

NEW MEXICO STATE  
TREASURER'S OFFICE

QED-V2R9.65  
1000

REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 4/01/07 THROUGH 4/30/07

GENERAL FUND (1000)

PAGE: 1

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 10696	4/20/07 4/20/07	00043600	CHARTER BANK FOR SAVINGS SYSTEM - UNIDENTIFIED-BROKE	4.9600 1/22/08	3,000,000.00	4.960 100.00		3,000,000.00	
PUR 10717	4/27/07 4/27/07	0027A1T4	ABBEY ANTS ABBEY NTL	5.2400 6/04/07	30,000,000.00	5.269 99.447		29,834,066.67	
PUR 10657	4/09/07 4/09/07	01300058	BANK 1ST SYSTEM - UNIDENTIFIED-BROKE	5.0900 10/07/07	100,000.00	5.090 100.00		100,000.00	
PUR 10715	4/27/07 4/27/07	02635ST8	AGFC AIG	5.2400 6/08/07	30,000,000.00	5.272 99.389		29,816,600.00	
PUR 10728	4/27/07 4/27/07	0347M3S7	ANGLE MERRILL LYNCH	5.2600 5/07/07	30,000,000.00	5.268 99.854		29,956,166.67	
PUR 10663	4/10/07 4/10/07	04175970	BANK OF THE WEST SYSTEM - UNIDENTIFIED-BROKE	5.0700 10/10/07	1,000,000.00	5.070 100.00		1,000,000.00	
PUR 10722	4/27/07 4/27/07	0454E3SF	ASEET ONE MERRILL LYNCH	5.2600 5/15/07	29,000,000.00	5.274 99.737		28,923,730.00	
PUR 10655	4/06/07 4/06/07	10055529	COMPASS BANK ALBUQUERQUE SYSTEM - UNIDENTIFIED-BROKE	4.9600 1/07/08	5,000,000.00	4.960 100.00		5,000,000.00	
PUR 10698	4/23/07 4/23/07	10056189	COMPASS BANK ALBUQUERQUE SYSTEM - UNIDENTIFIED-BROKE	5.0400 10/23/07	7,500,000.00	5.040 100.00		7,500,000.00	
PUR 10735	4/30/07 4/30/07	1247P3TF	CAFCO 2ND GOLDMAN SACHS	5.2500 6/15/07	30,000,000.00	5.286 99.329		29,798,750.00	
PUR 10697	4/20/07 4/20/07	15319000	WESTERN BANK, CLOVIS SYSTEM - UNIDENTIFIED-BROKE	4.9600 1/22/08	600,000.00	4.960 100.00		600,000.00	
PUR 10720	4/27/07 4/27/07	23325PSR	DNBNOR MORGAN STANLEY DEAN WITTER	5.2500 5/25/07	30,000,000.00	5.267 99.592		29,877,616.67	

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GENERAL FUND (1000) -Cont.

PAGE: 2

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PUR 10653	4/02/07 4/02/07	25892000	VALLEY NATIONAL BANK SYSTEM - UNIDENTIFIED-BROKE	5.0600 10/02/07	2,000,000.00	5.060 100.00		2,000,000.00	
PUR 10654	4/04/07 4/04/07	25893000	VALLEY NATIONAL BANK SYSTEM - UNIDENTIFIED-BROKE	4.9600 1/04/08	1,000,000.00	4.960 100.00		1,000,000.00	
PUR 10675	4/11/07 4/11/07	25905000	VALLEY NATIONAL BANK SYSTEM - UNIDENTIFIED-BROKE	5.0800 10/11/07	2,000,000.00	5.080 100.00		2,000,000.00	
PUR 10725	4/27/07 4/27/07	27219MSB	E-FLEET MERRILL LYNCH	5.2700 5/11/07	10,740,000.00	5.281 99.795		10,717,988.97	
PUR 10718	4/27/07 4/27/07	29865MT4	EUREKA GOLDMAN SACHS	5.2500 6/04/07	30,000,000.00	5.279 99.446		29,833,750.00	
PUR 10749	4/27/07 4/27/07	32504343	FIRST COMMUNITY BANK SYSTEM - UNIDENTIFIED-BROKE	5.0300 1/29/08	12,000,000.00	5.030 100.00		12,000,000.00	
PUR 10691	4/09/07 4/09/07	35613561	FIRST COMMUNITY BANK SYSTEM - UNIDENTIFIED-BROKE	5.0400 1/09/08	6,000,000.00	5.040 100.00		6,000,000.00	
PUR 10721	4/27/07 4/27/07	41651USF	HARTFORD GOLDMAN SACHS	5.2500 5/15/07	30,000,000.00	5.264 99.738		29,921,250.00	
PUR 10733	4/30/07 4/30/07	4611KITF	INTESSA INTESSA	5.2400 6/15/07	30,000,000.00	5.275 99.330		29,799,133.33	
PUR 10731	4/27/07 4/27/07	50047YS7	KOMMUNAL MERRILL LYNCH	5.2800 5/07/07	30,000,000.00	5.288 99.853		29,956,000.00	
PUR 10730	4/27/07 4/27/07	61777MS7	MORRIGAN CS FIRST BOSTON	5.2900 5/07/07	30,000,000.00	5.298 99.853		29,955,916.67	
PUR 10719	4/27/07 4/27/07	62939MSR	NRW BANK MORGAN STANLEY DEAN WITTER	5.2500 5/25/07	20,000,000.00	5.267 99.592		19,918,411.11	
PUR 10727	4/27/07 4/27/07	63872MS7	NATIXIS CS FIRST BOSTON	5.2500 5/07/07	30,000,000.00	5.258 99.854		29,956,250.00	

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GENERAL FUND (1000) -Cont.

