

Arizona Pooled Collateral Monthly Collateral Report For: July 2016



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
1st Bank Yuma								
Securities Held by: Wells Fargo Securities								
	3137BMZ90	FHL4550 DV	1,058,000.00	1,025,246.69	1,096,142.90	106.92	3.0000	2021-07-20
	3137A8PP7	FHMS K012 A2	1,000,000.00	1,000,000.00	1,110,568.24	111.06	4.1860	2019-06-14
	3137AME60	FHMS K017 A2	1,000,000.00	1,000,000.00	1,060,228.27	106.02	2.8730	2019-09-13
	3137B3NA2	FHMS K030 A2	1,000,000.00	1,000,000.00	1,094,919.59	109.49	3.2500	2018-06-13
	3137B4GY6	FHMS K032 A2	1,000,000.00	1,000,000.00	1,097,704.09	109.77	3.3100	2019-05-30
	3137BEVH4	FHMS K040 A2	1,000,000.00	1,000,000.00	1,099,844.21	109.98	3.2410	2019-05-30
	3137BFE98	FHMS K041 A2	1,000,000.00	1,000,000.00	1,095,532.30	109.55	3.1710	2019-10-02
	3137BLMZ8	FHMS K049 A2	1,000,000.00	1,000,000.00	1,082,810.67	108.28	3.0100	2021-01-20
	3137B04Y7	FHR KSMC A2	1,000,000.00	1,000,000.00	1,038,359.91	103.84	2.6150	2017-11-17
Total for 1st Bank Yuma:			9,058,000.00	9,025,246.69	9,776,110.18			
Bank of America								
Securities Held by: FHLB Atlanta								
	FHLBATL06	FHLB ATLANTA LOC	325,000,000.00	325,000,000.00	325,000,000.00	100.00	0.0000	2024-06-30
Securities Held by: The Federal Reserve Bank								
	3138LTJY5	FNCL POOL-AO2978	129,773,407.00	70,771,778.27	75,200,304.06	105.99	3.5000	2042-05-01
	36179MCZ1	G2SF POOL-MA0088	1,971,000.00	973,100.08	1,039,297.57	106.53	3.5000	2042-05-20
Total for Bank of America:			456,744,407.00	396,744,878.35	401,239,601.63			
Bank of the West								
Securities Held by: Wells Fargo Securities								
	31300MHQ9	FHLMC SF ARM:VARIOUS	1,300,000.00	644,946.24	666,976.31	103.42	2.6150	2044-01-01
	31419KD69	FNMA CONV 30 YR SF	13,320,000.00	6,422,194.98	6,978,804.05	108.67	4.0000	2040-12-01
	3138MAKS6	FNMA CONV 30 YR SF	5,069,006.00	3,758,662.78	3,901,168.72	103.79	3.0000	2042-09-01
	3138M93R0	FNMA CONV 30 YR SF	22,900,000.00	15,638,875.79	16,228,986.87	103.77	3.0000	2042-09-01
	3138M8J61	FNMA CONV 30 YR SF	1,265,000.00	893,049.17	926,844.11	103.78	3.0000	2042-09-01
Total for Bank of the West:			43,854,006.00	27,357,728.96	28,702,780.06			
BBVA Compass								
Securities Held by: FHLB Atlanta								
	87892	FHLB Atlanta LOC	350,000.00	350,000.00	350,000.00	100.00	0.0000	2016-12-23
	92376	FHLB Atlanta LOC	3,100,000.00	3,100,000.00	3,100,000.00	100.00	0.0000	2017-03-31
	85651	FHLB Atlanta LOC	300,000.00	300,000.00	300,000.00	100.00	0.0000	2016-11-04
	86078	FHLB Atlanta LOC	575,000.00	575,000.00	575,000.00	100.00	0.0000	2016-11-17
	87324	FHLB Atlanta LOC	350,000.00	350,000.00	350,000.00	100.00	0.0000	2016-12-11
	91778	FHLB Atlanta LOC	300,000.00	300,000.00	300,000.00	100.00	0.0000	2017-03-16
	97157	FHLB Atlanta LOC	2,750,000.00	2,750,000.00	2,750,000.00	100.00	0.0000	2017-07-27
	97216	FHLB Atlanta LOC	2,000,000.00	2,000,000.00	2,000,000.00	100.00	0.0000	2017-07-28
	86134	FHLB Atlanta LOC	350,000.00	350,000.00	350,000.00	100.00	0.0000	2016-11-18
	96282	FHLB Atlanta LOC	2,500,000.00	2,500,000.00	2,500,000.00	100.00	0.0000	2017-07-01
Total for BBVA Compass:			12,575,000.00	12,575,000.00	12,575,000.00			

