

Arizona Pooled Collateral
Monthly Collateral Report
For: October 2015



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
1st Bank Yuma								
Securities Held by: Wells Fargo Securities								
	313380FB8	FED HOME LN BK	1,000,000.00	1,000,000.00	999,430.01	99.94	1.3750	2019-09-13
	313379EE5	FED HOME LN BK	1,000,000.00	1,000,000.00	1,010,910.03	101.09	1.6250	2019-06-14
	3137EADG1	FED HOME LN MTG CORP	2,000,000.00	2,000,000.00	2,032,780.00	101.64	1.7500	2019-05-30
	3137EADM8	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	992,710.04	99.27	1.2500	2019-10-02
	38376WZC2	GNMA REMIC SER 15 VA	500,000.00	282,615.27	288,897.18	102.22	4.5000	2021-07-20
	38376TDT6	GNMA REMIC SER 2 PU	1,000,000.00	543,097.22	580,575.37	106.90	5.0000	2021-01-20
	912828RT9	US Treasury Note	1,000,000.00	1,000,000.00	1,008,909.99	100.89	1.3750	2018-11-30
Total for 1st Bank Yuma:			7,500,000.00	6,825,712.49	6,914,212.62			
Arizona State Credit Uni								
Securities Held by: The Federal Reserve Bank								
	3138X04X3	FNMA POOL #AU1737	1,677,973.00	1,258,689.26	1,263,522.66	100.38	2.0000	2028-08-01
Total for Arizona State Credit Union:			1,677,973.00	1,258,689.26	1,263,522.66			
Bank of America								
Securities Held by: FHLB Atlanta								
	FHLBATL06	FHLB ATLANTA LOC	250,000,000.00	250,000,000.00	250,000,000.00	100.00	0.0000	2024-06-30
Securities Held by: The Federal Reserve Bank								
	3138E2LJ2	FNCL POOL-AJ9328	373,434,250.00	210,926,568.68	220,613,252.07	104.31	3.5000	2042-01-01
	3138LQZY3	FNCL POOL-AO0758	68,991,289.00	41,459,365.11	43,363,326.52	104.31	3.5000	2042-04-01
	36179MCZ1	G2SF POOL-MA0088	1,971,000.00	1,145,689.04	1,207,187.54	105.09	3.5000	2042-05-20
Total for Bank of America:			694,396,539.00	503,531,622.83	515,183,766.13			
Bank of the West								
Securities Held by: Wells Fargo Securities								
	3132M4QZ1	FHLMC GOLD 30 YR	312,475.00	268,980.94	289,648.76	107.68	4.0000	2044-01-01
	31300MHQ9	FHLMC SF ARM;VARIOUS	1,300,000.00	866,275.97	900,331.88	103.93	2.6120	2044-01-01
	3138MAKS6	FNMA CONV 30 YR SF	5,069,006.00	3,986,706.46	4,066,409.09	102.00	3.0000	2042-09-01
	3138M93R0	FNMA CONV 30 YR SF	22,900,000.00	17,656,801.12	18,010,943.57	102.01	3.0000	2042-09-01
	31419KD69	FNMA CONV 30 YR SF	24,035,000.00	13,093,425.57	14,124,590.45	107.88	4.0000	2040-12-01
	722054FP3	PINAL CNTY ARIZ UNI	110,000.00	110,000.00	112,784.10	102.53	4.0000	2018-07-01
	722054BE2	PINAL CNTY ARIZ UNI	225,000.00	225,000.00	230,766.75	102.56	4.1000	2020-07-01
	722054BD4	PINAL CNTY ARIZ UNI	276,000.00	276,000.00	282,888.96	102.50	4.0000	2019-07-01
Total for Bank of the West:			54,227,481.00	36,483,190.06	38,018,363.56			

