

**Arizona Pooled Collateral**  
**Monthly Collateral Report**  
For: August 2014



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
<b>1st Bank Yuma</b>								
<b>Securities Held by: Wells Fargo Securities</b>								
	3133X0PF0	FED HOME LN BK	1,000,000.00	1,000,000.00	1,147,949.98	114.79	5.3750	2018-08-15
	313380FB8	FED HOME LN BK	1,000,000.00	1,000,000.00	986,930.01	98.69	1.3750	2019-09-13
	313379EE5	FED HOME LN BK	1,000,000.00	1,000,000.00	992,509.99	99.25	1.6250	2019-06-14
	3133XUMS9	FED HOME LN BK	1,000,000.00	1,000,000.00	1,126,309.97	112.63	4.5000	2019-09-13
	3137EADM8	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	973,000.03	97.30	1.2500	2019-10-02
	3137EADG1	FED HOME LN MTG CORP	2,000,000.00	2,000,000.00	2,006,499.94	100.32	1.7500	2019-05-30
	3137EACA5	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	1,091,750.03	109.18	3.7500	2019-03-27
	38376WZC2	GNMA REMIC SER 15 VA	500,000.00	332,002.69	351,994.56	106.02	4.5000	2021-07-20
	38376TDT6	GNMA REMIC SER 2 PU	1,000,000.00	646,691.34	705,767.89	109.14	5.0000	2021-01-20
	912828RT9	US Treasury Note	1,000,000.00	1,000,000.00	996,559.98	99.66	1.3750	2018-11-30
<b>Total for 1st Bank Yuma:</b>			<b>10,500,000.00</b>	<b>9,978,694.03</b>	<b>10,379,272.38</b>			
<b>Arizona State Credit Uni</b>								
<b>Securities Held by: The Federal Reserve Bank</b>								
	3138X04X3	FNMA POOL #AU1737	1,677,973.00	1,534,119.25	1,513,255.21	99.00	2.0000	2028-08-01
<b>Total for Arizona State Credit Union:</b>			<b>1,677,973.00</b>	<b>1,534,119.25</b>	<b>1,513,255.21</b>			
<b>Bank of America</b>								
<b>Securities Held by: FHLB of Atlanta</b>								
	FHLBATL06	FHLB ATLANTA LOC	250,000,000.00	250,000,000.00	250,000,000.00	100.00	0.0000	0000-00-00
<b>Securities Held by: The Federal Reserve Bank</b>								
	36179MCZ1	G2SF POOL-MA0088	1,971,000.00	1,483,755.77	1,549,663.75	104.17	3.2000	2042-05-20
	36179ME30	G2SF POOL-MA0154	144,627,459.00	111,915,425.08	116,886,715.22	104.17	3.5000	2042-06-20
<b>Total for Bank of America:</b>			<b>396,598,459.00</b>	<b>363,399,180.85</b>	<b>368,436,378.97</b>			
<b>Bank of the West</b>								
<b>Securities Held by: Wells Fargo Securities</b>								
	3137AJYW8	FH 3977C AC SEQ FIX	718,390.00	331,640.93	339,548.41	102.38	3.0000	2029-09-15
	3137B56H1	FH 4257A A SEQ FIX	200,000.00	181,337.04	183,172.77	101.01	2.5000	2027-10-15
	3132HM3Y5	FHLMC GOLD 30 YR	7,500,000.00	6,542,671.28	6,514,105.91	99.56	3.0000	2042-10-01
	31300MHQ9	FHLMC SF ARM;VARIOUS	1,300,000.00	1,175,499.30	1,207,393.04	102.71	2.6470	2044-01-01
	3136AEFF0	FN 1339C MP PAC FIX	1,105,000.00	968,874.28	961,305.14	99.22	1.7500	2028-05-25
	3138M93R0	FNMA CONV 30 YR SF	22,900,000.00	20,098,341.87	20,029,434.50	99.66	3.0000	2042-09-01
	3138M8J61	FNMA CONV 30 YR SF	750,000.00	656,286.89	654,652.08	99.75	3.0000	2042-09-01
