

NEW MEXICO STATE
TREASURER'S OFFICE

QED-V2R9.65
1000

REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/07 THROUGH 9/30/07

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	9/28/07	00137FXF	AIC FUNDING	4.8000		4.811			
11146	9/28/07		AIG	10/15/07	30,000,000.00	99.773		29,932,000.00	
PUR	9/28/07	0027A7Y5	ABBEY NATL N	4.7700		4.794			
11145	9/28/07		ANTS ABBEY NTL	11/05/07	30,000,000.00	99.497		29,848,950.00	
PUR	9/27/07	02581SYP	AMERICAN EXPRESS	4.7900		4.827			
11133	9/27/07		ISSUER DIRECT	11/23/07	30,000,000.00	99.242		29,772,475.00	
PUR	9/27/07	12527UY1	CGD N AMER F 2ND	5.0700		5.095			
11136	9/27/07		J.P. MORGAN SECURITIES	11/01/07	30,000,000.00	99.507		29,852,125.00	
PUR	9/09/07	20117930	WESTERN COMMERCE BANK	4.1900		4.190			
11094	9/09/07		SYSTEM - UNIDENTIFIED-BROKE	3/10/08	1,500,000.00	100.00		1,500,000.00	
PUR	9/27/07	2521E1Y5	DEXIA DELAWA 2ND	5.0550		5.083			
11135	9/27/07		LEHMAN BROS	11/05/07	30,000,000.00	99.452		29,835,712.50	
PUR	9/20/07	26926608	BANK OF THE WEST	4.0800		4.080			
11113	9/20/07		SYSTEM - UNIDENTIFIED-BROKE	3/20/08	3,000,000.00	100.00		3,000,000.00	
PUR	9/28/07	36959JYP	GE CAPITAL C	4.7800		4.816			
11144	9/28/07		ISSUER DIRECT	11/23/07	30,000,000.00	99.256		29,776,933.33	
PUR	9/27/07	57183BYF	MARSHALL & I	4.9500		4.984			
11132	9/27/07		MARSHALL AND ISLEY	11/15/07	30,000,000.00	99.326		29,797,875.00	
PUR	9/27/07	63872MY2	NATIXIS COMM 2ND	5.1000		5.126			
11128	9/27/07		CS FIRST BOSTON	11/02/07	30,000,000.00	99.490		29,847,000.00	
PUR	9/27/07	64351QX4	NEW CENTER A 2ND	5.0000		5.005			
11126	9/27/07		GMAC	10/04/07	30,000,000.00	99.903		29,970,833.33	
PUR	9/27/07	74273MYM	PROCTER & GA	4.7700		4.805			
11134	9/27/07		J.P. MORGAN SECURITIES	11/21/07	30,000,000.00	99.271		29,781,375.00	

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GENERAL FUND (1000) -Cont.

PAGE: 2

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PUR 11151	9/28/07 9/28/07	78036337	FIRST NATIONAL BANK ALAMOGO SYSTEM - UNIDENTIFIED-BROKE	4.0000 3/28/08	2,000,000.00	4.000 100.00		2,000,000.00	
PUR 11130	9/27/07 9/27/07	79917KYF	SAN PAOLO IM SAN PAOLO	4.9500 11/15/07	30,000,000.00	4.984 99.326		29,797,875.00	
PUR 11131	9/27/07 9/27/07	82619UYF	SIEMENS CAPI 2ND MORGAN STALNELY DEAN WITTER	4.8000 11/15/07	30,000,000.00	4.832 99.347		29,804,000.00	
PUR 11092	9/11/07 9/11/07	87762132	CITIZENS BANK OF LAS CRUCES SYSTEM - UNIDENTIFIED-BROKE	4.0200 1/09/08	5,000,000.00	4.020 100.00		5,000,000.00	
PUR 11098	9/13/07 9/13/07	87762133	CITIZENS BANK OF LAS CRUCES SYSTEM - UNIDENTIFIED-BROKE	3.9600 12/12/07	5,000,000.00	3.960 100.00		5,000,000.00	
PUR 11147	9/28/07 9/28/07	89152FYP	TOTAL CAPITAL 2ND J.P. MORGAN SECURITIES	4.8000 11/23/07	30,000,000.00	4.836 99.253		29,776,000.00	
PUR 11127	9/27/07 9/27/07	9046Q3XF	UNICRED ITAL 2ND GOLDMAN, SACH, & CO.	5.1500 10/15/07	30,000,000.00	5.163 99.743		29,922,750.00	
SUBTOTAL FIXED PURCHASES:					436,500,000.00			434,215,904.16	
TOTAL FUND PURCHASES:					436,500,000.00			434,215,904.16	

