

Arizona Pooled Collateral
Monthly Collateral Report
For: July 2015



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
1st Bank Yuma								
Securities Held by: Wells Fargo Securities								
	313379EE5	FED HOME LN BK	1,000,000.00	1,000,000.00	1,006,060.03	100.61	1.6250	2019-06-14
	3133XUMS9	FED HOME LN BK	1,000,000.00	1,000,000.00	1,123,170.01	112.32	4.5000	2019-09-13
	3133X0PF0	FED HOME LN BK	1,000,000.00	1,000,000.00	1,125,989.99	112.60	5.3750	2018-08-15
	313380FB8	FED HOME LN BK	1,000,000.00	1,000,000.00	996,610.03	99.66	1.3750	2019-09-13
	3137EADM8	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	986,480.03	98.65	1.2500	2019-10-02
	3137EADG1	FED HOME LN MTG CORP	2,000,000.00	2,000,000.00	2,026,540.06	101.33	1.7500	2019-05-30
	3137EACA5	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	1,086,610.03	108.66	3.7500	2019-03-27
	38376WZC2	GNMA REMIC SER 15 VA	500,000.00	293,417.24	303,091.19	103.30	4.5000	2021-07-20
	38376TDT6	GNMA REMIC SER 2 PU	1,000,000.00	565,806.41	611,633.92	108.10	5.0000	2021-01-20
	912828RT9	US Treasury Note	1,000,000.00	1,000,000.00	1,008,440.02	100.84	1.3750	2018-11-30
Total for 1st Bank Yuma:			10,500,000.00	9,859,223.65	10,274,625.31			
Arizona State Credit Uni								
Securities Held by: The Federal Reserve Bank								
	3138X04X3	FNMA POOL #AU1737	1,677,973.00	1,286,896.71	1,283,035.98	99.70	2.0000	2028-08-01
Total for Arizona State Credit Union:			1,677,973.00	1,286,896.71	1,283,035.98			
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	254,612,951.00	149,136,114.05	155,552,846.98	104.01	3.5000	2042-01-01
	3138LQZY3	FNCL POOL-AO0758	68,991,289.00	42,986,906.07	44,838,591.84	104.02	3.5000	2042-04-01
	36179MCZ1	G2SF POOL-MA0088	1,971,000.00	1,214,326.38	1,276,771.47	104.85	3.5000	2042-05-20
Total for Bank of America:			575,575,240.00	443,337,346.50	451,668,210.29			
Bank of the West								
Securities Held by: Wells Fargo Securities								
	3132M4QZ1	FHLMC GOLD 30 YR	312,475.00	277,727.49	296,197.01	106.65	4.0000	2044-01-01
	31300MHQ9	FHLMC SF ARM;VARIOUS	1,300,000.00	924,934.74	962,887.12	104.10	2.6340	2044-01-01
	31419KD69	FNMA CONV 30 YR SF	24,035,000.00	13,729,945.92	14,675,173.06	106.88	4.0000	2040-12-01
	3138MAKS6	FNMA CONV 30 YR SF	5,069,006.00	4,120,414.27	4,156,350.05	100.87	3.0000	2042-09-01
	3138M93R0	FNMA CONV 30 YR SF	22,900,000.00	18,406,650.62	18,566,503.18	100.87	3.0000	2042-09-01
	722054BD4	PINAL CNTY ARIZ UNI	276,000.00	276,000.00	285,160.44	103.32	4.0000	2019-07-01
	722054FP3	PINAL CNTY ARIZ UNI	110,000.00	110,000.00	113,702.60	103.37	4.0000	2018-07-01
	722054BE2	PINAL CNTY ARIZ UNI	225,000.00	225,000.00	232,674.75	103.41	4.1000	2020-07-01

