

NEW MEXICO STATE
TREASURER'S OFFICE

QED-V2R9.65
1000

REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 10/01/06 THROUGH 10/31/06

GENERAL FUND (1000)

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF FIXED INCOME SECURITIES									
PUR 10139	10/02/06 10/02/06	00025357	VALLEY NATIONAL BANK SYSTEM - UNIDENTIFIED-BROKE	4.9900 4/02/07	2,000,000.00	4.990 100.00		2,000,000.00	
PUR 10171	10/20/06 10/20/06	00042800	CHARTER BANK FOR SAVINGS SYSTEM - UNIDENTIFIED-BROKE	5.1300 4/20/07	3,000,000.00	5.130 100.00		3,000,000.00	
PUR 10151	10/08/06 10/08/06	00775554	BANK OF THE WEST SYSTEM - UNIDENTIFIED-BROKE	5.0300 4/10/07	1,000,000.00	5.030 100.00		1,000,000.00	
PUR 10174	10/26/06 10/26/06	00912UL3	AIR LIQUIDE 2ND MERRILL LYNCH	5.2600 11/03/06	25,037,000.00	5.266 99.883		25,007,734.53	
PUR 10150	10/07/06 10/07/06	01300056	BANK 1ST SYSTEM - UNIDENTIFIED-BROKE	5.0300 4/07/07	100,000.00	5.030 100.00		100,000.00	
PUR 10177	10/26/06 10/26/06	0454E3L3	ASSET ONE MERRILL LYNCH	5.2700 11/03/06	22,349,000.00	5.276 99.883		22,322,826.84	
PUR 10149	10/06/06 10/06/06	10050589	COMPASS BANK ALBUQUERQUE SYSTEM - UNIDENTIFIED-BROKE	5.0300 4/06/07	5,000,000.00	5.030 100.00		5,000,000.00	
PUR 10169	10/21/06 10/21/06	10050937	COMPASS BANK ALBUQUERQUE SYSTEM - UNIDENTIFIED-BROKE	5.1300 4/23/07	7,500,000.00	5.130 100.00		7,500,000.00	
PUR 10170	10/20/06 10/20/06	15250000	WESTERN BANK CLOVIS SYSTEM - UNIDENTIFIED-BROKE	5.1300 4/20/07	600,000.00	5.130 100.00		600,000.00	
PUR 10192	10/04/06 10/04/06	25358	VALLEY NATIONAL BANK SYSTEM - UNIDENTIFIED-BROKE	5.0100 4/04/07	1,000,000.00	5.010 100.00		1,000,000.00	
PUR 10161	10/11/06 10/11/06	25374000	VALLEY NATIONAL BANK SYSTEM - UNIDENTIFIED-BROKE	5.0800 4/11/07	2,000,000.00	5.080 100.00		2,000,000.00	
PUR 10178	10/26/06 10/26/06	27219ML3	EAST FLEET 2ND MERRILL LYNCH	5.2800 11/03/06	30,000,000.00	5.286 99.883		29,964,800.00	

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GENERAL FUND (1000) -Cont.

PAGE: 2

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 10188	10/27/06 10/27/06	32504340	FIRST COMMUNITY BANK SYSTEM - UNIDENTIFIED-BROKE	5.1300 4/27/07	12,000,000.00	5.130 100.00		12,000,000.00	
PUR 10152	10/09/06 10/09/06	35613561	FIRST COMMUNITY BANK SYSTEM - UNIDENTIFIED-BROKE	5.0300 4/09/07	6,000,000.00	5.030 100.00		6,000,000.00	
PUR 10175	10/26/06 10/26/06	56274ML3	MANHATTAN ASSET GOLDMAN SACHS	5.2600 11/03/06	30,000,000.00	5.266 99.883		29,964,933.33	
PUR 10180	10/26/06 10/26/06	61777ML2	MORRIGAN CS FIRST BOSTON	5.2900 11/02/06	30,000,000.00	5.295 99.897		29,969,141.67	
PUR 10146	10/06/06 10/06/06	6806109	CARLSBAD NATINAOL BANK SYSTEM - UNIDENTIFIED-BROKE	5.0300 4/06/07	1,000,000.00	5.030 100.00		1,000,000.00	
PUR 10186	10/26/06 10/26/06	70232000	GUADALUPE CREDIT UNION SYSTEM - UNIDENTIFIED-BROKE	5.1600 4/26/07	100,000.00	5.160 100.00		100,000.00	
PUR 10190	10/28/06 10/28/06	81180780	WESTERN BANK ALAMOGORDO SYSTEM - UNIDENTIFIED-BROKE	5.1500 4/27/07	1,500,000.00	5.150 100.00		1,500,000.00	
PUR 10142	10/01/06 10/01/06	85050120	WELLS FARGO BANK, FARMINGTO SYSTEM - UNIDENTIFIED-BROKE	5.0100 4/04/07	5,000,000.00	5.010 100.00		5,000,000.00	
PUR 10176	10/26/06 10/26/06	92512ML3	VERSAILLES CS FIRST BOSTON	5.2600 11/03/06	30,000,000.00	5.266 99.883		29,964,933.33	
PUR 10179	10/26/06 10/26/06	98137SL2	WORKING CAP 2ND GOLDMAN SACHS	5.2800 11/02/06	30,000,000.00	5.285 99.897		29,969,200.00	
SUBTOTAL FIXED PURCHASES:					245,186,000.00			244,963,569.70	
TOTAL FUND PURCHASES:					245,186,000.00			244,963,569.70	

END OF REPORT FOR: GENERAL FUND

* NOTE: The format of this listing does not accommodate the *
* presentation of information related to non-US\$ denominated *
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