

NEW MEXICO STATE  
TREASURER'S OFFICE

QED-V2R9.65  
1000

REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 2/01/07 THROUGH 2/28/07

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 10529	2/13/07 2/13/07	00043200	CHARTER BANK FOR SAVINGS SYSTEM - UNIDENTIFIED-BROKE	5.1000 11/13/07	1,000,000.00	5.100 100.00		1,000,000.00	
PUR 10562	2/20/07 2/20/07	00043300	CHARTER BANK FOR SAVINGS SYSTEM - UNIDENTIFIED-BROKE	5.0600 11/20/07	10,000,000.00	5.060 100.00		10,000,000.00	
PUR 10579	2/28/07 2/28/07	00043400	CHARTER BANK FOR SAVINGS SYSTEM - UNIDENTIFIED-BROKE	4.9000 11/28/07	2,000,000.00	4.900 100.00		2,000,000.00	
PUR 10521	2/12/07 2/12/07	0717MDQ2	BAVARIA 2ND MERRILL LYNCH	5.2800 3/02/07	29,845,000.00	5.294 99.736		29,766,209.20	
PUR 10534	2/13/07 2/13/07	0920A1QF	BLACK DIAMOND J.P. MORGAN SECURITIES	5.3000 3/15/07	15,000,000.00	5.324 99.558		14,933,750.00	
PUR 10561	2/17/07 2/17/07	10002400	LOS ALAMOS NATIONAL BANK SYSTEM - UNIDENTIFIED-BROKE	5.0600 11/16/07	5,000,000.00	5.060 100.00		5,000,000.00	
PUR 10568	2/23/07 2/23/07	10002500	LOS ALAMOS NATIONAL BANK SYSTEM - UNIDENTIFIED-BROKE	5.0500 11/23/07	10,000,000.00	5.050 100.00		10,000,000.00	
PUR 10504	2/06/07 2/06/07	10010001	BANK OF THE SOUTHWEST SYSTEM - UNIDENTIFIED-BROKE	5.1500 8/07/07	1,000,000.00	5.150 100.00		1,000,000.00	
PUR 10532	2/13/07 2/13/07	13711000	FIRST NATIONAL BANK, CLAYTO SYSTEM - UNIDENTIFIED-BROKE	5.1000 11/13/07	1,000,000.00	5.100 100.00		1,000,000.00	
PUR 10531	2/13/07 2/13/07	13712000	FIRST NATIONAL BANK, CLAYTO SYSTEM - UNIDENTIFIED-BROKE	5.1000 11/13/07	1,000,000.00	5.100 100.00		1,000,000.00	
PUR 10520	2/12/07 2/12/07	15060MQ2	CEDAT SPRING 2ND BANK OF AMERICA	5.2800 3/02/07	25,000,000.00	5.294 99.736		24,934,000.00	
PUR 10518	2/12/07 2/12/07	19028UQ5	COAST 2ND MORGAN STANLEY DEAN WITTER	5.2800 3/05/07	30,000,000.00	5.291 99.692		29,907,687.50	

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GENERAL FUND (1000) -Cont.

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PUR 10500	2/01/07 2/01/07	22440000	MESILLA VALLEY BANK SYSTEM - UNIDENTIFIED-BROKE	5.1300 8/02/07	2,000,000.00	5.130 100.00		2,000,000.00	
PUR 10503	2/06/07 2/06/07	25732000	VALLEY NATIONAL BANK SYSTEM - UNIDENTIFIED-BROKE	5.1500 8/06/07	5,000,000.00	5.150 100.00		5,000,000.00	
PUR 10530	2/13/07 2/13/07	25758000	VALLEY NATIONAL BANK SYSTEM - UNIDENTIFIED-BROKE	5.1600 8/15/07	5,000,000.00	5.160 100.00		5,000,000.00	
PUR 10546	2/15/07 2/15/07	25761000	VALLEY NATIONAL BANK, ESPAN SYSTEM - UNIDENTIFIED-BROKE	5.0400 11/15/07	3,000,000.00	5.040 100.00		3,000,000.00	
PUR 10516	2/12/07 2/12/07	30601WQ5	FAIRWAY 2ND MORGAN STANLEY DEAN WITTER	5.2600 3/05/07	30,000,000.00	5.276 99.693		29,907,950.00	
PUR 10539	2/13/07 2/14/07	31464HK8	FENWAY LEHMAN BROS	5.2900 3/15/07	30,000,000.00	5.313 99.574		29,872,158.33	
PUR 10538	2/13/07 2/13/07	35160EHV	FOXBORO 2ND MORGAN STANLEY DEAN WITTER	5.2900 3/15/07	30,000,000.00	5.313 99.559		29,867,750.00	
PUR 10535	2/13/07 2/13/07	35644ESJ	FREEDON 2ND BANK OF AMERICA	5.3100 3/13/07	11,733,000.00	5.332 99.587		11,684,542.71	
PUR 10513	2/12/07 2/12/07	50047YQ5	KOMMUNAL 2ND CS FIRST BOSTON	5.2800 3/05/07	30,000,000.00	5.296 99.692		29,907,600.00	
PUR 10515	2/12/07 2/12/07	5028MQ54	LA FAYETTE 2ND CITI GROUP	5.2600 3/05/07	17,476,000.00	5.276 99.693		17,422,377.81	
PUR 10514	2/12/07 2/12/07	52952MQ5	LEXINGTON 2ND GOLDMAN SACHS	5.2600 3/05/07	30,000,000.00	5.276 99.693		29,907,950.00	
PUR 10536	2/13/07 2/13/07	55027FH4	LUMINENT 2ND BANK OF AMERICA	5.3100 3/13/07	30,000,000.00	5.332 99.587		29,876,100.00	
PUR 10540	2/13/07 2/13/07	55888ECS	MADRONA BANK OF AMERICA	5.3200 3/15/07	20,000,000.00	5.344 99.557		19,911,333.33	