Arizona Pooled Collateral

Monthly Collateral Report

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Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
BMO Harris Bank								
Securities Held by: Bank of America								
	3135G0HZ9	Fannie Mae	7,000,000.00	7,000,000.00	6,962,200.00	99.46	0.4493	2019-02-28
Total for BMO Harris Bank:			7,000,000.00	7,000,000.00	6,962,200.00			
Desert Schools FCU								
Securities Held by: Wells Fargo Securities								
	3136FPTQ3	Fanni Mae	4,750,000.00	4,750,000.00	4,837,594.75	101.84	2.2000	2017-10-27
Total for Desert Schools FCU:			4,750,000.00	4,750,000.00	4,837,594.75			
First Western Trust Bank								
Securities Held by: The Federal Reserve Bank								
	36181BYZ7	G2 AE7928	1,691,284.00	202,772.51	215,805.71	106.34	3.5000	2043-10-20
	36176XU31	GN 779402	1,462,000.00	805,037.30	839,712.04	104.21	2.5000	2027-06-15
	38373A5G7	GNR 2009-64 P	2,140,000.00	188,818.56	202,564.55	107.18	4.0000	2039-08-20
	38376FWC2	GNR 2009-78 KB	2,500,000.00	430,071.71	445,719.15	103.53	3.0000	2039-08-16
	38377JZ89	GNR 2010-117 GK	1,600,000.00	463,475.41	483,578.66	104.25	3.5000	2039-10-20
	38377MNC6	GNR 2010-138 PA	775,000.00	261,013.65	269,131.17	103.01	4.0000	2038-08-20
	38377NHZ0	GNR 2010-151 DQ	1,000,000.00	326,543.40	338,699.70	103.62	4.0000	2038-03-20
	38377XPP1	GNR 2011-115 PJ	2,712,000.00	431,922.30	440,841.50	101.99	3.0000	2038-10-20
	38375GWR8	GNR 2012-103 CQ	1,461,000.00	918,797.44	956,544.70	104.00	3.0000	2040-08-16
	38375CWQ9	GNR 2012-43 JP	2,000,000.00	1,087,549.52	1,137,304.91	104.50	3.0000	2039-07-20
	38378CQA8	GNR 2012-7 NP	1,000,000.00	458,978.72	481,594.90	104.84	3.5000	2038-11-20
	38378VJZ9	GNR 2013-106 KC	2,500,000.00	1,590,890.33	1,635,475.03	102.74	2.5000	2042-12-20
	38378WJX2	GNR 2013-120 DA	1,000,000.00	709,727.33	736,732.45	103.73	3.0000	2041-11-20
	38378KV22	GNR 2013-127A	2,000,000.00	1,331,097.92	1,340,312.08	100.62	2.0000	2052-03-16
	38378UW29	GNR 2013-144 BD	2,000,000.00	1,329,119.38	1,351,747.64	101.64	2.5000	2042-08-20
	38378TAR1	GNR 2013-71 MA	1,000,000.00	693,899.40	715,358.24	103.03	2.5000	2041-06-20
	38378PT73	GNR 2014-6 BP	2,000,000.00	582,689.26	596,280.49	102.27	2.5000	2043-10-20
	38379FDR7	GNR 2015-166 GB	6,000,000.00	5,217,644.46	5,383,174.23	103.11	2.5000	2035-05-20
Total for First Western Trust Bank:			34,841,284.00	17,030,048.60	17,570,577.15			
FirstBank								
Securities Held by: Wells Fargo Securities								
	912828N55	US TREASURY NOTE	10,000,000.00	10,000,000.00	10,049,610.00	100.50	1.0000	2017-12-31
Total for FirstBank:			10,000,000.00	10,000,000.00	10,049,610.00			

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Great Western Bank								
Securities Held by: FHLB Des Moines								
	3137BGJD2	FHL4444 CH	8,770,000.00	7,259,086.25	7,564,333.15	104.21	3.0000	2041-01-15
	31326KKU0	FHLMC ARM POOL #2B48	10,990,000.00	9,648,044.51	9,980,612.51	103.45	2.6110	2045-11-01
	38378D2M6	GNM12034 AP	10,000,000.00	5,916,634.20	5,952,171.40	100.60	2.0000	2041-01-20
	36179MEK2	GNMA2 Pool #MA0138	23,105,000.00	12,002,773.01	12,522,133.36	104.33	2.5000	2027-06-20