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BBVA Compass								
Securities Held by: FHLB Atlanta								
	73674	FHLB Atlanta LOC	250,000.00	250,000.00	250,000.00	100.00	0.0000	2015-12-19
	81172	FHLB Atlanta LOC	250,000.00	250,000.00	250,000.00	100.00	0.0000	2016-07-14
	80773	FHLB Atlanta LOC	2,500,000.00	2,500,000.00	2,500,000.00	100.00	0.0000	2016-07-01
	75524	FHLB Atlanta LOC	500,000.00	500,000.00	500,000.00	100.00	0.0000	2015-11-17
Total for BBVA Compass:			3,500,000.00	3,500,000.00	3,500,000.00			
BMO Harris Bank								
Securities Held by: Bank of America								
	3133ECUQ5	FFCB	10,000,000.00	10,000,000.00	10,000,500.00	100.01	0.2068	2016-01-19
Total for BMO Harris Bank:			10,000,000.00	10,000,000.00	10,000,500.00			
Desert Schools FCU								
Securities Held by: Wells Fargo Securities								
	3136FPTQ2	Fanni Mae	4,750,000.00	4,750,000.00	4,875,618.50	102.64	2.0000	2017-10-30
Total for Desert Schools FCU:			4,750,000.00	4,750,000.00	4,875,618.50			
FirstBank								
Securities Held by: Wells Fargo Securities								
	313380TV9	FHLB 2.77 04/04/2025	20,000,000.00	20,000,000.00	19,569,900.00	97.85	2.7700	2025-04-04
Total for FirstBank:			20,000,000.00	20,000,000.00	19,569,900.00			
Great Western Bank								
Securities Held by: First Tennessee								
	38379JF97	GNM15036 PJ	15,000,000.00	14,536,790.85	15,220,206.96	104.70	3.0000	2041-08-20
	36202F4K9	GNMA2 Pool #005326	34,000,000.00	16,913,654.62	17,733,121.36	104.85	3.0000	2027-03-20
	38378BAV1	GNR 2011 161 B	3,640,000.00	3,640,000.00	3,688,125.46	101.32	2.5000	2038-07-16
	912828UJ7	US Treasury Note	25,000,000.00	25,000,000.00	25,013,750.00	100.06	0.8750	2018-01-31
Total for Great Western Bank:			77,640,000.00	60,090,445.47	61,655,203.78			
JPMorgan Chase Bank								
Securities Held by: The Federal Reserve Bank								
	912810RD2	US Treasury Bonds	26,530,000.00	26,530,000.00	30,815,550.08	116.15	3.7500	2043-11-15
	912828WE6	US Treasury Notes	150,770,000.00	150,770,000.00	158,926,958.54	105.41	2.7500	2023-11-15
	912828JR2	US Treasury Notes	94,000,000.00	94,000,000.00	101,611,838.00	108.10	3.7500	2018-11-15
	912828SF8	US Treasury Notes	44,035,000.00	44,035,000.00	44,537,835.67	101.14	2.0000	2022-02-15
	912828JH4	US Treasury Notes	23,580,000.00	23,580,000.00	25,562,818.62	108.41	4.0000	2018-08-15

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JPMorgan Chase Bank								
Securities Held by: The Federal Reserve Bank								
	912828RC6	US Treasury Notes	76,520,000.00	76,520,000.00	78,141,076.20	102.12	2.1250	2021-08-15
	912828H86	US Treasury Notes	81,590,000.00	81,590,000.00	79,994,344.37	98.04	1.5000	2022-01-31
	912828NT3	US Treasury Notes	210,020,000.00	210,020,000.00	220,548,302.60	105.01	2.6250	2020-08-15
	912828G95	US Treasury Notes	311,615,000.00	311,615,000.00	314,410,498.17	100.90	1.6250	2019-12-31
	912828LY4	US Treasury Notes	415,678,000.00	415,678,000.00	448,488,295.90	107.89	3.3750	2019-11-15
	912828K82	US Treasury Notes	153,890,000.00	153,890,000.00	153,873,995.44	99.99	1.0000	2018-08-15
	912828WG1	US Treasury Notes	78,621,000.00	78,621,000.00	81,024,679.83	103.06	2.2500	2021-04-30
	912828C73	US Treasury Notes	47,000,000.00	47,000,000.00	47,186,637.00	100.40	0.8750	2017-04-15
	912828C99	US Treasury TIPS	34,330,000.00	34,918,759.50	34,841,449.37	99.78	0.1250	2019-04-15
	912828K33	US Treasury TIPS	44,720,000.00	45,513,780.00	45,147,530.61	99.20	0.1250	2020-04-15
Securities Held by: The Federal Reserve Bank								
	5295	FHLB Chicago LOC	280,000,000.00	280,000,000.00	280,000,000.00	100.00	0.0000	2016-10-03
Total for JPMorgan Chase Bank:			2,072,899,000.00	2,074,281,539.50	2,145,111,810.40			
Mission Bank								
Securities Held by: First Tennessee								
	3134G3W63	FED HOME LN MTG CORP	250,000.00	250,000.00	250,160.01	99.98	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
	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:			1,250,000.00	1,250,000.00	1,250,160.01			
Mohave State Bank								
Securities Held by: FHLB of San Francisco								
	2014-60	FHLB LC	24,000,000.00	24,000,000.00	24,000,000.00	100.00	0.0000	2016-06-30
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 San Francisco								
	2014-103	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-10-28
	2015-100	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-06-17
	2015-68	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-05-18
	2015-09	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-01-26
	2015-163	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-10-14
	2014-59	FHLB San Fran LOC	125,000,000.00	125,000,000.00	125,000,000.00	100.00	0.0000	2016-07-01

