

DELIVER TO: LUJAN
 PROGRAM ID: Q_PUR.YLD.TN
 PRODUCTION: 11/02/07

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 10/01/07 THROUGH 10/31/07
 *** BOND PROCEEDS INVEST POOL TAXABL (4002) ***

PAGE: 1

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 11193	10/09/07 10/12/07	59018YJ6	MERRILL LYNCH & CO 2ND (CORP.BD) MORGAN STANLEY DEAN WITTER	6.0500 8/15/12	5,000,000.00	5.470 102.750	47,895.83	5,137,500.00
PUR 11194	10/09/07 10/12/07	38141GCG	GOLDMAN SACHS GROUP INC 2ND GOLDMAN SACHS	5.7000 9/01/12	10,000,000.00	5.380 101.670	64,916.67	10,167,000.00
PUR 11195	10/09/07 10/12/07	617446V9	MORGAN STANLEY 2ND MORGAN STANLEY DEAN WITTER	5.7500 8/31/12	5,000,000.00	5.364 101.963	33,541.67	5,098,150.00
TOTAL PUR/ROLLS: CORPORATE BONDS					20,000,000.00	5.398	146,354.17	20,402,650.00
ABS (AUTO, FIX, MO SEQ PA (1206)								
PUR 11272	10/26/07 10/31/07	43812RAD	HAROT 2006-3 A4 -2ND LEHMAN BROS	5.1100 4/15/12	10,000,000.00	4.885 100.820	22,711.11	10,082,031.25
TOTAL PUR/ROLLS: ABS (AUTO, FIX, MO SEQ PAY)					10,000,000.00	4.885	22,711.11	10,082,031.25
END OF REPORT FOR: BOND PROCEEDS INVEST POOL TAXABL					30,000,000.00	5.227	169,065.28	30,484,681.25

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

†