

## Arizona Pooled Collateral Monthly Collateral Report For: June 2016



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>								
	3137BMZ90	FHL4550 DV	1,058,000.00	1,031,830.11	1,106,094.60	107.20	3.0000	2021-07-20
	3137A8PP7	FHMS K012 A2	1,000,000.00	1,000,000.00	1,113,601.84	111.36	4.1860	2019-06-14
	3137AME60	FHMS K017 A2	1,000,000.00	1,000,000.00	1,060,051.19	106.01	2.8730	2019-09-13
	3137B3NA2	FHMS K030 A2	1,000,000.00	1,000,000.00	1,092,145.69	109.21	3.2500	2018-06-13
	3137B4GY6	FHMS K032 A2	1,000,000.00	1,000,000.00	1,097,879.33	109.79	3.3100	2019-05-30
	3137BEVH4	FHMS K040 A2	1,000,000.00	1,000,000.00	1,094,709.47	109.47	3.2410	2019-05-30
	3137BFE98	FHMS K041 A2	1,000,000.00	1,000,000.00	1,089,329.99	108.93	3.1710	2019-10-02
	3137BLMZ8	FHMS K049 A2	1,000,000.00	1,000,000.00	1,075,875.09	107.59	3.0100	2021-01-20
	3137B04Y7	FHR KSMC A2	1,000,000.00	1,000,000.00	1,037,025.83	103.70	2.6150	2017-11-17
<b>Total for 1st Bank Yuma:</b>			<b>9,058,000.00</b>	<b>9,031,830.11</b>	<b>9,766,713.03</b>			
<b>Bank of America</b>								
<b>Securities Held by: FHLB Atlanta</b>								
	FHLBATL06	FHLB ATLANTA LOC	325,000,000.00	325,000,000.00	325,000,000.00	100.00	0.0000	2024-06-30
<b>Securities Held by: The Federal Reserve Bank</b>								
	3138E2LJ2	FNCL POOL-AJ9328	344,727,559.00	177,385,860.21	188,339,427.20	105.89	3.5000	2042-01-01
	3138LQZY3	FNCL POOL-AO0758	68,208,742.00	37,066,972.01	39,359,321.97	105.90	3.5000	2042-04-01
	36179MCZ1	G2SF POOL-MA0088	1,971,000.00	997,687.92	1,066,191.74	106.58	3.5000	2042-05-20
<b>Total for Bank of America:</b>			<b>739,907,301.00</b>	<b>540,450,520.14</b>	<b>553,764,940.91</b>			
<b>Bank of the West</b>								
<b>Securities Held by: Wells Fargo Securities</b>								
	3132M4QZ1	FHLMC GOLD 30 YR	312,475.00	247,332.79	269,088.73	108.80	4.0000	2044-01-01
	31300MHQ9	FHLMC SF ARM;VARIOUS	1,300,000.00	688,788.44	713,140.14	103.54	2.6110	2044-01-01
	3138MAKS6	FNMA CONV 30 YR SF	5,069,006.00	3,784,356.00	3,936,088.24	104.01	3.0000	2042-09-01
	3138M93R0	FNMA CONV 30 YR SF	22,900,000.00	16,049,873.76	16,691,461.05	104.00	3.0000	2042-09-01
	31419KD69	FNMA CONV 30 YR SF	13,320,000.00	6,473,889.76	7,061,185.51	109.07	4.0000	2040-12-01
	722054FP3	PINAL CNTY ARIZ UNI	110,000.00	110,000.00	110,000.00	100.00	4.0000	2018-07-01
	722054BE2	PINAL CNTY ARIZ UNI	225,000.00	225,000.00	225,000.00	100.00	4.1000	2020-07-01
	722054BD4	PINAL CNTY ARIZ UNI	276,000.00	276,000.00	276,000.00	100.00	4.0000	2019-07-01
<b>Total for Bank of the West:</b>			<b>43,512,481.00</b>	<b>27,855,240.75</b>	<b>29,281,963.67</b>			
<b>BBVA Compass</b>								
<b>Securities Held by: FHLB Atlanta</b>								
	83134	FHLB Atlanta LOC	350,000.00	350,000.00	350,000.00	100.00	0.0000	2016-11-18
	91778	FHLB Atlanta LOC	300,000.00	300,000.00	300,000.00	100.00	0.0000	2017-03-16
	87324	FHLB Atlanta LOC	350,000.00	350,000.00	350,000.00	100.00	0.0000	2016-12-11
	86078	FHLB Atlanta LOC	575,000.00	575,000.00	575,000.00	100.00	0.0000	2016-11-17
	85651	FHLB Atlanta LOC	300,000.00	300,000.00	300,000.00	100.00	0.0000	2016-11-04
	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
	92376	FHLB Atlanta LOC	3,100,000.00	3,100,000.00	3,100,000.00	100.00	0.0000	2017-03-31