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Securities Held by: FHLB San Francisco								
	2015-164	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-10-18
Total for National Bank of Arizona:			185,000,000.00	185,000,000.00	185,000,000.00			
Sunwest Bank								
Securities Held by: FHLB San Francisco								
	201545	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-04-01
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	1,245,555.96	1,276,881.69	102.52	2.5000	2027-05-01
	31418AT99	FNMA	10,000,000.00	6,612,900.10	6,717,026.82	101.57	2.0000	2023-06-01
	38373AML7	GNMA	10,000,000.00	1,362,145.50	1,398,547.80	102.67	3.2500	2039-07-20
	36181BSS0	GNMA	3,146,732.00	2,414,737.24	2,531,441.49	104.83	3.5000	2043-09-15
	38376GXH8	GNMA	3,150,000.00	639,867.54	642,994.70	100.49	2.6400	2037-12-16
Total for UMB Bank NA.:			28,662,732.00	12,275,206.34	12,566,892.50			
US Bank								
Securities Held by: FHLB Cincinnati								
	518325	FHLB Cincinnati LOC	20,000,000.00	20,000,000.00	20,000,000.00	100.00	0.0000	2016-08-01
Total for US Bank:			20,000,000.00	20,000,000.00	20,000,000.00			
Washington Federal								
Securities Held by: The Federal Reserve Bank								
	3132HBTZ8	FG U91568	19,651,956.00	17,541,860.83	18,359,614.65	104.66	3.5000	2043-06-01
	3136ABPT4	FNA 2013-M1 ASQ2	29,780,000.00	17,142,865.04	17,205,242.56	100.36	1.0700	2016-11-25
Total for Washington Federal:			49,431,956.00	34,684,725.87	35,564,857.21			
Wells Fargo Bank								
Securities Held by: Bank of New York Mellon								
	31292LEQ4	FG C03743 3.500% 02/	156,838,000.00	63,790,159.83	66,507,988.86	104.26	3.5000	2042-02-01
	31292SA67	FG C09029 3.000% 02/	110,133,094.00	90,758,793.98	91,809,582.36	101.16	3.0000	2043-03-01
	3128MJRW2	FG G08500 3.500% 07/	50,000,000.00	32,800,497.50	34,199,359.09	104.26	3.5000	2042-07-01
	3128MJSN1	FG G08524 3.000% 03/	57,000,000.00	47,224,088.46	47,761,957.29	101.14	3.0000	2043-03-01
	3128MJWQ9	FG G08654 3.500% 07/	47,441,056.00	46,982,431.45	48,826,976.85	103.93	3.5000	2045-07-01
	3128MDA29	FG G14325 3.000% 12/	125,000,000.00	49,425,035.00	51,453,598.24	104.10	3.0000	2026-12-01