END OF REPORT FOR: GENERAL FUND

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QED-V2R9.65
1001

REPORT OF SECURITIES TRANSACTIONS
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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	9/19/07	02635PSF	AIG 2ND	4.6250		5.132			
11112	9/24/07		DEUTSCHE BANK SECURITIES	9/01/10	5,000,000.00	98.631		4,931,550.00	
PUR	9/19/07	059438AB	BANC ONE CORP-JPM 2ND	10.0000		5.215			
11111	9/24/07		BEAR STEARNS	8/15/10	7,062,000.00	112.68		7,957,461.60	
PUR	9/20/07	172967BP	CITIGROUP INC	5.6250		5.411			
11120	9/25/07		UBS	8/27/12	5,000,000.00	100.90		5,045,450.00	
PUR	9/27/07	225434C	CREDIT SUISSE USA INC 2ND	5.5000		5.225			
11138	9/27/07		HSBC	8/16/11	9,935,000.00	100.95		10,029,352.70	
PUR	9/20/07	320809AA	FIRST MASS BK NA 2ND	7.6250		5.545			
11118	9/25/07		HSBC	6/15/11	4,770,000.00	106.89		5,098,986.90	
PUR	9/27/07	37247XAE	GENWORTH GLOBAL FUNDING 2ND	5.3750		5.212			
11139	9/27/07		UBS	9/15/11	10,000,000.00	100.57		10,057,500.00	
PUR	9/20/07	38141GAZ	GOLDMAN SACHS GROUP INC 2ND	6.8750		5.441			
11117	9/25/07		GOLDMAN SACHS	1/15/11	10,000,000.00	104.27		10,427,400.00	
PUR	9/28/07	40429CAA	HSBC FINANCE COPR 2ND	6.7500		5.338			
11143	9/28/07		MORGAN STANLEY DEAN WITTER	5/15/11	6,000,000.00	104.59		6,275,760.00	
PUR	9/20/07	40429CFQ	HSBC FINANCE CORP 2ND	5.7000		5.508			
11119	9/25/07		HSBC	6/01/11	5,230,000.00	100.62		5,262,598.59	
PUR	9/27/07	459745FS	INTL LEASE FINANCE CORP 2ND	5.1250		5.227			
11140	9/27/07		CS FIRST BOSTON	11/01/10	5,000,000.00	99.707		4,985,350.00	
PUR	9/28/07	45974VB3	INT LEASE FINANCE CORP 2ND	5.3000		5.440			
11142	9/28/07		MORGAN STALNELY DEAN WITTER	5/01/12	5,000,000.00	99.432		4,971,600.00	
PUR	9/20/07	617446HC	MORGAN STANLEY 2ND	6.6000		5.550			
11123	9/25/07		UBS	4/01/12	10,000,000.00	104.14		10,414,200.00	

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QED-V2R9.65
1001

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GENERAL FUND CORE (1001) -Cont.

PAGE: 4

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PUR 11116	9/20/07 9/25/07	64952WAB	NEW YORK LIFE 2ND UBS	3.8750 1/15/09	11,523,000.00	5.054 98.523		11,352,805.29	
PUR 11137	9/27/07 9/27/07	74977LX1	RABOBANK ISSUER DIRECT	4.9500 10/01/07	20,000,000.00	4.953 99.945		19,989,000.00	
SUBTOTAL FIXED PURCHASES:					114,520,000.00			116,799,015.08	
TOTAL FUND PURCHASES:					114,520,000.00			116,799,015.08	

END OF REPORT FOR: GENERAL FUND CORE

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