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Total for Bank of the West:			54,227,481.00	38,070,673.04	39,288,648.21			
BBVA Compass								
Securities Held by: FHLB Atlanta								
	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
	73674	FHLB Atlanta LOC	250,000.00	250,000.00	250,000.00	100.00	0.0000	2015-12-19
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	10,003,700.00	100.04	0.1980	2016-01-19
Total for BMO Harris Bank:			10,000,000.00	10,000,000.00	10,003,700.00			
Desert Schools FCU								
Securities Held by: Wells Fargo Securities								
	3136FPTQ2	Fanni Mae	4,750,000.00	4,750,000.00	4,893,492.75	103.02	2.2000	2017-10-30
Total for Desert Schools FCU:			4,750,000.00	4,750,000.00	4,893,492.75			
FirstBank								
Securities Held by: Wells Fargo Securities								
	313380TV9	FHLB 2.77 04/04/2025	20,000,000.00	20,000,000.00	19,523,460.00	97.62	2.7700	2025-04-04
Total for FirstBank:			20,000,000.00	20,000,000.00	19,523,460.00			
Great Western Bank								
Securities Held by: First Tennessee								
	38378BAV1	GNR 2011 161 B	3,640,000.00	3,640,000.00	3,673,105.80	100.91	2.5320	2038-07-16
	912828RX0	US Treasury Note	25,000,000.00	25,000,000.00	25,136,749.25	100.55	0.8750	2016-12-31
	912828UJ7	US Treasury Note	25,000,000.00	25,000,000.00	25,019,500.75	100.08	0.8750	2018-01-31
Total for Great Western Bank:			53,640,000.00	53,640,000.00	53,829,355.80			
JPMorgan Chase Bank								
Securities Held by: FHLB of Chicago								
	5295	FHLB Chicago LOC	230,000,000.00	230,000,000.00	230,000,000.00	100.00	0.0000	2016-02-25
Securities Held by: The Federal Reserve Bank								
	912828NT3	US Treasury Notes	108,357,000.00	108,357,000.00	113,300,788.12	104.56	2.6250	2020-08-15
	912828LY4	US Treasury Notes	402,749,000.00	402,749,000.00	434,371,240.48	107.85	3.3750	2019-11-15

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Total for JPMorgan Chase Bank:			741,106,000.00	741,106,000.00	777,672,028.60			
Mission Bank								
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	280,065.00	112.69	4.5000	2019-09-13
	3134G3W63	FED HOME LN MTG CORP	250,000.00	250,000.00	249,730.00	99.46	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
Total for Mission Bank:			1,250,000.00	1,250,000.00	1,279,795.00			
Mohave State Bank								
Securities Held by: FHLB of San Francisco								
	2014-60	FHLB San Fran LOC	20,000,000.00	20,000,000.00	20,000,000.00	100.00	0.0000	2016-06-30
Total for Mohave State Bank:			20,000,000.00	20,000,000.00	20,000,000.00			
National Bank of Arizona								
Securities Held by: FHLB of San Francisco								
	2014-64	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2015-08-15
	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
	2015-100	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-04-01
	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
	2014-103	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-01-26
	2015-09	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2015-10-30
Total for National Bank of Arizona:			175,000,000.00	175,000,000.00	175,000,000.00			
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	1,304,352.24	1,335,226.26	102.37	2.5000	2027-05-01
	31418AT99	FNMA	10,000,000.00	6,997,322.50	7,122,021.78	101.78	2.0000	2023-06-01
	38373AML7	GNMA	10,000,000.00	1,566,887.70	1,603,223.34	102.32	3.2500	2039-07-20
	36181BSS0	GNMA	3,146,732.00	2,726,237.46	2,852,271.42	104.62	3.5000	2043-09-15
	38376GXH8	GNMA	3,150,000.00	1,260,439.43	1,266,247.69	100.05	2.6400	2037-12-16