	31419KD69	FNMA CONV 30 YR SF	24,035,000.00	15,973,750.17	16,989,124.95	106.36	4.0000	2040-12-01
	31417DGF4	FNMA CONV 30 YR SF	150,000.00	139,528.60	139,006.62	99.63	3.0000	2042-10-01

Market Value of collateral is as provided by depository institutions and 3rd-party custodial banks and the data is unaudited  
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<b>Bank of the West</b>								
<b>Securities Held by: Wells Fargo Securities</b>								
	3138MBFD3	FNMA CONV 30 YR SF	415,000.00	365,238.85	387,656.38	106.14	4.0000	2042-10-01
	3138MAKS6	FNMA CONV 30 YR SF	5,069,006.00	4,510,870.98	4,499,634.35	99.75	3.0000	2042-09-01
	3138M94W8	FNMA CONV 30 YR SF	250,000.00	228,463.88	227,894.77	99.75	3.0000	2042-10-01
	3620AEFJ4	GNMA1 SINGLE FAMILY	3,095,000.00	1,789,843.82	1,913,339.09	106.90	4.0000	2041-09-15
	36176XUA5	GNMA1 SINGLE FAMILY	3,255,000.00	2,801,635.95	2,847,857.93	101.65	3.0000	2042-06-15
	36179MDE7	GNMA2 ARM MULTIPLE	16,357,911.00	8,951,422.35	9,412,233.79	105.15	3.0000	2042-05-20
	36179M6H8	GNMA2 ARM MULTIPLE	4,130,796.00	3,191,044.74	3,299,515.02	103.40	2.0000	2043-03-20
	36179NRK6	GNMA2 ARM MULTIPLE	4,715,000.00	3,886,015.63	4,136,412.64	106.44	3.0000	2043-10-20
	36179NEE4	GNMA2 ARM MULTIPLE	6,000,000.00	4,797,421.68	4,923,957.85	102.64	2.0000	2043-05-20
	36179MYQ7	GNMA2 ARM MULTIPLE	1,305,946.00	955,548.28	982,050.23	102.77	2.0000	2043-01-20
	36202FYZ3	GNMA2 SINGLE FAMILY	11,955,000.00	5,805,156.24	6,173,323.89	106.34	3.5000	2026-11-20
	36202FYY6	GNMA2 SINGLE FAMILY	240,000.00	150,873.02	157,911.40	104.67	3.0000	2026-11-20
	36179ME22	GNMA2 SINGLE FAMILY	2,480,000.00	2,081,684.08	2,114,727.17	101.59	3.0000	2042-06-20
	567134BV2	MARICOPA CNTY ARIZ E	100,000.00	100,000.00	103,801.00	103.80	5.0000	2015-07-01
	722054FP3	PINAL CNTY ARIZ UNI	110,000.00	110,000.00	117,443.70	106.77	4.0000	2018-07-01
	722054BE2	PINAL CNTY ARIZ UNI	225,000.00	225,000.00	232,355.25	103.27	4.1000	2020-07-01
	722054BD4	PINAL CNTY ARIZ UNI	276,000.00	276,000.00	285,988.44	103.62	4.0000	2019-07-01
	912828EW6	UST 4.500 02/15/1	300,000.00	300,000.00	318,187.50	106.09	4.5000	2016-02-15
	912828GH7	UST 4.625 02/15/1	185,000.00	185,000.00	202,488.28	109.45	4.6250	2017-02-15
<b>Total for Bank of the West:</b>			<b>119,123,049.00</b>	<b>86,779,149.86</b>	<b>89,354,522.10</b>			
<b>BBVA Compass</b>								
<b>Securities Held by: FHLB Atlanta</b>								
	68035	FHLB Atlanta LOC	2,500,000.00	2,500,000.00	2,500,000.00	1.00	0.0000	2015-07-01
<b>Total for BBVA Compass:</b>			<b>2,500,000.00</b>	<b>2,500,000.00</b>	<b>2,500,000.00</b>			
<b>BMO Harris Bank</b>								
<b>Securities Held by: Bank of America</b>								
	3133ECUQ5	FFCB	10,000,000.00	10,000,000.00	10,004,900.00	100.00	0.1662	2016-01-19
<b>Total for BMO Harris Bank:</b>			<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>10,004,900.00</b>			
<b>Desert Schools FCU</b>								
