

NEW MEXICO STATE  
TREASURER'S OFFICE

QED-V2R9.65  
1000

REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 3/01/07 THROUGH 3/31/07

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 10616	3/23/07 3/23/07	00043500	CHARTER BANK FOR SAVINGS SYSTEM - UNIDENTIFIED-BROKE	4.9600 12/24/07	3,000,000.00	4.960 100.00		3,000,000.00	
PUR 10639	3/29/07 3/29/07	0027A1R5	ABLLC BROKER DIRECT	5.2500 4/05/07	30,000,000.00	5.255 99.898		29,969,375.00	
PUR 10609	3/20/07 3/20/07	00410077	BANK OF THE WEST, LAS CRUCE SYSTEM - UNIDENTIFIED-BROKE	5.1000 9/20/07	3,000,000.00	5.100 100.00		3,000,000.00	
PUR 10636	3/29/07 3/29/07	02635SRD	AGFC BROKER DIRECT	5.2700 4/13/07	20,000,000.00	5.282 99.780		19,956,083.34	
PUR 10637	3/29/07 3/29/07	0263X1RD	AGFI BROKER DIRECT	5.2750 4/13/07	25,000,000.00	5.287 99.780		24,945,052.08	
PUR 10585	3/01/07 3/01/07	04175871	BANK OF THE WEST SYSTEM - UNIDENTIFIED-BROKE	5.0700 8/30/07	1,000,000.00	5.070 100.00		1,000,000.00	
PUR 10630	3/29/07 3/29/07	0717MDRS	BAVTRR BROKER DIRECT	5.2800 4/26/07	30,000,000.00	5.302 99.589		29,876,799.99	
PUR 10607	3/19/07 3/19/07	10002600	LOS ALAMOS NATIONAL BANK SYSTEM - UNIDENTIFIED-BROKE	4.9900 12/19/07	5,000,000.00	4.990 100.00		5,000,000.00	
PUR 10627	3/28/07 3/28/07	11022000	WESTERN BANK LORDSBURG SYSTEM - UNIDENTIFIED-BROKE	4.9200 12/23/07	1,800,000.00	4.920 100.00		1,800,000.00	
PUR 10599	3/12/07 3/12/07	11183	FIRST NATIONAL BANK RUIDOSO SYSTEM - UNIDENTIFIED-BROKE	4.9700 12/13/07	2,000,000.00	4.970 100.00		2,000,000.00	
PUR 10638	3/29/07 3/29/07	13170SR5	CALYON BROKER DIRECT	5.2300 4/05/07	30,000,000.00	5.235 99.898		29,969,491.67	
PUR 10640	3/29/07 3/29/07	17307SR5	CITIFI BROKER DIRECT	5.2600 4/05/07	30,000,000.00	5.265 99.898		29,969,316.67	

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GENERAL FUND (1000) -Cont.

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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
PUR 10595	3/09/07 3/09/07	20109110	WESTERN COMMERCE BANK SYSTEM - UNIDENTIFIED-BROKE	5.0900 9/09/07	1,500,000.00	5.090 100.00		1,500,000.00	
PUR 10644	3/30/07 3/30/07	25881000	VALLEY NATIONAL BANK SYSTEM - UNIDENTIFIED-BROKE	4.9900 12/30/07	3,000,000.00	4.990 100.00		3,000,000.00	
PUR 10626	3/28/07 3/30/07	313588HK	FNDN 2ND MERRILL LYNCH	5.1360 6/27/07	92,732,000.00	5.202 98.730		91,554,550.89	
PUR 10642	3/29/07 3/29/07	3495P3R5	PORTI BROKER DIRECT	5.3450 4/05/07	30,000,000.00	5.351 99.896		29,968,820.83	
PUR 10631	3/29/07 3/29/07	3763P3RS	GIRBAL 2ND DEUTSCHE BANK SECURITIES	5.3000 4/26/07	15,000,000.00	5.322 99.588		14,938,166.67	
PUR 10641	3/29/07 3/29/07	4611K1R5	INTFND BROKER DIRECT	5.2900 4/05/07	30,000,000.00	5.295 99.897		29,969,141.67	
PUR 10635	3/29/07 3/29/07	6323A1RG	NATBPU BROKER DIRECT	5.2400 4/16/07	30,000,000.00	5.254 99.738		29,921,400.00	
PUR 10628	3/28/07 3/28/07	78036335	FIRST NATIONAL BANK ALAMOGO SYSTEM - UNIDENTIFIED-BROKE	5.0500 9/28/07	2,000,000.00	5.050 100.00		2,000,000.00	
PUR 10633	3/29/07 3/29/07	78957URG	STGERM BANK OF AMERICA	5.2900 4/16/07	30,000,000.00	5.304 99.736		29,920,650.00	
PUR 10618	3/26/07 3/26/07	81181720	WESTERN BANK ALAMOGORDO SYSTEM - UNIDENTIFIED-BROKE	4.9100 12/26/07	600,000.00	4.910 100.00		600,000.00	
PUR 10615	3/23/07 3/23/07	85600056	WELLS FARGO BANK, ALBUQUERQ SYSTEM - UNIDENTIFIED-BROKE	4.9500 12/20/07	1,000,000.00	4.950 100.00		1,000,000.00	
PUR 10632	3/29/07 3/29/07	88602URG	TBAYPP 2ND GOLDMAN SACHS	5.2800 4/16/07	20,000,000.00	5.294 99.736		19,947,200.00	
SUBTOTAL FIXED PURCHASES:					436,632,000.00			434,806,048.81	
TOTAL FUND PURCHASES:					436,632,000.00			434,806,048.81	

END OF REPORT FOR: GENERAL FUND

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REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 3/01/07 THROUGH 3/31/07

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	3/27/07	3128X4FF	FHLMC 2ND	4.5000		4.983			
10624	3/28/07		LEHMAN BROS	8/04/08	10,000,000.00	99.377		9,937,700.00	
PUR	3/27/07	3128X4ST	FHLMC 2ND	4.9000		4.924			
10623	3/28/07		UBS	11/03/08	20,000,000.00	99.964		19,992,800.00	
PUR	3/27/07	3133XDT7	FHLB 2ND	4.7500		4.877			
10622	3/28/07		FIRST TENNESSEE BANK	12/12/08	20,000,000.00	99.795		19,959,000.00	
PUR	3/27/07	3133XES8	FHLB 2ND	4.8750		4.786			
10620	3/28/07		PIPER JAFFREY	3/12/10	20,000,000.00	100.24		20,048,400.00	
PUR	3/27/07	3133XJUA	FHLB 2ND	5.2500		4.973			
10625	3/28/07		PIPER JAFFREY	8/14/08	10,000,000.00	100.36		10,036,500.00	
SUBTOTAL FIXED PURCHASES:					80,000,000.00			79,974,400.00	
TOTAL FUND PURCHASES:					80,000,000.00			79,974,400.00	

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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