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Total for UMB Bank NA.:			28,662,732.00	13,855,239.33	14,178,990.49			
US Bank								
Securities Held by: FHLB of Cincinnati								
	516140	FHLB Cincinnati LOC	8,000,000.00	8,000,000.00	8,000,000.00	100.00	0.0000	2015-08-03
	516588	FHLB Cincinnati LOC	20,000,000.00	20,000,000.00	20,000,000.00	100.00	0.0000	2015-08-03
Total for US Bank:			28,000,000.00	28,000,000.00	28,000,000.00			
Washington Federal								
Securities Held by: Federal Reserve Bank								
	3132HBTZ8	FGPC U91568 G	19,651,956.00	17,845,008.17	18,532,980.52	103.86	3.5000	2043-06-01
Total for Washington Federal:			19,651,956.00	17,845,008.17	18,532,980.52			
Wells Fargo Bank								
Securities Held by: Bank of New York Mellon								
	31292LEQ4	FG C03743 3.500% 02/	10,070,185.00	4,267,882.57	4,440,080.38	104.03	3.5000	2042-02-01
	31292SA67	FG C09029 3.000% 02/	60,141,094.00	50,853,750.23	51,172,794.79	100.63	3.0000	2043-03-01
	3128MJRW2	FG G08500 3.500% 07/	50,000,000.00	33,946,806.50	35,314,415.20	104.03	3.5000	2042-07-01
	3128MJSN1	FG G08524 3.000% 03/	57,000,000.00	48,591,638.73	48,890,913.99	100.62	3.0000	2043-03-01
	3128MDA29	FG G14325 3.000% 12/	125,000,000.00	53,146,552.50	55,201,299.02	103.87	3.0000	2026-12-01
	3128PSC96	FG J12796 4.000% 08/	218,137,944.00	65,434,485.68	69,734,476.41	106.57	4.0000	2025-08-01
	3132GSC64	FG Q06993 3.500% 03/	249,132,000.00	150,658,957.11	156,744,506.96	104.04	3.5000	2042-03-01
	3128LLAC0	FH 2B0003 2.496% 12/	49,881,809.00	19,826,599.94	20,836,236.01	105.09	2.5900	2041-12-01
	3128LLF35	FH 2B0186 2.472% 02/	49,929,763.00	21,050,701.14	21,999,042.29	104.51	2.4940	2042-02-01
	31416XAC4	FN AB1802 4.000% 11/	46,850,584.00	24,525,241.58	26,103,862.02	106.44	4.0000	2040-11-01
	31417EVM0	FN AB7819 3.000% 02/	68,700,297.00	58,728,894.07	59,356,734.52	101.07	3.0000	2043-02-01
	31417FYS1	FN AB8820 3.000% 03/	62,732,770.00	54,188,900.46	54,759,148.50	101.05	3.0000	2043-03-01
	31418UCG7	FN AD6370 4.500% 05/	390,262,383.00	78,172,029.58	84,953,290.56	108.67	4.5000	2040-05-01
	31418UC28	FN AD6388 4.000% 05/	216,491,000.00	35,014,576.72	37,354,794.94	106.68	4.0000	2025-05-01
	31418WQP8	FN AD8561 4.000% 08/	98,030,320.00	27,833,966.38	29,703,589.28	106.72	4.0000	2025-08-01
	31419AGZ4	FN AE0215 4.000% 12/	362,440,905.00	118,258,755.23	125,926,783.28	106.48	4.0000	2039-12-01
	3138AAYX3	FN AH8825 4.500% 03/	287,562,638.00	87,277,569.76	94,915,967.39	108.75	4.5000	2041-03-01
	3138AW4D2	FN AJ5319 4.000% 11/	116,287,935.00	64,142,713.19	68,423,831.49	106.67	4.0000	2041-11-01
	3138EGC77	FN AL0093 3.000% 04/	243,611,611.00	110,613,581.62	115,058,689.80	104.02	3.0000	2026-04-01
	3138EKFA8	FN AL2860 3.000% 12/	102,642,319.00	84,607,676.59	85,535,973.97	101.10	3.0000	2042-12-01
	3138LYML8	FN AO7562 3.000% 10/	79,129,425.00	62,153,389.85	62,840,192.68	101.11	3.0000	2042-10-01
	3138NYVQ5	FN AR2422 3.000% 01/	15,106,932.00	12,908,855.57	13,044,327.25	101.05	3.0000	2043-01-01
	3138W3C50	FN AR5491 3.000% 03/	122,343,628.00	97,780,172.95	98,838,795.54	101.08	3.0000	2043-03-01