<b>Securities Held by: Wells Fargo Securities</b>								
	3136FPTQ0	Fanni Mae	4,750,000.00	4,750,000.00	4,917,242.75	103.52	2.2000	2017-10-27
<b>Total for Desert Schools FCU:</b>			<b>4,750,000.00</b>	<b>4,750,000.00</b>	<b>4,917,242.75</b>			

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<b>FirstBank</b>								
Securities Held by: Wells Fargo Securities								
	313380TV9	FHLB 2.77 04/04/2025	20,000,000.00	20,000,000.00	19,172,720.00	95.86	2.7700	2025-04-04
<b>Total for FirstBank:</b>			<b>20,000,000.00</b>	<b>20,000,000.00</b>	<b>19,172,720.00</b>			
<b>Great Western Bank</b>								
Securities Held by: First Tennessee								
	38378MND3	GNM13060 GL	21,000,000.00	18.00	19,265,052.10	102.91	3.0000	2041-11-20
	912828UJ7	US Treasury Note	25,000,000.00	25,000,000.00	24,757,749.50	99.03	0.8750	2018-01-31
	912828RX0	US Treasury Note	25,000,000.00	25,000,000.00	25,113,250.75	100.45	0.8750	2016-12-31
	912828C73	US Treasury Note	8,000,000.00	8,000,000.00	8,017,520.16	100.22	0.8750	2017-04-15
<b>Total for Great Western Bank:</b>			<b>79,000,000.00</b>	<b>58,000,018.00</b>	<b>77,153,572.51</b>			
<b>JPMorgan Chase Bank</b>								
Securities Held by: The Federal Reserve Bank								
	912810RC4	US Treasury Bonds	49,400,000.00	49,400,000.00	54,787,662.80	110.91	3.6250	2043-08-15
	912828LJ7	US Treasury Notes	160,550,000.00	160,550,000.00	178,460,666.84	109.48	3.6250	2019-08-15
	912828RC6	US Treasury Notes	256,815,000.00	256,815,000.00	249,400,899.55	100.66	2.1250	2021-08-08
<b>Total for JPMorgan Chase Bank:</b>			<b>466,765,000.00</b>	<b>466,765,000.00</b>	<b>482,649,229.19</b>			
<b>Meridian Bank</b>								
Securities Held by: Wells Fargo Securities								
	31294KGF6	FHLMBG - POOL # E010	5,000,000.00	42,432.55	44,284.23	104.36	6.0000	2017-02-01
	31388Y3B6	FNMA - POOL # 619194	5,700,000.00	33,459.86	34,483.03	103.06	6.0000	2016-10-01
	31407T2D1	FNMA - POOL # 840572	3,000,000.00	471,438.42	502,282.78	106.54	4.5000	2020-10-01
	31410KDD3	FNMA - POOL # 889400	7,000,000.00	880,619.04	933,630.87	106.02	4.5000	2021-02-01
<b>Total for Meridian Bank:</b>			<b>20,700,000.00</b>	<b>1,427,949.87</b>	<b>1,514,680.91</b>			
<b>Mission Bank</b>								
Securities Held by: First Tennessee								
	254671C81	DISCOVER BANK	250,000.00	250,000.00	250,000.00	100.00	2.0000	2018-12-11
	3133XUMS9	FED HOME LN BK	250,000.00	250,000.00	281,577.49	112.63	4.5000	2019-09-13
	313380CF2	FED HOME LN BK STEP	300,000.00	300,000.00	295,578.00	98.53	1.7500	2024-08-21
	3134G3W63	FED HOME LN MTG CORP	250,000.00	250,000.00	248,145.01	99.26	1.0300	2017-11-28
	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
<b>Total for Mission Bank:</b>			<b>1,550,000.00</b>	<b>1,550,000.00</b>	<b>1,575,300.50</b>			

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<b>Mohave State Bank</b>								