	38376G2Z2	GNR 2011 105 AC	11,550,000.00	11,550,000.00	11,665,893.86	101.00	2.8220	2017-10-16
	38378TQ37	GNR 2013-87 AP	7,000,000.00	3,910,699.24	4,056,824.16	103.74	2.7500	2043-06-20
Total for Great Western Bank:			71,415,000.00	50,287,237.21	51,741,968.44			
JPMorgan Chase Bank								
Securities Held by: FHLB of Chicago								
	5295	FHLB Chicago LOC	590,000,000.00	590,000,000.00	590,000,000.00	100.00	0.0000	2017-05-03
Securities Held by: The Federal Reserve Bank								
	912828VJ6	US Treasury Notes	64,860,000.00	64,860,000.00	67,089,562.50	103.44	1.8750	2020-06-30
	912828N55	US Treasury Notes	60,000,000.00	60,000,000.00	60,264,840.00	100.44	1.0000	2017-12-31
	912828L32	US Treasury Notes	150,000,000.00	150,000,000.00	152,203,200.00	101.47	1.3750	2020-08-31
	912828J84	US Treasury Notes	131,755,000.00	131,755,000.00	133,772,432.56	101.53	1.3750	2020-03-31
	912828HR4	US Treasury Notes	103,952,000.00	103,952,000.00	108,406,551.10	104.29	3.5000	2018-02-15
	912828VS6	US Treasury Notes	65,000,000.00	65,000,000.00	70,128,890.00	107.89	2.5000	2023-08-15
Total for JPMorgan Chase Bank:			1,165,567,000.00	1,165,567,000.00	1,181,865,476.16			
Mission Bank								
Securities Held by: First Tennessee								
	3134G3W63	FED HOME LN MTG CORP	250,000.00	250,000.00	249,930.00	99.97	1.0300	2017-11-28
	3136G02H3	FNMA 1.35% DTD 11	800,000.00	800,000.00	800,056.03	100.01	1.3500	2019-05-07
	31418MVQ2	FNMA POOL #AD0622	1,000,000.00	306,477.01	321,465.65	104.89	2.6400	2036-09-01
	36163CKP4	GE CAPITAL BANK	250,000.00	250,000.00	250,000.00	100.00	2.2500	2020-02-07
	36830KGW9	GE CAPITAL RETAIL BA	250,000.00	250,000.00	250,000.00	100.00	2.3000	2020-02-21
	38377R2C8	GNR 2010-168 LE	275,000.00	64,457.77	65,988.65	102.38	3.0000	2038-11-20
	38377FRP8	GNR 2010-55 QL	525,000.00	50,753.18	51,478.80	101.43	4.5000	2037-10-20
	38148JAG6	Goldman Sachs Bank U	250,000.00	250,000.00	250,000.00	100.00	2.1500	2019-10-15
	700654AS5	Park National Bank C	250,000.00	250,000.00	250,000.00	100.00	2.0500	2019-09-12
Total for Mission Bank:			3,850,000.00	2,471,687.96	2,488,919.13			

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Mohave State Bank								
Securities Held by: FHLB of San Francisco								
	2014-60	FHLB San Fran LOC	24,000,000.00	24,000,000.00	24,000,000.00	100.00	0.0000	2017-06-30
Total for Mohave State Bank:			24,000,000.00	24,000,000.00	24,000,000.00			
National Bank of Arizona								
Securities Held by: FHLB Des Moines								
	4435-22	FHLB Des Moines LOC	215,000,000.00	215,000,000.00	215,000,000.00	100.00	0.0000	2017-04-03
Total for National Bank of Arizona:			215,000,000.00	215,000,000.00	215,000,000.00			
OneAZ Credit Union								
Securities Held by: The Federal Reserve Bank								
	3138X04X3	FNMA POOL #AUL737	1,677,973.00	1,117,414.57	1,142,567.56	102.25	2.0000	2028-08-01
Total for OneAZ Credit Union:			1,677,973.00	1,117,414.57	1,142,567.56			
Sunwest Bank								
Securities Held by: FHLB of San Francisco								
	2016-97	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2017-02-01
Total for Sunwest Bank:			10,000,000.00	10,000,000.00	10,000,000.00			
UMB Bank NA.								
