

CITY OF ALBUQUERQUE, NEW MEXICO
SCHEDULE OF PLEDGED COLLATERAL BY FINANCIAL INSTITUTION
June 30, 2007

Financial Institution Collateral Description	Original Face	Current Face	Current Market	Maturity Date	Coupon Rate
Wells Fargo Bank					
FNCL 867437	\$ 650,000	\$ 576,891	\$ 571,393	05/01/2036	6.00%
FNCL 895631	1,450,000	1,316,332	1,303,786	05/01/2036	6.00%
GNSF 781215	<u>8,515,000</u>	<u>504,329</u>	<u>512,396</u>	09/15/2029	6.50%
		<u>\$ 2,397,552</u>	<u>\$ 2,387,575</u>		
Location of collateral:	Wells Fargo Bank Safekeeping/Custodial Services, San Francisco, CA				
New Mexico Bank & Trust					
Sandoval Cnty NM FSA Insured	\$ 400,000	\$ 400,000	\$ 395,604	08/15/2010	3.60%
Location of collateral:	Commerce Bank, St. Louis, MO				
Bank of America					
U.S. Treasury Note	\$ 53,000	not stated	\$ 52,410	03/31/2012	4.50%
U.S. Treasury Note	<u>36,000</u>	not stated	<u>35,737</u>	05/15/2010	4.50%
			<u>\$ 88,147</u>		
Location of collateral:	Federal Reserve Bank, Richmond VA				
First Community Bank					
Federal Home Loan Bank	\$ 300,000	not stated	\$ 299,673	11/28/2007	5.13%
MBS FNMA	17,575	not stated	17,590	12/01/2007	7.00%
Federal Home Loan Bank	80,000	not stated	78,935	04/01/2008	3.50%
Federal Home Loan Bank	80,000	not stated	78,935	04/01/2008	3.50%
Federal Home Loan Bank	125,000	not stated	123,347	04/23/2008	3.63%
Federal Home Loan Bank	60,000	not stated	58,628	06/08/2008	2.88%
Federal Home Loan Bank	125,000	not stated	122,359	11/14/2008	3.63%
Federal Home Loan Bank	25,000	not stated	24,357	08/14/2009	3.88%
FNMA	95,000	not stated	97,068	06/15/2009	6.38%
MBS FNMA	203,664	not stated	201,394	10/01/2017	5.50%
MBS FHLMC	250,952	not stated	239,198	01/01/2019	4.50%
MBS GNMA	167,542	not stated	167,331	04/15/2028	6.00%
MBS FNMA	143,289	not stated	144,006	08/01/2011	6.00%
MBS FNMA 10-YR	45,159	not stated	43,748	10/01/2013	4.50%
Southern Sandoval NM Arroyo	200,000	not stated	200,602	08/01/2014	4.00%
FHR 2695 DG	400,000	not stated	361,420	10/15/2018	4.00%
FHR 2857 AH	<u>170,000</u>	not stated	<u>168,844</u>	12/15/2023	5.00%
	<u>\$ 2,488,181</u>		<u>\$ 2,427,435</u>		
Location of collateral:	Federal Home Loan Bank, Dallas TX				
Total all banks			<u><u>\$ 5,298,761</u></u>		

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The collateral for the repurchase agreements is as follows:

Financial Institution Collateral Description	Original Face	Current Face	Current Market	Maturity Date	Coupon Rate
Bank of America					
City of Albuquerque Common Fund					
Freddie Mac Discount Note	\$ 50,656,000	\$ 49,315,106	\$ 50,301,408	08/17/2007	5.14%
FHLB Discount Note	4,763,000	4,592,092	4,683,934	10/24/2007	5.11%
Fannie Mae Discount Note	69,030,000	67,437,723	68,786,478	11/15/2007	3.25%
FHLB Discount Note	50,000,000	47,965,686	48,925,000	11/28/2007	5.09%
Fannie Mae Discount Note	34,270,000	34,179,938	34,863,537	01/15/2008	4.63%
FHLB Discount Note	53,305,000	52,513,068	53,563,329	05/14/2008	5.13%
FHLB Discount Note	490,000	493,064	502,925	07/17/2009	5.38%
Freddie Mac Discount Note	57,140,000	59,277,514	60,463,064	08/10/2009	6.87%
Resolution Funding Corp Note	31,000,000	24,217,990	24,702,350	01/15/2012	3.14%
Fannie Mae Discount Note	3,916,000	3,693,398	3,767,266	03/15/2013	4.38%
Freddie Mac Discount Note	18,000,000	17,602,647	17,954,700	11/20/2013	5.80%
Fannie Mae Discount Note	4,397,000	4,026,743	4,107,278	04/15/2014	4.13%
Freddie Mac Discount Note	79,370,000	74,764,206	76,259,490	01/15/2015	4.50%
Fannie Mae Discount Note	122,332,000	72,046,352	73,487,279	06/01/2017	3.96%
FHLB Discount Note	65,225,000	63,649,724	64,922,718	07/15/2036	5.50%
	<u>\$ 643,894,000</u>	<u>\$ 575,775,251</u>	<u>587,290,756</u>		

102% collateral requirement

587,290,756

Collateral in excess (deficit) of requirement

\$ -

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 6/30/2007. The market value at the close of business on 6/30/2007 was \$580,965,374.

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

First Community Bank

Housing Authority

FNMA	not stated	\$ 53,901	\$ 53,205	12/01/2016	5.50%
FNMA	not stated	37,000	37,110	03/01/2009	5.50%
FNMA	not stated	258,100	260,653	05/01/2009	6.00%
FNMA	not stated	1,832,900	1,808,284	10/01/2017	5.50%
FNMA	not stated	676,400	673,978	10/01/2009	5.00%
FNMA	not stated	148,800	147,312	11/01/2012	5.50%
FNMA	not stated	326,701	323,434	11/01/2012	5.50%
FNMA	not stated	320,600	309,379	02/01/2013	4.50%
FNMA	not stated	1,283,200	1,218,950	03/01/2023	5.00%
FNMA	not stated	2,119,300	2,045,125	06/01/2013	4.50%
FNMA	not stated	527,900	514,703	06/01/2013	5.00%
		<u>\$ 7,584,802</u>	<u>7,392,133</u>		

102% collateral requirement

7,390,130

Collateral in excess (deficit) of requirement

\$ 2,003

Location of collateral: Federal Home Loan Bank, Dallas TX