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<b>BBVA Compass</b>								
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
<b>Total for BBVA Compass:</b>			<b>8,075,000.00</b>	<b>8,075,000.00</b>	<b>8,075,000.00</b>			
<b>BMO Harris Bank</b>								
Securities Held by: Bank of America								
	3135G0HZ9	Fannie Mae	7,000,000.00	7,000,000.00	6,962,970.00	99.47	0.4493	2019-02-28
<b>Total for BMO Harris Bank:</b>			<b>7,000,000.00</b>	<b>7,000,000.00</b>	<b>6,962,970.00</b>			
<b>Desert Schools FCU</b>								
Securities Held by: Wells Fargo Securities								
	3136FPTQ3	Fannie Mae	4,750,000.00	4,750,000.00	4,845,997.50	102.02	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>4,845,997.50</b>			
<b>First Western Trust Bank</b>								
Securities Held by: The Federal Reserve Bank								
	36181BYZ7	G2 AE7928	1,691,284.00	203,109.89	215,820.18	106.16	3.5000	2043-10-20
	36176XU31	GN 779402	1,462,000.00	817,750.19	850,972.08	103.96	2.5000	2027-06-15
	38373A5G7	GNR 2009-64 P	2,140,000.00	193,890.51	208,415.18	107.38	4.0000	2039-08-20
	38376FWC2	GNR 2009-78 KB	2,500,000.00	430,071.71	446,460.14	103.69	3.0000	2039-08-16
	38377JZ89	GNR 2010-117 GK	1,600,000.00	479,300.98	501,468.23	104.53	3.5000	2039-10-20
	38377MNC6	GNR 2010-138 PA	775,000.00	272,979.18	282,244.42	103.28	4.0000	2038-08-20
	38377NHZ0	GNR 2010-151 DQ	1,000,000.00	341,055.01	355,105.15	104.01	4.0000	2038-03-20
	38377XPP1	GNR 2011-115 PJ	2,712,000.00	459,667.39	470,180.64	102.20	3.0000	2038-10-20
	38375GWR8	GNR 2012-103 CQ	1,461,000.00	918,797.44	960,122.07	104.38	3.0000	2040-08-16
	38375CWQ9	GNR 2012-43 JP	2,000,000.00	1,114,956.16	1,170,033.58	104.86	3.0000	2039-07-20
	38378CQA8	GNR 2012-7 NP	1,000,000.00	476,446.49	502,063.98	105.28	3.5000	2038-11-20
	38378VJZ9	GNR 2013-106 KC	2,500,000.00	1,613,409.20	1,659,734.12	102.80	2.5000	2042-12-20
	38378WJX2	GNR 2013-120 DA	1,000,000.00	720,793.41	749,942.25	103.96	3.0000	2041-11-20
	38378KV22	GNR 2013-127A	2,000,000.00	1,331,097.92	1,343,646.82	100.86	2.0000	2052-03-16
	38378UW29	GNR 2013-144 BD	2,000,000.00	1,352,150.54	1,377,906.63	101.84	2.5000	2042-08-20
	38378TAR1	GNR 2013-71 MA	1,000,000.00	709,561.43	733,082.64	103.25	2.5000	2041-06-20
	38378PT73	GNR 2014-6 BP	2,000,000.00	625,117.88	641,493.00	102.55	2.5000	2043-10-20
	38379FDR7	GNR 2015-166 GB	6,000,000.00	5,301,796.80	5,470,268.52	103.11	2.5000	2035-05-20
<b>Total for First Western Trust Bank:</b>			<b>34,841,284.00</b>	<b>17,361,952.13</b>	<b>17,938,959.63</b>			