Securities Held by: The Federal Reserve Bank								
	3128MDEE9	FHLMC	2,366,000.00	1,079,724.39	1,122,373.50	103.99	2.5000	2027-05-01
	3138M5BD0	FNMA	9,723,462.00	6,225,787.47	6,463,301.26	103.84	2.5000	2027-08-01
	31417FL22	FNMA	5,000,000.00	3,247,589.90	3,369,829.18	103.79	2.5000	2028-02-01
	38376GXH8	GNMA	3,150,000.00	491,058.20	492,425.75	100.05	2.6400	2037-12-16
	38373AML7	GNMA	10,000,000.00	888,982.20	915,128.31	102.78	3.2500	2039-07-20
	36181BSS0	GNMA	3,146,732.00	1,940,653.01	2,071,453.02	106.61	3.5000	2043-09-15
Total for UMB Bank NA.:			33,386,194.00	13,873,795.17	14,434,511.02			
US Bank								
Securities Held by: FHLB Cincinnati								
	518325	FHLB Cincinatti LOC	20,000,000.00	20,000,000.00	20,000,000.00	100.00	0.0000	2016-08-01
	520189	FHLB Cincinatti LOC	5,000,000.00	5,000,000.00	5,000,000.00	100.00	0.0000	2016-08-01
Total for US Bank:			25,000,000.00	25,000,000.00	25,000,000.00			

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Vantage West Credit Uni								
Securities Held by: FHLB of San Francisco								
	2016-96	FHLB San Fran LOC	500,000.00	500,000.00	500,000.00	100.00	0.0000	2017-04-03
Total for Vantage West Credit Union:			500,000.00	500,000.00	500,000.00			
Washington Federal								
Securities Held by: The Federal Reserve Bank								
	3132HBTZ8	FG U91568	19,651,956.00	16,611,766.37	17,588,547.92	105.88	3.5000	2043-06-01
	3136ABPT4	FNA 2013-M1 ASQ2	29,780,000.00	5,739,368.07	5,733,658.13	99.90	1.0700	2016-11-25
Total for Washington Federal:			49,431,956.00	22,351,134.44	23,322,206.05			
Wells Fargo Bank								
Securities Held by: Bank of New York Mellon								
	31292LEQ4	FG C03743 3.500%	179,490,266.00	64,195,743.65	67,979,058.81	105.89	3.5000	2042-02-01
	31292SA67	FG C09029 3.000%	59,500,299.00	45,108,624.91	47,004,234.13	104.20	3.0000	2043-03-01
	3128MJRW2	FG G08500 3.500%	50,000,000.00	29,091,716.00	30,807,716.76	105.90	3.5000	2042-07-01
	3128MJSN1	FG G08524 3.000%	94,654,337.00	72,220,625.89	75,252,462.93	104.20	3.0000	2043-03-01
	3128MJWQ9	FG G08654 3.500%	57,112,750.00	51,476,191.61	54,346,817.03	105.58	3.5000	2045-07-01
	3128MJXE5	FG G08676 3.500%	173,690,000.00	162,057,343.26	171,094,646.03	105.58	3.5000	2045-11-01
	3128MDA29	FG G14325 3.000%	125,000,000.00	42,280,682.50	44,459,559.97	105.15	3.0000	2026-12-01
	3128MMTB9	FG G18545 3.000%	80,614,231.00	67,290,359.27	70,669,160.28	105.02	3.0000	2030-03-01
	3128PSC96	FG J12796 4.000%	218,137,944.00	49,921,762.85	53,171,046.09	106.51	4.0000	2025-08-01
