

DELIVER TO: LUJAN
 PROGRAM ID: Q_PUR.YLD.TN
 PRODUCTION: 1/02/08

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
 *** 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
FED HOME LOAN BANKS (260)								
PUR	12/13/07	3133XMMN	FEDERAL HOME LOAN BANK-2ND	5.2500		4.399		
11375	12/14/07		UBS	10/23/12	5,000,000.00	101.190	37,187.50	5,059,500.00
TOTAL PUR/ROLLS: FED HOME LOAN BANKS					5,000,000.00	4.399	37,187.50	5,059,500.00
FED HOME LOAN MORTGAGE CO (270)								
PUR	12/13/07	3128X5WL	FREDDIE MAC -2ND	5.3000		4.350		
11373	12/14/07		J.P. MORGAN SECURITIES	1/09/12	9,530,000.00	101.045	217,469.31	9,629,540.85
PUR	12/13/07	3133XMR5	FEDERAL HOME LOAN BANK-2ND	5.0500		4.402		
11374	12/14/07		UBS	11/01/12	6,990,000.00	100.940	42,163.29	7,055,706.00
PUR	12/14/07	31398AFA	FANNIE MAE- 2ND GOV.SEC.	5.1250		3.994		
11381	12/17/07		J.P. MORGAN SECURITIES	7/13/09	8,700,000.00	101.791	190,735.42	8,855,817.00
TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP BDS					25,220,000.00	4.242	450,368.02	25,541,063.85
FED NATL MORTGAGE ASSN ME (283)								
PUR	12/14/07	31398ABC	FANNIE MAE-2ND	5.3000		5.221		
11382	12/17/07		CANTOR FITZGERALD	5/07/12	8,700,000.00	100.578	51,233.33	8,750,268.60
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN MEDTRM NT					8,700,000.00	5.221	51,233.33	8,750,268.60
END OF REPORT FOR: BOND PROCEEDS INVEST POOL TAX EX					38,920,000.00	4.481	538,788.85	39,350,832.45

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