

NEW MEXICO STATE  
TREASURER'S OFFICE

QED-V2R9.65  
1000

REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 6/01/07 THROUGH 6/30/07

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 10882	6/12/07 6/12/07	00043900	CHARTER BANK FOR SAVINGS SYSTEM - UNIDENTIFIED-BROKE	5.0400 3/12/08	4,000,000.00	5.040 100.00		4,000,000.00	
PUR 10881	6/12/07 6/12/07	00044000	CHARTER BANK FOR SAVINGS SYSTEM - UNIDENTIFIED-BROKE	4.9300 12/12/07	3,000,000.00	4.930 100.00		3,000,000.00	
PUR 10869	6/06/07 6/06/07	04186663	BANK OF THE WEST SYSTEM - UNIDENTIFIED-BROKE	5.0700 3/05/08	21,000,000.00	5.070 100.00		21,000,000.00	
PUR 10918	6/22/07 6/22/07	100027	LOS ALAMOS NATIONAL BANK SYSTEM - UNIDENTIFIED-BROKE	5.0100 6/23/08	5,000,000.00	5.010 100.00		5,000,000.00	
PUR 10919	6/22/07 6/22/07	100028	LOS ALAMOS NATIONAL BANK SYSTEM - UNIDENTIFIED-BROKE	5.0100 6/23/08	5,000,000.00	5.010 100.00		5,000,000.00	
PUR 10887	6/04/07 6/04/07	20117010	WESTERN COMMERCE BANK SYSTEM - UNIDENTIFIED-BROKE	4.9900 12/03/07	3,000,000.00	4.990 100.00		3,000,000.00	
PUR 10886	6/05/07 6/05/07	25581000	WESTERN BANK ARTESIA SYSTEM - UNIDENTIFIED-BROKE	4.9700 12/05/07	500,000.00	4.970 100.00		500,000.00	
PUR 10941	6/30/07 6/30/07	37210643	PROPLES BANK OF TAOS SYSTEM - UNIDENTIFIED-BROKE	5.0200 6/30/08	2,000,000.00	5.020 100.00		2,000,000.00	
PUR 10917	6/22/07 6/22/07	68061110	CARLSBAD NATIONAL BANK SYSTEM - UNIDENTIFIED-BROKE	5.0100 6/22/08	1,000,000.00	5.010 100.00		1,000,000.00	
PUR 10927	6/19/07 6/19/07	85196480	FARMERS AND STOCKMENS BANK SYSTEM - UNIDENTIFIED-BROKE	4.9900 3/19/08	1,000,000.00	4.990 100.00		1,000,000.00	
PUR 10877	6/13/07 6/13/07	87762131	CITIZENS BANK OF LAS CRUCES SYSTEM - UNIDENTIFIED-BROKE	4.7100 9/13/07	10,000,000.00	4.710 100.00		10,000,000.00	
PUR 10883	6/12/07 6/12/07	90940000	BANK OF THE WEST SYSTEM - UNIDENTIFIED-BROKE	5.0400 3/12/08	1,000,000.00	5.040 100.00		1,000,000.00	

†

13

NEW MEXICO STATE  
TREASURER'S OFFICE

QED-V2R9.65  
1000

REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 6/01/07 THROUGH 6/30/07

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 10884	6/29/07 6/29/07	GO1997A	CITY OF ALB GO2007A SPONGE SYSTEM - UNIDENTIFIED-BROKE	5.3190 7/02/07	36,000,000.00	5.183 100.00		36,000,000.00	
PUR 10894	6/28/07 6/28/07	STB07SA	SEVERANCE TAX NOTE 2007SA SYSTEM - UNIDENTIFIED-BROKE	5.2660 6/29/07	118,856,211.84	5.132 100.00		118,856,211.84	
PUR 10929	6/28/07 6/28/07	STB07SB	SEVERANCE TAX NOTE 2007S-B SYSTEM - UNIDENTIFIED-BROKE	5.2660 6/29/07	65,011,000.00	5.132 100.00		65,011,000.00	
PUR 10895	6/28/07 6/28/07	STB07SC	SEVERANCE TAX NOTE 2007SC SYSTEM - UNIDENTIFIED-BROKE	5.2660 6/29/07	50,000,000.00	5.132 100.00		50,000,000.00	
SUBTOTAL FIXED PURCHASES:					326,367,211.84			326,367,211.84	
TOTAL FUND PURCHASES:					326,367,211.84			326,367,211.84	

END OF REPORT FOR: GENERAL FUND

†

NEW MEXICO STATE  
TREASURER'S OFFICE

QED-V2R9.65  
1001

REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 6/01/07 THROUGH 6/30/07

GENERAL FUND CORE (1001)

PAGE: 3

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	6/13/07	3133XXNB	PHLB	5.2500		5.528			
10880	6/14/07		J.P. MORGAN SECURITIES	5/07/10	15,000,000.00	99.264		14,889,570.00	
PUR	6/13/07	949748BE	WELLS FARGO COMPANY	5.5060		5.506			
10890	6/19/07		MORGAN STANLEY DEAN WITTER	6/18/10	10,000,000.00	100.00		10,000,000.00	
SUBTOTAL FIXED PURCHASES:					25,000,000.00			24,889,570.00	
TOTAL FUND PURCHASES:					25,000,000.00			24,889,570.00	

END OF REPORT FOR: GENERAL FUND CORE

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

†

91