	3132J97M4	FG Q18599 3.000%	21,517,000.00	15,505,155.79	16,144,682.69	104.12	3.0000	2043-06-01
	3128LLAC0	FH 2B0003 2.496%	49,881,809.00	14,226,719.41	14,856,785.96	104.43	2.6380	2041-12-01
	3128LLF35	FH 2B0186 2.472%	49,929,763.00	16,914,455.16	17,752,630.36	104.96	2.5080	2042-02-01
	31417BZM2	FN AB5247 3.000%	31,800,000.00	22,223,596.95	23,188,945.55	104.34	3.0000	2042-05-01
	31417EKV2	FN AB7507 3.000%	99,766,515.00	76,650,729.20	79,999,237.01	104.37	3.0000	2043-01-01
	31417ESY8	FN AB7734 3.000%	21,511,235.00	16,506,578.63	17,227,565.18	104.37	3.0000	2043-01-01
	31417FYS1	FN AB8820 3.000%	62,732,770.00	49,343,553.68	51,498,675.33	104.37	3.0000	2043-03-01
	31418WQP8	FN AD8561 4.000%	98,030,320.00	21,261,872.57	22,669,293.93	106.62	4.0000	2025-08-01
	3138EKFA8	FN AL2860 3.000%	102,642,319.00	75,554,361.29	79,173,990.16	104.79	3.0000	2042-12-01
	3138LYML8	FN AO7562 3.000%	103,668,696.00	72,580,877.84	75,744,637.64	104.36	3.0000	2042-10-01
	3138NYVQ5	FN AR2422 3.000%	15,106,932.00	11,004,779.82	11,485,469.49	104.37	3.0000	2043-01-01
	3138W3E66	FN AR5556 3.000%	35,000,000.00	26,059,688.20	27,196,942.90	104.36	3.0000	2043-02-01
	3138W6PV2	FN AR8535 3.000%	30,000,000.00	22,525,967.40	23,508,686.38	104.36	3.0000	2043-05-01
	3138W6RL2	FN AR8590 3.500%	18,690,193.00	14,939,596.65	15,871,417.08	106.24	3.5000	2043-06-01
	3138W7C51	FN AR9091 3.000%	48,561,735.00	36,582,235.81	38,179,992.39	104.37	3.0000	2043-03-01
	3138WFRL2	FN AS5890 3.000%	3,910,000.00	3,509,448.03	3,691,674.50	105.19	3.0000	2035-09-01
	3138WFSU1	FN AS5930 3.000%	33,200,000.00	29,518,573.51	31,050,301.44	105.19	3.0000	2035-10-01
	3138WMHF1	FN AT0229 3.000%	76,171,434.00	57,342,545.63	59,847,002.52	104.37	3.0000	2043-02-01
	3138WPGZ1	FN AT2015 3.000%	95,778,534.00	72,737,547.02	75,912,829.72	104.37	3.0000	2043-04-01
	3138WQAZ5	FN AT2723 3.000%	3,728,452.00	2,870,107.88	2,995,319.06	104.36	3.0000	2043-05-01
	3138WYCN3	FN AT9976 3.500%	22,970,309.00	16,345,684.98	17,298,940.48	105.83	3.5000	2043-06-01
Total for Wells Fargo Bank:			2,062,797,843.00	1,257,847,125.39	1,320,079,721.80			

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West Valley National Ban								
Securities Held by: BMO Harris								
	31337BWG2	Federal Home Loan Ba	500,000.00	522,322.03	523,215.00	104.30	2.5000	2022-03-11
	31418BHY5	FNMA POOL 2046	1,060,000.00	822,471.76	828,254.08	105.19	3.5000	2034-10-01
	31418BKY1	FNMA POOL 2110	1,030,000.00	840,503.23	846,766.58	105.19	3.5000	2034-12-01
