

**CITY OF ALBUQUERQUE, NEW MEXICO**  
**SCHEDULE OF PLEDGED COLLATERAL BY FINANCIAL INSTITUTIONS**  
June 30, 2005

Financial Institution Collateral Description	Original Face	Current Face	Current Market	Maturity Date	Coupon Rate
<b>Wells Fargo Bank</b>					
FNCL 555528	\$ 1,600,000	\$ 481,325	\$ 493,782	04/01/2033	6.00%
GNSF 781215	<u>8,515,000</u>	<u>869,741</u>	<u>910,378</u>	09/15/2029	6.50%
		<u>\$ 1,351,066</u>	<u>\$ 1,404,160</u>		
Location of collateral:	Wells Fargo Bank Safekeeping/Custodial Services, San Francisco, CA				
<b>New Mexico Bank &amp; Trust</b>					
FHLMC REMIC Serial 1727 Class H	\$ 100,000	\$ 74,447	<u>\$ 75,169</u>	08/15/2023	6.50%
Location of collateral:	Commerce Bank, St. Louis, MO				
<b>Bank of America</b>					
FNMA Pool 555424	not stated	\$ 2,063,079	\$ 2,102,271	05/01/2033	5.50%
FNMA Pool 555743	not stated	32,284,618	32,459,054	09/01/2033	5.00%
FNMA Pool 555743	<u>not stated</u>	<u>39,232,736</u>	<u>39,444,712</u>	09/01/2033	5.00%
		<u>\$ 73,580,433</u>	<u>\$ 74,006,037</u>		
Location of collateral:	Federal Reserve Bank, Richmond VA				
<b>First State Bank</b>					
Federal Home Loan Bank	\$ 350,000	not stated	\$ 345,408	11/14/2008	3.63%
Federal Home Loan Bank	500,000	not stated	490,470	02/13/2009	3.50%
Federal Home Loan Bank	700,000	not stated	677,691	06/30/2008	2.88%
Federal Home Loan Bank	1,000,000	not stated	991,880	08/15/2008	3.75%
Federal Home Loan Bank	150,000	not stated	148,032	11/14/2008	3.63%
FHLMC	603,835	not stated	609,479	10/01/2018	5.00%
FNMA	165,726	not stated	170,213	12/01/2007	7.00%
Bernalillo NM Muni SD #1	200,000	not stated	199,782	08/01/2009	3.00%
Southern Sandoval NM Arroyo	400,000	not stated	414,656	08/01/2014	4.00%
Federal Home Loan Bank	600,000	not stated	593,436	02/12/2007	3.20%
Federal Home Loan Bank	700,000	not stated	690,816	11/14/2008	3.63%
Federal Farm Credit Bank	1,000,000	not stated	990,000	11/15/2007	3.50%
Federal Home Loan Bank	25,000	not stated	24,664	04/01/2008	3.50%
Federal Home Loan Bank	500,000	not stated	494,220	04/23/2008	3.63%
Federal Home Loan Bank	400,000	not stated	391,252	07/21/2008	3.38%
Federal Farm Credit Bank	340,000	not stated	334,050	06/12/2008	3.38%
Federal Farm Credit Bank	400,000	not stated	396,000	11/15/2007	3.50%
Federal Home Loan Bank	1,500,000	not stated	1,471,410	02/13/2009	3.50%
Federal Farm Credit Bank	300,000	not stated	297,000	11/15/2007	3.50%
Federal Farm Credit Bank	225,000	not stated	222,750	11/15/2007	3.50%
Federal Home Loan Bank	500,000	not stated	495,940	08/15/2008	3.75%
MBS FNMA 10-YR	73,170	not stated	72,987	10/01/2013	4.50%
	<u>\$ 10,632,731</u>		<u>\$ 10,522,136</u>		
Location of collateral:	Federal Home Loan Bank, Dallas TX				
<b>Total all banks</b>			<u>\$ 86,007,502</u>		

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The collateral for the repurchase agreements is as follows:

<u>Financial Institution</u> <u>Collateral Description</u>	<u>Original</u> <u>Face</u>	<u>Current</u> <u>Face</u>	<u>Current</u> <u>Market</u>	<u>Maturity</u> <u>Date</u>	<u>Coupon</u> <u>Rate</u>
<b>Bank of America</b>					
<b>City of Albuquerque Common Fund</b>					
FHLMC Discount Note	\$ 50,000,000	\$ 49,326,000	\$ 50,312,500	04/15/2007	3.75%
FHLMC Discount Note	50,000,000	49,326,000	50,312,500	04/15/2007	3.75%
FHLMC Discount Note	50,000,000	49,326,000	50,312,500	04/15/2007	3.75%
FHLMC Discount Note	50,000,000	49,326,000	50,312,500	04/15/2007	3.75%
FHLMC Discount Note	<u>43,280,000</u>	<u>42,696,000</u>	<u>43,550,500</u>	04/15/2007	3.75%
	<u>243,280,000</u>	<u>240,000,000</u>	<u>244,800,500</u>		
<b>102% collateral requirement</b>			<u>244,800,000</u>		
<b>Collateral in excess (deficit) of requirement</b>			<u>\$ 500</u>		

**Location of collateral:** Federal Reserve Bank, Richmond, VA

The market value shown of the pledged collateral for the common fund repurchase agreement is as of the time of purchase on 6/30/2005

The market value at the close of business on 6/30/2005 was \$ 243,051,317

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

Directed trades (portfolio investment purchases) are held at the Federal Reserve Bank, Richmond, Virginia in an account separate from the account where the collateral for the common fund repurchase agreement is held