

NEW MEXICO STATE
TREASURER'S OFFICE

QED-V2R9.65
1000

REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 8/01/07 THROUGH 8/31/07

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 11022	8/10/07 8/10/07	01001000	BANK OF THE SOUTHWEST SYSTEM - UNIDENTIFIED-BROKE	4.6500 8/11/08	1,000,000.00	4.650 100.00		1,000,000.00	
PUR 11007	8/07/07 8/07/07	10010002	BANK OF THE SOUTHWEST SYSTEM - UNIDENTIFIED-BROKE	4.9400 2/07/08	1,000,000.00	4.940 100.00		1,000,000.00	
PUR 11060	8/21/07 8/21/07	14177UWE	CARGILL BANK OF AMERICA	5.5100 9/14/07	30,000,000.00	5.530 99.633		29,889,800.00	
PUR 11059	8/21/07 8/21/07	17307SX	CITIGROUP CITI GROUP	5.3100 10/02/07	30,000,000.00	5.343 99.381		29,814,150.00	
PUR 11006	8/06/07 8/06/07	26176000	VALLEY NATIONAL BANK SYSTEM - UNIDENTIFIED-BROKE	4.9000 2/06/08	5,000,000.00	4.900 100.00		5,000,000.00	
PUR 11023	8/13/07 8/13/07	26204000	VALLEY NATIONAL BANK SYSTEM - UNIDENTIFIED-BROKE	4.7900 8/13/08	5,000,000.00	4.790 100.00		5,000,000.00	
PUR 11074	8/30/07 8/30/07	26926598	BANK OF THE WEST SYSTEM - UNIDENTIFIED-BROKE	4.2300 5/30/08	1,000,000.00	4.230 100.00		1,000,000.00	
PUR 11058	8/21/07 8/21/07	4611K1XP	INTESA FUNDING INTESSA	5.2900 10/15/07	30,000,000.00	5.333 99.192		29,757,541.67	
PUR 11061	8/21/07 8/21/07	90262DWU	UBS UBS	5.3550 9/28/07	30,000,000.00	5.385 99.435		29,830,425.00	
SUBTOTAL FIXED PURCHASES:					133,000,000.00			132,291,916.67	
TOTAL FUND PURCHASES:					133,000,000.00			132,291,916.67	

END OF REPORT FOR: GENERAL FUND

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NEW MEXICO STATE
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REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 8/01/07 THROUGH 8/31/07

TRAN (4402)

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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 11033	8/10/07 8/13/07	313384YU	FEDL HOME LOAN BK CONS DISC BEAR STEARNS	4.7500 6/30/08	62,000,000.00	4.961 95.751		59,365,861.11	
PUR 11034	8/10/07 8/13/07	313384YU	FEDL HOME LOAN BK CONS DISC MERRILL LYNCH	4.7500 6/30/08	50,000,000.00	4.961 95.751		47,875,694.44	
PUR 11027	8/09/07 8/10/07	313396XM	FMCDN 2ND LEHMAN BROS	4.8200 5/30/08	50,000,000.00	5.018 96.064		48,031,833.33	
PUR 11028	8/09/07 8/10/07	313396XU	FMCDN 2ND CITI GROUP	4.7700 6/06/08	50,000,000.00	4.968 96.012		48,005,875.00	
PUR 11032	8/10/07 8/10/07	313588YU	FEDERAL NATL MTG ASSN DISC DEUTSCHE BANK SECURITIES	4.7500 6/30/08	25,000,000.00	4.963 95.712		23,927,951.39	
PUR 11036	8/10/07 8/13/07	313588YU	FEDERAL NATL MTG ASSN DISC DEUTSCHE BANK SECURITIES	4.7500 6/30/08	50,000,000.00	4.961 95.751		47,875,694.44	
PUR 11029	8/10/07 8/10/07	313588YU	FEDERAL NATL MTG ASSN DISC LEHMAN BROS	4.7500 6/30/08	25,000,000.00	4.963 95.712		23,927,951.39	
PUR 11030	8/10/07 8/10/07	313588YU	FEDERAL NATL MTG ASSN DISC MERRILL LYNCH	4.7500 6/30/08	25,000,000.00	4.963 95.712		23,927,951.39	
PUR 11031	8/10/07 8/10/07	313588YU	FEDERAL NATL MTG ASSN DISC UBS	4.7500 6/30/08	25,000,000.00	4.963 95.712		23,927,951.39	
PUR 11035	8/10/07 8/13/07	313588YU	FEDERAL NATL MTG ASSN DISC UBS	4.7500 6/30/08	50,000,000.00	4.961 95.751		47,875,694.44	
SUBTOTAL FIXED PURCHASES:					412,000,000.00			394,742,458.32	
TOTAL FUND PURCHASES:					412,000,000.00			394,742,458.32	

END OF REPORT FOR: TRAN

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

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PAGE: 3

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* investments. All such information has been categorically *
* excluded from the content of this report. *

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