	3138X3GCO	FNMA POOL AU3794	1,250,000.00	905,835.47	915,856.38	100.98	2.0000	2028-08-01
Total for West Valley National Bank:			3,840,000.00	3,091,132.49	3,114,092.04			
Western Alliance Bank								
Securities Held by: FHLB of San Francisco								
	2016-87	FHLB San Fran LOC	100,000,000.00	100,000,000.00	100,000,000.00	100.00	0.0000	2016-09-22
Securities Held by: The Federal Reserve Bank								
	3137BK2H2	FHLMC 4497-TA	11,056,922.00	10,255,200.29	10,584,732.47	103.21	3.0000	2043-09-15
	3136ANQV2	FNR 2015 26-UP	15,000,000.00	12,488,262.90	13,213,879.26	105.81	3.0000	2044-06-25
Total for Western Alliance Bank:			126,056,922.00	122,743,463.19	123,798,611.73			
Western Bank								
Securities Held by: FHLB Dallas								
	191399BH6	Cochise Cnty	65,000.00	64,817.49	71,555.90	110.09	3.0000	2022-07-01
	191399AW4	Cochise Cnty	100,000.00	99,593.80	109,351.00	109.35	3.1250	2023-07-01
	191399AV6	Cochise Cnty	100,000.00	100,000.00	109,177.00	109.18	3.0000	2022-07-01
	191399BJ2	Cochise Cnty	270,000.00	270,510.84	304,349.40	112.72	3.2500	2023-07-01
	567235FY7	Maricopa Cnty	275,000.00	276,223.23	290,468.75	105.63	4.0000	2022-07-01
Total for Western Bank:			810,000.00	811,145.36	884,902.05			
Western States Bank								
Securities Held by: Bank of North Dakota								
	251705QK8	DL ND REF & IMP GO	165,000.00	165,000.00	167,912.25	101.77	1.8000	2019-05-01
	251705PW3	DL ND REF IMP GO	135,000.00	135,000.00	137,695.95	102.00	1.7500	2019-05-01
	3134G8UV9	FHLMC ST NOTE	2,000,000.00	2,000,000.00	2,001,536.00	100.08	1.5000	2021-04-20
	3134G8Q93	FHLMC ST NOTE	2,000,000.00	2,000,000.00	2,001,354.00	100.07	1.5000	2021-03-30
	3134G9DR5	FHLMC ST NOTE	2,000,000.00	2,000,000.00	2,000,130.00	100.01	1.5000	2021-05-19
	3136G2T72	FNMA	2,000,000.00	2,000,000.00	2,004,908.00	100.25	1.7000	2020-11-25
	3136G23B1	FNMA	1,000,000.00	1,000,000.00	1,000,137.00	100.01	1.3000	2018-02-15
	3135G0PP2	FNMA	2,000,000.00	2,000,000.00	2,005,394.00	100.27	1.0000	2017-09-20
	3135G0G56	FNMA	2,000,000.00	2,000,000.00	2,001,300.00	100.07	1.7500	2020-11-25
	3136G3ET8	FNMA ST NOTE	2,000,000.00	2,000,000.00	2,000,392.00	100.02	1.3500	2021-03-30
	3136G2X44	FNMA ST NOTE	2,000,000.00	2,000,000.00	2,000,474.00	100.02	1.5000	2021-02-19
	38375C3T5	GNMA REMIC TRUST	1,000,000.00	532,126.36	533,300.12	100.22	1.5000	2027-06-16
Total for Western States Bank:			18,300,000.00	17,832,126.36	17,854,533.32			
Grand Totals			4,390,455,585.00	3,416,976,164.74	3,506,940,983.07			