

DELIVER TO: LUJAN
 PROGRAM ID: Q_PUR.YLD.TN
 PRODUCTION: 2/01/08

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 1/01/08 THROUGH 1/31/08

*** 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
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FED FARM CR BKS CONS LONG (232)

PUR	1/16/08	31331X3S	FEDERAL FARM CREDIT BANK-2ND	4.5000		3.543		
11476	1/17/08		HSBC	10/17/12	5,000,000.00	104.377	56,250.00	5,218,850.00
PUR	1/16/08	31331YME	FEDERAL FARM CREDIT BANK-2ND	3.8750		3.684		
11478	1/17/08		BEAR STEARNS	1/10/13	15,000,000.00	101.093	11,302.08	15,163,920.00
PUR	1/17/08	31331YNJ	FEDERAL FARM CREDIT BANK-2ND	3.5000		3.118		
11482	1/18/08		STIFFEL NICOLAUS & CO	1/18/11	2,000,000.00	101.209		2,024,180.00
PUR	1/17/08	31331YNJ	FEDERAL FARM CREDIT BANK-2ND	3.5000		3.118		
11483	1/18/08		PIPER JAFFREY	1/18/11	7,000,000.00	101.209		7,084,637.00
TOTAL PUR/ROLLS: FED FARM CR BKS CONS LONG TERM					29,000,000.00	3.484	67,552.08	29,491,587.00

FED HOME LOAN BANKS (260)

PUR	1/16/08	3133XH2V	FEDERAL HOME LOAN BANK-2ND	5.0000		3.459		
11472	1/17/08		HSBC	10/13/11	7,000,000.00	105.539	91,388.89	7,387,730.00
PUR	1/16/08	3133XKSK	FEDERAL HOME LOAN BANK-2ND	4.8750		3.545		
11473	1/17/08		UBS	6/08/12	10,000,000.00	105.578	52,812.50	10,557,800.00
PUR	1/16/08	3133XLX7	FEDERAL HOME LOAN BANK-2ND	5.0000		3.578		
11475	1/17/08		FIRST TENNESSEE BANK	9/14/12	13,380,000.00	106.282	295,475.00	14,220,531.60
PUR	1/16/08	3133XDTE	FEDERAL HOME LOAN BANK -2ND	4.8750		3.661		
11477	1/17/08		CANTOR FITZGERALD	12/14/12	15,000,000.00	105.654	67,031.25	15,848,100.00
TOTAL PUR/ROLLS: FED HOME LOAN BANKS					45,380,000.00	3.580	506,707.64	48,014,161.60

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FED NATL MORTGAGE ASSN ME (283)								
PUR	1/16/08	3136F7GV	FANNIE MAE-2ND	5.0000		3.659		
11474	1/17/08		J.P. MORGAN SECURITIES	8/02/12	1,000,000.00	105.777	22,916.67	1,057,770.00
TOTAL PUR/ROLLS: FED NATL MORTGAGE ASSN MEDTRM NT					1,000,000.00	3.659	22,916.67	1,057,770.00
END OF REPORT FOR: GENERAL FUND CORE					75,380,000.00	3.544	597,176.39	78,563,518.60

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

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