Securities Held by: FHLB of San Francisco								
	2014-60	FHLB San Fran LOC	13,000,000.00	13,000,000.00	13,000,000.00	100.00	0.0000	2015-06-30
<b>Total for Mohave State Bank:</b>			<b>13,000,000.00</b>	<b>13,000,000.00</b>	<b>13,000,000.00</b>			
<b>National Bank of Arizona</b>								
Securities Held by: FHLB San Francisco								
	2014-59	FHLB San Fran LOC	125,000,000.00	125,000,000.00	125,000,000.00	1.00	0.0000	2015-07-01
	2014-64	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	1.00	0.0000	2015-08-05
<b>Total for National Bank of Arizona:</b>			<b>135,000,000.00</b>	<b>135,000,000.00</b>	<b>135,000,000.00</b>			
<b>US Bank</b>								
Securities Held by: FHLB Cincinnati								
	515993	FHLB Cincinnati LOC	8,000,000.00	8,000,000.00	8,000,000.00	1.00	0.0000	2014-08-01
<b>Total for US Bank:</b>			<b>8,000,000.00</b>	<b>8,000,000.00</b>	<b>8,000,000.00</b>			
<b>Washington Federal</b>								
Securities Held by: The Federal Reserve Bank								
	3132HBTZ8	FGPC U91568 G	19,651,956.00	18,764,927.04	18,991,867.00	101.21	3.5000	2043-06-01
<b>Total for Washington Federal:</b>			<b>19,651,956.00</b>	<b>18,764,927.04</b>	<b>18,991,867.00</b>			
<b>Wells Fargo Bank</b>								
Securities Held by: Bank of New York Mellon								
	3128MJSP6	FG G08525 3.000% 05/	21,285,000.00	19,959,289.53	19,930,784.14	99.86	3.0000	2043-05-01
	3128MDA29	FG G14325 3.000% 12/	125,000,000.00	63,804,853.75	66,260,611.54	103.85	3.0000	2026-12-01
	3128PSC96	FG J12796 4.000% 08/	218,137,944.00	82,137,399.67	87,923,353.68	107.04	4.0000	2025-08-01
	3132GSC64	FG Q06993 3.500% 03/	162,800,000.00	109,596,048.32	113,033,548.35	103.14	3.5000	2042-03-01
	3132L5AK9	FG V80010 3.000% 04/	238,432,895.00	219,033,853.99	218,721,034.95	99.86	3.0000	2043-04-01
	31418UCG7	FN AD6370 4.500% 05/	390,000,000.00	104,497,816.80	113,257,431.98	108.38	4.5000	2040-05-01
	31418UC28	FN AD6388 4.000% 05/	215,000,000.00	45,879,961.55	49,205,842.68	107.25	4.0000	2025-05-01
	31418WPP9	FN AD8529 4.500% 08/	285,000,000.00	91,612,181.25	99,338,407.23	108.43	4.5000	2040-08-01
	31419AGZ4	FN AE0215 4.000% 12/	250,000,000.00	99,458,452.50	105,841,347.00	106.42	4.0000	2039-12-01
	3138AAYX3	FN AH8825 4.500% 03/	228,000,000.00	87,805,276.08	95,317,458.23	108.56	4.5000	2041-03-01
	3138EGC77	FN AL0093 3.000% 04/	200,000,000.00	109,240,240.00	113,760,349.15	104.14	3.0000	2026-04-01
	3138EKFA8	FN AL2860 3.000% 12/	102,642,319.00	92,405,571.63	92,644,175.14	100.26	3.0000	2042-12-01
	3138W3C50	FN AR5491 3.000% 03/	100,000,000.00	90,205,679.00	90,308,071.77	100.11	3.0000	2043-03-01
	3138W9BU3	FN AS0050 3.500% 07/	129,000,000.00	121,598,707.56	125,677,472.60	103.35	3.5000	2043-07-01
	3138WYCN3	FN AT9976 3.500% 06/	55,000.00	52,906.96	54,681.61	103.35	3.5000	2043-06-01

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<b>Wells Fargo Bank</b>								