PAGE: 3

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 10734	4/30/07 4/30/07	64351QTF	NEW CENTER GMAC	5.2400 6/15/07		5.275 99.330		29,799,133.33	
PUR 10732	4/27/07 4/27/07	6555X3S3	NORD BANK MERRILL LYNCH	5.2550 5/03/07	30,000,000.00	5.259 99.912		29,973,726.00	
PUR 10723	4/27/07 4/27/07	6622W1SF	NORTH SEA CITI GROUP	5.2700 5/15/07	16,500,000.00	5.284 99.737		16,456,522.50	
PUR 10652	4/06/07 4/06/07	68061140	CARLSBAD NATIONAL BANK SYSTEM - UNIDENTIFIED-BROKE	5.0600 10/05/07	1,000,000.00	5.060 100.00		1,000,000.00	
PUR 10714	4/26/07 4/26/07	70232000	GUADALUPE CREDIT UNION SYSTEM - UNIDENTIFIED-BROKE	5.0000 1/26/08	100,000.00	5.000 100.00		100,000.00	
PUR 10724	4/27/07 4/27/07	73158USF	POLONIUS GOLDMAN SACHS	5.2800 5/15/07	10,500,000.00	5.294 99.736		10,472,280.00	
PUR 10750	4/27/07 4/27/07	81182083	WESTERN BANK ALAMOGORDO SYSTEM - UNIDENTIFIED-BROKE	5.0300 1/28/08	1,500,000.00	5.030 100.00		1,500,000.00	
PUR 10648	4/04/07 4/04/07	85050120	WELLS FARGO BANK, FARMINGTO SYSTEM - UNIDENTIFIED-BROKE	5.0700 10/04/07	5,000,000.00	5.070 100.00		5,000,000.00	
PUR 10695	4/20/07 4/20/07	8518264	FARMERS & STOCKMENS BANK SYSTEM - UNIDENTIFIED-BROKE	4.9600 1/22/08	1,000,000.00	4.960 100.00		1,000,000.00	
PUR 10726	4/27/07 4/27/07	88736USB	TIMES SQUARE CHASE	5.2700 5/11/07	30,000,000.00	5.281 99.795		29,938,516.67	
PUR 10729	4/27/07 4/27/07	9817SS74	WORKING CS FIRST BOSTON	5.2700 5/07/07	30,000,000.00	5.278 99.854		29,956,083.33	
SUBTOTAL FIXED PURCHASES:					585,540,000.00			583,661,891.92	
TOTAL FUND PURCHASES:					585,540,000.00			583,661,891.92	

END OF REPORT FOR: GENERAL FUND

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QED-V2R9.65  
1001

REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 4/01/07 THROUGH 4/30/07

GENERAL FUND CORE (1001)

PAGE: 4

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 10739	4/27/07 4/30/07	3133GH49	FHLB 2ND MORGAN STANLEY DEAN WITTER	5.1250 8/08/08	10,000,000.00	5.064 100.07		10,007,400.00	
PUR 10742	4/27/07 4/30/07	3133X1XC	FED HOME LOAN BKS 2ND GOLDMAN SACHS	3.6250 11/14/08	10,000,000.00	4.973 98.026		9,802,600.00	
PUR 10741	4/27/07 4/30/07	3134A2UJ	FEDERAL HOME LN MTG CORP 2N MORGAN STALNELY DEAN WITTER	5.1250 10/15/08	10,000,000.00	4.997 100.17		10,017,800.00	
PUR 10747	4/27/07 4/30/07	3134A4VH	FHLB 2ND MORGAN STANLEY DEAN WITTER	4.6250 12/19/08	10,000,000.00	4.980 99.448		9,944,800.00	
PUR 10736	4/27/07 4/30/07	31359MDU	FEDERAL NATL MTG ASSN 2ND BEAR STEARNS	6.0000 5/15/08	10,000,000.00	5.123 100.87		10,087,570.00	
PUR 10738	4/27/07 4/30/07	31359ME4	FNMA 2ND GOLDMAN SACHS	3.8750 7/15/08	10,000,000.00	5.064 98.617		9,861,700.00	
PUR 10737	4/27/07 4/30/07	31359MSB	FNMA 2ND MORGAN STANLEY DEAN WITTER	2.5000 6/15/08	10,000,000.00	5.115 97.176		9,717,600.00	
PUR 10740	4/27/07 4/30/07	31359MX4	FNMA 2ND GOLDMAN SACHS	5.0000 9/15/08	10,000,000.00	5.023 99.970		9,997,000.00	
PUR 10746	4/27/07 4/30/07	3137EAAA	FHLMC 2ND MORGAN STANLEY DEAN WITTER	4.8750 2/17/09	10,000,000.00	4.926 99.913		9,991,300.00	
PUR 10744	4/27/07 4/30/07	3137EAAL	FHLMC 2ND GOLDMAN SACHS	5.0000 1/16/09	10,000,000.00	4.940 100.09		10,009,800.00	
SUBTOTAL FIXED PURCHASES:					100,000,000.00			99,437,570.00	
TOTAL FUND PURCHASES:					100,000,000.00			99,437,570.00	

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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