

**CITY OF ALBUQUERQUE, NEW MEXICO**  
**SCHEDULE OF PLEDGED COLLATERAL BY FINANCIAL INSTITUTIONS**  
June 30, 2004

<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	\$ 8,515,000	\$ 1,400,924	\$ 1,467,401	09/15/2029	6.50%
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	\$ 600,000	\$ 600,000	\$ 630,525	08/16/2023	6.60%
Less amounts pledged to NM Bank & Trust repo pool			(530,525)		
			<u>\$ 100,000</u>		
Location of collateral:	Commerce Bank, St. Louis, MO				
<b>Bank of America</b>					
FNMA Pool 555424	not stated	\$ 2,925,545	\$ 2,932,871	05/01/2033	5.50%
FNMA Pool 555424	not stated	8,615,768	8,637,341	05/01/2033	5.50%
FNMA Pool 555743	not stated	5,564,740	5,415,349	09/01/2033	5.00%
		<u>\$ 17,106,053</u>	<u>\$ 16,985,561</u>		
Location of collateral:	Federal Reserve Bank, Richmond VA				
<b>First State Bank</b>					
Federal Home Loan Bank	\$ 3,700,000	not stated	\$ 3,656,081	04/23/2008	3.63%
Federal Home Loan Bank	450,000	not stated	444,659	04/23/2008	3.63%
Federal Home Loan Bank	350,000	not stated	343,000	11/14/2008	3.63%
Federal Home Loan Bank	500,000	not stated	485,000	02/13/2009	3.50%
Federal Home Loan Bank	1,500,000	not stated	1,479,840	04/30/2008	3.57%
FNMA	780,000	not stated	791,895	03/25/2026	5.00%
FHR 2802 NK	1,500,000	not stated	1,507,500	0/0/00	4.50%
	<u>\$ 8,780,000</u>		<u>\$ 8,707,975</u>		
Location of collateral:	Federal Home Loan Bank, Dallas TX				
<b>Total all banks</b>			<u>\$ 27,260,937</u>		
The collateral for the repurchase agreements is as follows:					
<b>Bank of America</b>					
City of Albuquerque Common Fund					
FHLMC Discount Note	\$ 29,750,000	\$ 29,166,000	\$ 29,750,000	07/06/2004	NA
FNMA Discount Note	50,000,000	48,957,000	49,937,500	07/28/2004	NA
FNMA Discount Note	50,000,000	48,959,000	49,937,500	07/28/2004	NA
FNMA Discount Note	50,000,000	48,959,000	49,937,500	07/28/2004	NA
FNMA Discount Note	50,000,000	48,959,000	49,937,500	07/28/2004	NA
	<u>229,750,000</u>	<u>225,000,000</u>	<u>229,500,000</u>		
102% collateral requirement			<u>229,500,000</u>		
Collateral in excess (deficit) of requirement			<u>\$ -</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 6/30/2004

The market value at the close of business on 6/30/2004 was \$ 229,571,470

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