Securities Held by: Bank of New York Mellon								
	31418ARY6	FN MA1402 3.000%	115,000,000.00	104,980,906.75	105,013,520.47	100.03	3.0000	2043-03-01
	31418AWE4	FN MA1544 3.500%	100,000,000.00	95,979,231.00	99,459,894.99	103.63	3.5000	2043-08-01
<b>Total for Wells Fargo Bank:</b>			<b>2,880,353,158.00</b>	<b>1,538,248,376.34</b>	<b>1,595,747,985.51</b>			
<b>West Valley National Ban</b>								
Securities Held by: FHLB San Francisco								
	36160TE51	GE CAP FINL INCCD	249,000.00	249,000.00	249,000.00	100.00	2.1000	2016-12-09
	36962G4T8	GENERAL ELEC CAP COR	500,000.00	500,000.00	510,495.00	102.10	2.2500	2015-11-19
<b>Total for West Valley National Bank:</b>			<b>749,000.00</b>	<b>749,000.00</b>	<b>759,495.00</b>			
<b>Western Alliance Bank</b>								
Securities Held by: The Federal Reserve Bank								
	3137AKW64	FHR 3988-ME	12,500,000.00	9,395,995.25	9,375,506.74	99.78	0.0200	2039-01-15
	3137AUAL3	FHR 4103-NA	20,000,000.00	16,340,635.80	16,849,460.50	103.11	0.0300	2040-11-15
	3137B1V25	FHR 4208-LD	10,000,000.00	8,921,485.90	8,911,883.21	99.89	0.0200	2032-07-15
	3137B2K82	FHR 4217-KA	15,000,000.00	13,841,690.85	14,289,595.30	103.24	0.0300	2040-10-15
	3137B3LV8	FHR 4223-LA	10,000,000.00	9,321,057.80	9,625,330.54	103.26	0.0300	2040-06-15
	3137B3M70	FHR 4223-LP	12,000,000.00	11,344,103.40	11,546,418.64	101.78	0.0300	2043-07-15
	31397QLT3	FNR 2011 4-PK	14,000,000.00	7,965,066.76	8,251,918.43	103.60	0.0233	2038-07-25
	3136ABQ55	FNR 2013 1-KG	14,084,000.00	11,683,664.02	11,395,786.93	97.54	0.0200	2043-02-25
	3136ABZD8	FNR 2013 1-KG	25,135,000.00	19,533,206.79	20,170,640.99	103.26	0.0300	2040-07-25
	3136AHRD4	FNR 2013 126-CG	11,350,000.00	10,298,227.05	10,469,564.56	101.66	0.0275	2041-09-25
	3136ACU25	FNR 2013 15-DC	10,000,000.00	8,862,893.60	8,805,345.51	99.35	0.0200	2033-03-25
	3136AC6M8	FNR 2013 28-MA	15,000,000.00	13,223,794.80	13,544,145.35	102.42	0.0275	2042-05-25
	3136AGJTO	FNR 2013 94-BA	10,000,000.00	8,970,479.00	9,303,940.71	103.72	0.0300	2031-03-25
<b>Total for Western Alliance Bank:</b>			<b>179,069,000.00</b>	<b>149,702,301.02</b>	<b>152,539,537.41</b>			
<b>Western Bank</b>								
Securities Held by: FHLB of Dallas								
	191399AV6	Cochise Cnty	100,000.00	100,000.00	102,532.00	102.53	3.0000	2022-07-01
	191399BJ2	Cochise Cnty	270,000.00	270,000.00	287,952.30	106.65	3.2500	2023-07-01
	191399BH6	Cochise Cnty	65,000.00	65,000.00	68,820.70	105.88	3.0000	2022-07-01
	191399AW4	Cochise Cnty	100,000.00	100,000.00	101,776.00	101.78	3.1250	2023-07-01
	567235FY7	Maricopa Cnty	275,000.00	275,000.00	296,065.00	107.66	4.0000	2022-07-01
<b>Total for Western Bank:</b>			<b>810,000.00</b>	<b>810,000.00</b>	<b>857,146.00</b>			

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<b>Grand Totals</b>			4,369,797,595.00	2,890,958,716.26	2,994,067,105.44			

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