

DELIVER TO: LUJAN
 PROGRAM ID: Q_PUR.YLD.TN
 PRODUCTION: 1/31/08

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 10/01/07 THROUGH 10/31/07
 *** 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 |
|---|----------------------|--------------------|--|--------------------|---------------|------------------|------------------------------|---------------|
| -----CORPORATE BONDS (215)----- | | | | | | | | |
| PUR 11249 | 10/30/07 10/30/07 | 172967C2 | CITIGROUP INC. 2ND (CORP) CANTOR FITZGERALD | 3.6250 2/09/09 | 10,000,000.00 | 4.643 98.826 | 81,562.50 | 9,882,600.00 |
| PUR 11250 | 10/30/07 10/30/07 | 36962GD2 | GENERAL ELEC CAP CORP MTN BE-2ND JACKSON SECURITIES | 3.2500 6/15/09 | 10,000,000.00 | 4.574 98.041 | 121,875.00 | 9,804,100.00 |
| PUR 11252 | 10/30/07 10/30/07 | 949746JJ | WELLS FARGO COMPANY-2ND CORP. FIRST TENNESSEE BANK | 4.2000 1/15/10 | 10,000,000.00 | 4.647 99.198 | 122,500.00 | 9,919,800.00 |
| TOTAL PUR/ROLLS: CORPORATE BONDS | | | | | 30,000,000.00 | 4.621 | 325,937.50 | 29,606,500.00 |
| -----FED HOME LOAN BANKS (260)----- | | | | | | | | |
| PUR 11246 | 10/29/07 10/30/07 | 3133XMQ9 | FEDERAL HOME LOAN BANK 2ND JACKSON SECURITIES | 4.6250 10/24/08 | 5,000,000.00 | 4.378 100.292 | 3,854.17 | 5,014,624.60 |
| PUR 11247 | 10/29/07 10/30/07 | 3133XLM5 | FEDERAL HOME LOAN BANK 2ND JEFFRIES & CO | 5.1250 12/29/08 | 5,000,000.00 | 4.331 100.959 | 86,128.47 | 5,047,950.00 |
| TOTAL PUR/ROLLS: FED HOME LOAN BANKS | | | | | 10,000,000.00 | 4.355 | 89,982.64 | 10,062,574.60 |
| -----FED HOME LOAN MORTGAGE CO (270)----- | | | | | | | | |
| PUR 11248 | 10/30/07 10/30/07 | 3134A34M | FREDDIE MAC 2ND (AGENCY) DEUTSCHE BANK SECURITIES | 5.7500 3/15/09 | 5,000,000.00 | 4.281 102.020 | 35,937.50 | 5,101,000.00 |
| PUR 11270 | 10/31/07 10/31/07 | 3128X25V | FREDDIE MAC-2ND JACKSON SECURITIES | 3.5000 4/06/09 | 5,000,000.00 | 4.270 99.021 | 12,152.78 | 4,951,033.50 |
| TOTAL PUR/ROLLS: FED HOME LOAN MORTGAGE CORP BDS | | | | | 10,000,000.00 | 4.275 | 48,090.28 | 10,052,033.50 |
| END OF REPORT FOR: BOND PROCEEDS INVEST POOL TAX EX | | | | | 50,000,000.00 | 4.499 | 464,010.42 | 49,721,108.10 |