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Wells Fargo Bank								
Securities Held by: Bank of New York Mellon								
	3138W6RL2	FN AR8590 3.500% 06/	17,315,321.00	15,485,508.00	16,108,813.09	104.03	3.5000	2043-06-01
	3138W9BU3	FN AS0050 3.500% 07/	129,000,000.00	112,919,207.01	117,433,109.90	104.00	3.5000	2043-07-01
	3138WYCN3	FN AT9976 3.500% 06/	395,977.00	333,158.64	346,476.60	104.00	3.5000	2043-06-01
	31417YS32	FN MA0537 4.500% 10/	64,969,501.00	28,169,958.32	30,648,116.88	108.80	4.5000	2040-10-01
	31418ARY6	FN MA1402 3.000%	134,995,771.00	111,649,206.83	112,804,533.46	101.03	3.0000	2043-04-01
	31418AWE4	FN MA1544 3.500%	103,545,622.00	93,363,736.62	97,136,823.33	104.04	3.5000	2043-08-01
Total for Wells Fargo Bank:			3,531,707,734.00	1,725,904,473.37	1,795,627,619.53			
West Valley National Bank								
Securities Held by: BMO Harris Bank								
	34148BHY5	FNMA POOL 2046	1,060,000.00	987,236.29	971,224.44	98.38	3.5000	2034-10-01
	31418BKY1	FNMA POOL 2110	1,030,000.00	1,010,707.65	995,510.03	98.50	3.5000	2034-12-01
Securities Held by: FHLB San Francisco								
	2014-102	FHLB San Fran LOC	550,000.00	550,000.00	550,000.00	100.00	0.0000	2015-10-27
Total for West Valley National Bank:			2,640,000.00	2,547,943.94	2,516,734.47			
Western Alliance Bank								
Securities Held by: FHLB of San Francisco								
	2015-32	FHLB San Fran LOC	100,000,000.00	100,000,000.00	100,000,000.00	100.00	0.0000	2015-09-25
Securities Held by: The Federal Reserve Bank								
	3137B1V25	FHLMC 4208-LD	10,000,000.00	7,693,797.30	7,612,333.63	98.94	3.0000	2040-07-25
Total for Western Alliance Bank:			110,000,000.00	107,693,797.30	107,612,333.63			
Western Bank								
Securities Held by: FHLB Dallas								
	191399BH6	Cochise Cnty	65,000.00	64,797.18	67,033.20	103.13	3.0000	2022-07-01
	191399AW4	Cochise Cnty	100,000.00	99,555.30	101,416.00	101.42	3.1250	2023-07-01
	191399AV6	Cochise Cnty	100,000.00	100,000.00	101,774.00	101.77	3.0000	2022-07-01
	191399BJ2	Cochise Cnty	270,000.00	270,571.49	280,818.90	104.01	3.2500	2023-07-01
	567235FY7	Maricopa Cnty	275,000.00	276,693.71	291,431.25	105.98	4.0000	2022-07-01
Total for Western Bank:			810,000.00	811,617.68	842,473.35			
Western States Bank								
Securities Held by: Bank of North Dakota								
	313381LC7	FHLB	2,000,000.00	2,000,000.00	1,991,034.00	99.55	0.9500	2017-12-28
	313380Z34	FHLB	1,800,000.00	1,800,000.00	1,798,054.20	99.89	0.9000	2017-10-23

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Western States Bank								
Securities Held by: Bank of North Dakota								
	3133833J8	FHLB STRNT	2,000,000.00	2,000,000.00	2,000,952.00	100.05	0.7500	2018-05-25
	313382Y31	FHLB STRNT	2,000,000.00	2,000,000.00	1,999,642.00	99.98	0.8500	2018-05-21
	3130A5CC1	FHLB STRNT	2,000,000.00	2,000,000.00	1,994,664.00	99.73	1.5000	2020-05-28
	3133836N6	FHLB STRNT	2,000,000.00	2,000,000.00	2,001,656.00	100.08	0.8000	2018-06-12
	3134G6YN7	FHLMC ST NOTE	2,000,000.00	2,000,000.00	1,999,896.00	99.99	1.5000	2020-05-21
	3134G6UD3	FHLMC ST NOTE	1,143,000.00	1,143,000.00	1,137,848.50	99.55	1.5000	2020-04-29
	3136G23B1	FNMA	1,000,000.00	1,000,000.00	1,000,003.00	100.00	1.3000	2018-02-15
	3135G0PP2	FNMA	100,000.00	100,000.00	100,294.30	100.29	1.0000	2017-09-20
	3136G16J3	FNMA STRNT	857,142.86	857,142.86	856,944.00	99.98	0.8000	2017-12-27
Total for Western States Bank:			16,900,142.86	16,900,142.86	16,880,988.00			
Grand Totals			5,419,599,258.86	3,445,358,362.55	3,562,408,471.93			