

**CITY OF ALBUQUERQUE, NEW MEXICO**  
**SCHEDULE OF PLEDGED COLLATERAL BY FINANCIAL INSTITUTION**  
June 30, 2002

<u>Financial Institution</u>	<u>Original</u>	<u>Current</u>	<u>Current</u>	<u>Maturity</u>	<u>Coupon</u>
<u>Collateral Description</u>	<u>Face</u>	<u>Face</u>	<u>Market</u>	<u>Date</u>	<u>Rate</u>
<b>Wells Fargo Bank</b>					
GNSF 781215	<u>\$ 8,515,000</u>	<u>\$ 6,014,720</u>	<u>\$ 6,166,893</u>	09/15/2029	6.50%
Location of collateral:	Wells Fargo Bank, Minneapolis, MN				
<b>Bank of America</b>					
Freddie Mac Gold Remic 2373	<u>not stated</u>	<u>646,916</u>	<u>639,176</u>	10/15/2031	6.25%
Location of collateral:	Bank of America, Charlotte, NC				
<b>Total all banks</b>	<u>\$ -</u>	<u>\$ 6,661,636</u>	<u>\$ 6,806,069</u>		

The collateral for the repurchase agreements is as follows:

<b>Bank of America</b>					
<b>City of Albuquerque Common Fund</b>					
FNMA	not stated	\$ 52,510,000	\$ 53,562,500	05/15/2008	6.0%
FNMA	not stated	52,510,000	53,562,500	05/15/2008	6.0%
FNMA	not stated	52,510,000	53,562,500	05/15/2008	6.0%
FNMA	not stated	52,510,000	53,562,500	05/15/2008	6.0%
FNMA Discount Note	not stated	48,810,000	49,795,000	09/11/2002	
FNMA Discount Note	not stated	33,190,000	33,860,600	09/11/2002	
FNMA Discount Note	<u>not stated</u>	<u>13,960,000</u>	<u>14,324,850</u>	05/02/2003	
	<u>-</u>	<u>306,000,000</u>	<u>312,230,450</u>		
<b>City of Albuquerque Housing Authority</b>					
GNSF 781290	not stated	1,108,863	1,131,039	07/15/2029	6.0%
FNCL 545277	<u>not stated</u>	<u>2,091,761</u>	<u>2,129,275</u>	11/01/2031	6.0%
	<u>-</u>	<u>3,200,624</u>	<u>3,260,314</u>		
<b>Total Bank of America repurchase agreements</b>		<u>\$ 309,200,624</u>	315,490,764		
<b>102% collateral requirement</b>			<u>315,384,636</u>		
<b>Collateral in excess (deficit) of requirement</b>			<u>\$ 106,128</u>		

Location of collateral: Bank of America, Charlotte, NC

The market value shown of the pledged collateral for the common fund repurchase agreement is as of the time of purchase on 6/28/2002

The market value at the close of business on 6/28/2002 was \$ 311,199,372

All pledged collateral is held in the city's name at each financial institution