4.8750 7/31/11	10,000,000.00	3.429 104.883	184,137.23	10,488,281.25
PUR 11400	12/14/07 12/17/07	912828FD	U.S. TREASURY NOTE - 2ND BEAR STEARNS	4.8750 4/30/11	10,000,000.00	3.384 104.707	62,946.43	10,470,703.13

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