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Wells Fargo Bank								
Securities Held by: Bank of New York Mellon								
	3128MMTB9	FG G18545 3.000% 03/	80,614,231.00	75,783,532.84	78,847,241.56	104.04	3.0000	2030-03-01
	3128PSC96	FG J12796 4.000% 08/	218,137,944.00	60,512,253.14	64,519,803.64	106.62	4.0000	2025-08-01
	3128LLAC0	FH 2B0003 2.496% 12/	49,881,809.00	18,598,710.83	19,644,557.36	105.62	2.5940	2041-12-01
	3128LLF35	FH 2B0186 2.472% 02/	49,929,763.00	20,501,791.80	21,544,406.89	105.09	2.4940	2042-02-01
	31416XAC4	FN AB1802 4.000% 11/	48,804,338.00	24,548,455.12	26,211,255.06	106.77	4.0000	2040-11-01
	31417EVM0	FN AB7819 3.000% 02/	83,955,733.00	69,231,292.78	70,181,323.57	101.37	3.0000	2043-02-01
	31417FYS1	FN AB8820 3.000% 03/	62,732,770.00	53,265,996.03	53,995,934.77	101.37	3.0000	2043-03-01
	31418UCG7	FN AD6370 4.500% 05/	508,924,164.00	95,393,498.51	103,633,548.85	108.64	4.5000	2040-05-01
	31418UC28	FN AD6388 4.000% 05/	367,697,000.00	55,224,224.90	58,666,887.13	106.23	4.0000	2025-05-01
	31418WQP8	FN AD8561 4.000% 08/	98,030,320.00	26,322,803.51	27,976,752.15	106.28	4.0000	2025-08-01
	31419AGZ4	FN AE0215 4.000% 12/	362,777,605.00	112,371,204.79	119,697,037.73	106.52	4.0000	2039-12-01
	3138AAYX3	FN AH8825 4.500% 03/	287,922,638.00	81,996,532.17	89,099,744.15	108.66	4.5000	2041-03-01
	3138AW4D2	FN AJ5319 4.000% 11/	134,986,740.00	70,819,926.53	75,618,532.58	106.78	4.0000	2041-11-01
	3138EKFA8	FN AL2860 3.000% 12/	102,642,319.00	82,141,283.28	83,308,351.84	101.42	3.0000	2042-12-01
	3138LYML8	FN AO7562 3.000% 10/	103,668,696.00	79,493,665.11	80,640,292.32	101.44	3.0000	2042-10-01
	3138MFS40	FN AQ0538 3.000% 11/	113,755,224.00	91,298,739.25	92,585,600.76	101.41	3.0000	2042-11-01
	3138NYVQ5	FN AR2422 3.000% 01/	15,106,932.00	12,444,789.80	12,614,779.70	101.37	3.0000	2043-01-01
	3138NYWT8	FN AR2457 3.000% 12/	57,131,222.00	47,340,243.42	48,001,546.07	101.40	3.0000	2042-12-01
	3138W6RL2	FN AR8590 3.500% 06/	18,690,193.00	16,442,242.00	17,171,166.76	104.43	3.5000	2043-06-01
	3138W64S2	FN AR8932 3.000% 03/	120,578,742.00	96,739,452.92	98,071,126.95	101.38	3.0000	2043-03-01
	3138WMHF1	FN AT0229 3.000% 02/	76,171,434.00	62,002,923.43	62,852,049.34	101.37	3.0000	2043-02-01
	3138WQAZ5	FN AT2723 3.000% 05/	3,728,452.00	3,120,894.15	3,163,275.93	101.36	3.0000	2043-05-01
	3138WYCN3	FN AT9976 3.500% 06/	11,302,861.00	8,929,421.82	9,311,875.58	104.28	3.5000	2043-06-01
	31417YS32	FN MA0537 4.500% 10/	64,969,501.00	27,168,390.44	29,525,436.05	108.68	4.5000	2040-10-01
	31418ARY6	FN MA1402 3.000%	134,995,771.00	107,798,573.95	109,265,692.43	101.36	3.0000	2043-04-01
	31418AWE4	FN MA1544 3.500%	107,774,532.00	95,236,604.45	99,453,449.13	104.43	3.5000	2043-08-01
Total for Wells Fargo Bank:			3,831,323,084.00	1,825,708,453.19	1,896,161,130.99			
West Valley National Ban								
Securities Held by: BMO Harris Bank								
	34148BHY5	FNMA POOL 2046	1,060,000.00	946,403.55	943,499.30	105.36	3.5000	2034-10-01
	31418BKY1	FNMA POOL 2110	1,030,000.00	968,902.74	966,687.63	105.37	3.5000	2034-12-01
Total for West Valley National Bank:			2,090,000.00	1,915,306.29	1,910,186.93			