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GENERAL FUND (1000) -Cont.

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TRXN/ INVT#	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 10519	2/12/07 2/12/07	56274MQ2	MANHATTAN 2ND GOLDMAN SACHS	5.2700 3/02/07	27,101,000.00	5.284 99.737		27,029,588.87	
PUR 10517	2/12/07 2/12/07	59403UQ5	MICA 2ND CS FIRST BOSTON	5.2800 3/05/07	18,100,000.00	5.296 99.692		18,044,252.00	
PUR 10522	2/12/07 2/12/07	61777MQ2	MORRIGAN MERRILL LYNCH	5.2900 3/02/07	30,000,000.00	5.304 99.736		29,920,650.00	
PUR 10537	2/13/07 2/13/07	85431FQW	STANFIELD 2ND J.P. MORGAN SECURITIES	5.2700 3/30/07	10,997,000.00	5.305 99.341		10,924,557.26	
PUR 10533	2/13/07 2/13/07	8670X3Q2	BELTWAY 2ND MERRILL LYNCH	5.3000 3/02/07	11,445,000.00	5.313 99.750		11,416,355.71	
PUR 10512	2/12/07 2/12/07	88736UQF	TIMES SQUARE J.P. MORGAN SECURITIES	5.2900 3/15/07	30,000,000.00	5.314 99.544		29,863,341.67	
SUBTOTAL FIXED PURCHASES:					502,697,000.00			501,098,154.39	
TOTAL FUND PURCHASES:					502,697,000.00			501,098,154.39	

END OF REPORT FOR: GENERAL FUND

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REPORT OF SECURITIES TRANSACTIONS  
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GENERAL FUND CORE (1001)

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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	2/23/07	3128X4YE	FHLMC 2ND	5.0000		5.111			
10569	2/26/07		UBS	7/23/08	20,000,000.00	99.851		19,970,200.00	
PUR	2/23/07	3128X5K5	FHLMC	5.3000		5.300			
10571	2/27/07		MERRILL LYNCH	2/27/09	20,000,000.00	100.00		20,000,000.00	
PUR	2/01/07	3128X5XA	FHLMC 2ND	5.2500		5.361			
10497	2/02/07		BANK OF AMERICA	1/11/10	25,000,000.00	99.700		24,925,000.00	
PUR	2/23/07	3133XBSV	FHLB 2ND	4.0000		5.114			
10570	2/26/07		DEUTSCHE BANK SECURITIES	6/13/08	20,000,000.00	98.618		19,723,600.00	
PUR	2/21/07	3133XJK8	FED HOME LN BK 2ND	5.3000		5.331			
10565	2/22/07		DEUTSCHE BANK SECURITIES	1/16/09	20,000,000.00	99.944		19,988,800.00	
PUR	2/01/07	31359M2A	FNMA 2ND	5.2000		5.331			
10498	2/02/07		MERRILL LYNCH	11/20/09	25,000,000.00	99.655		24,913,750.00	
PUR	2/16/07	31359M5N	FNMA 2ND	5.3000		5.330			
10557	2/26/07		GOLDMAN SACHS	2/26/10	25,000,000.00	99.918		24,979,500.00	
PUR	2/01/07	3136F8FQ	FNMA	5.4100		5.408			
10499	2/14/07		VINING	1/14/10	25,000,000.00	100.00		25,000,000.00	
SUBTOTAL FIXED PURCHASES:					180,000,000.00			179,500,850.00	
TOTAL FUND PURCHASES:					180,000,000.00			179,500,850.00	

END OF REPORT FOR: GENERAL FUND CORE

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