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	3137A2QN4	FHLMC 3760-NA	10,000,000.00	2,428,502.70	2,491,021.93	102.57	3.0000	2037-10-15
	3137ANNR2	FHLMC 4034-PJ	19,236,000.00	7,432,703.45	7,328,028.52	98.59	2.0000	2042-03-15
	3137B1V25	FHLMC 4208-LD	10,000,000.00	7,202,776.30	7,156,630.77	99.36	3.0000	2040-07-25
	3137BJTA1	FHLMC 4482-CM MTHLY-	20,000,000.00	19,076,737.20	19,732,700.89	103.44	3.0000	2034-04-15
	3138WE3F4	FNMA #AS5297	20,000,000.00	19,490,522.80	19,965,703.92	102.44	2.5000	2030-07-01
	3136ABZD8	FNR 2013 1-KG Mthly	10,000,000.00	5,666,473.30	5,809,262.18	102.52	3.0000	2040-07-25
	3136AHRD4	FNR 2013 126-CG	11,350,000.00	8,769,830.83	8,896,700.72	101.45	2.7500	2041-09-25
	3136ACU25	FNR 2013 15-DC	10,000,000.00	7,553,375.00	7,519,012.19	99.55	2.0000	2033-03-25
	3136AC6M8	FNR 2013 28-MA Mthly	15,000,000.00	10,929,807.30	11,227,939.58	102.73	2.7500	2042-05-25
	3136ANQV2	FNR 2015 26-UP	15,000,000.00	13,959,369.75	14,287,542.53	102.35	3.0000	2044-06-25
	3136APDB5	FNR 2015 47-KA	25,000,000.00	24,385,911.00	24,105,909.87	98.85	2.0000	2044-06-25
	3136APQH8	FNR 2015 50-BA	24,000,000.00	21,712,248.96	22,005,448.47	101.35	3.0000	2034-11-25
Total for Western Alliance Bank:			189,586,000.00	148,608,258.59	150,525,901.57			
Western Bank								
Securities Held by: FHLB Dallas								
	191399BJ2	Cochise Cnty	270,000.00	270,571.49	290,158.20	107.47	3.2500	2023-07-01
	191399BH6	Cochise Cnty	65,000.00	64,797.18	69,083.95	106.28	3.0000	2022-07-01
	191399AW4	Cochise Cnty	100,000.00	99,555.30	103,879.00	103.88	3.1250	2023-07-01
	191399AV6	Cochise Cnty	100,000.00	100,000.00	104,351.00	104.35	3.0000	2022-07-01
	567235FY7	Maricopa Cnty	275,000.00	276,693.71	292,069.25	106.21	4.0000	2022-07-01
Total for Western Bank:			810,000.00	811,617.68	859,541.40			
Western States Bank								
Securities Held by: Bank of North Dakota								
	313380Z34	FHLB	1,800,000.00	1,800,000.00	1,800,043.20	100.00	0.9000	2017-10-23
	3133836N6	FHLB STRNT	2,000,000.00	2,000,000.00	2,001,926.00	100.10	0.8000	2018-06-12
	3133833J8	FHLB STRNT	2,000,000.00	2,000,000.00	2,001,252.00	100.06	0.7500	2018-05-25
	313382Y31	FHLB STRNT	2,000,000.00	2,000,000.00	2,002,072.00	100.10	0.8500	2018-05-21
	3130A5CC1	FHLB STRNT	2,000,000.00	2,000,000.00	2,001,876.00	100.09	1.5000	2020-05-28
	3134G6YN7	FHLMC ST NOTE	2,000,000.00	2,000,000.00	2,004,236.00	100.21	1.5000	2020-05-21
	3134G7VT5	FHLMC ST NOTE	2,000,000.00	2,000,000.00	2,002,692.00	100.13	1.5000	2020-09-22
	3136G23B1	FNMA	1,000,000.00	1,000,000.00	1,003,455.00	100.35	1.3000	2018-02-15
	3135G0PP2	FNMA	100,000.00	100,000.00	100,429.30	100.43	1.0000	2017-09-20
	3136G16J3	FNMA STRNT	857,142.86	857,142.86	858,082.29	100.11	0.8000	2017-12-27
	38375C3T5	GNMA REMIC TRUST	1,000,000.00	595,271.61	599,504.85	99.38	1.5000	2027-06-16

Market Value of collateral is as provided by depository institutions and 3rd-party custodial banks and the data is unaudited

Collateral posted is based on October 30, 2015 ending balance

Arizona Pooled Collateral

Monthly Collateral Report

For: October 2015



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
Total for Western States Bank:			16,757,142.86	16,352,414.47	16,375,568.64			
Grand Totals			<u>7,305,501,907.86</u>	<u>5,001,327,182.04</u>	<u>5,160,307,136.90</u>			