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<b>FirstBank</b>								
Securities Held by: Wells Fargo Securities								
	912828N55	US TREASURY NOTE	10,000,000.00	10,000,000.00	10,062,500.00	100.63	1.0000	2017-12-31
<b>Total for FirstBank:</b>			<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>10,062,500.00</b>			
<b>Great Western Bank</b>								
Securities Held by: First Tennessee								
	3137BGJD2	FHL4444 CH	8,770,000.00	7,383,076.07	7,711,281.93	104.45	3.0000	2041-01-15
	31326KKU0	FHLMC ARM POOL #2B48	10,990,000.00	9,854,383.63	10,200,765.11	103.51	2.6170	2045-11-01
	3138YNML8	FNMA ARM POOL #AY846	20,004,643.00	17,247,437.46	17,889,731.86	103.72	2.7310	2045-08-01
	36179MEK2	GNMA2 Pool #MA0138	14,315,000.00	7,608,928.54	7,925,688.38	104.16	2.5000	2027-06-20
	38376G2Z2	GNR 2011 105 AC	11,550,000.00	11,550,000.00	11,733,396.91	101.59	2.8220	2017-10-16
	38378TQ37	GNR 2013-87 AP	7,000,000.00	4,021,024.21	4,178,544.58	103.92	2.7500	2043-06-20
<b>Total for Great Western Bank:</b>			<b>72,629,643.00</b>	<b>57,664,849.91</b>	<b>59,639,408.77</b>			
<b>JPMorgan Chase Bank</b>								
Securities Held by: FHLB of Chicago								
	5295	FHLB Chicago LOC	230,000,000.00	590,000,000.00	590,000,000.00	100.00	0.0000	2017-05-03
Securities Held by: The Federal Reserve Bank								
	912810RG5	US Treasury Bonds	117,820,000.00	117,820,000.00	145,820,629.92	123.77	3.3750	2044-05-15
	912810RE0	US Treasury Bonds	133,333,000.00	133,333,000.00	172,614,101.80	129.46	3.6250	2044-02-15
	912810RM2	US Treasury Bonds	225,000,000.00	225,000,000.00	259,760,700.00	115.45	3.0000	2045-05-15
	912828ND8	US Treasury Notes	38,720,000.00	38,720,000.00	42,549,640.32	109.89	3.5000	2020-05-15
	912828L32	US Treasury Notes	150,000,000.00	150,000,000.00	152,648,400.00	101.77	1.3750	2020-08-31
	912828WE6	US Treasury Notes	50,170,000.00	50,170,000.00	55,343,781.25	110.31	2.7500	2023-11-15
	912828J84	US Treasury Notes	131,755,000.00	131,755,000.00	134,168,751.60	101.83	1.3750	2020-03-31
	912828VV9	US Treasury Notes	77,656,000.00	77,656,000.00	81,405,309.34	104.83	2.1250	2020-08-31
	912828HR4	US Treasury Notes	103,952,000.00	103,952,000.00	108,784,104.77	104.65	3.5000	2018-02-15
	912828VJ6	US Treasury Notes	77,775,000.00	77,775,000.00	80,721,972.53	103.79	1.8750	2020-06-30
	912828PC8	US Treasury Notes	60,325,000.00	60,325,000.00	64,599,569.18	107.09	2.6250	2020-11-15
	912828K33	US Treasury TIPS	83,115,000.00	84,904,465.95	86,749,609.80	102.17	0.1250	2020-04-15
<b>Total for JPMorgan Chase Bank:</b>			<b>1,479,621,000.00</b>	<b>1,841,410,465.95</b>	<b>1,975,166,570.51</b>			
<b>Mission Bank</b>								
Securities Held by: First Tennessee								
	3134G3W63	FED HOME LN MTG CORP	250,000.00	250,000.00	250,147.50	100.06	1.0300	2017-11-28
	3136G02H3	FNMA 1.35% DTD 11	800,000.00	800,000.00	800,104.00	100.01	1.3500	2019-05-07
	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
<b>Total for Mission Bank:</b>			<b>2,050,000.00</b>	<b>2,050,000.00</b>	<b>2,050,251.50</b>			

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<b>Mohave State Bank</b>								
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	2016-06-30
<b>Total for Mohave State Bank:</b>			<b>24,000,000.00</b>	<b>24,000,000.00</b>	<b>24,000,000.00</b>			
<b>National Bank of Arizona</b>								
Securities Held by: FHLB San Francisco								
	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
<b>Total for National Bank of Arizona:</b>			<b>215,000,000.00</b>	<b>215,000,000.00</b>	<b>215,000,000.00</b>			
<b>OneAZ Credit Union</b>								
Securities Held by: The Federal Reserve Bank								
	3138X04X3	FNMA POOL #AUL737	1,677,973.00	1,125,166.44	1,149,143.70	102.13	2.0000	2028-08-01
<b>Total for OneAZ Credit Union:</b>			<b>1,677,973.00</b>	<b>1,125,166.44</b>	<b>1,149,143.70</b>			
<b>Sunwest Bank</b>								
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	2016-08-01
<b>Total for Sunwest Bank:</b>			<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>10,000,000.00</b>			
<b>UMB Bank NA.</b>								
Securities Held by: The Federal Reserve Bank								
	3128MDEE9	FHLMC	2,366,000.00	1,100,215.54	1,142,408.81	103.84	2.5000	2027-05-01
	31417FL22	FNMA	5,000,000.00	3,304,517.85	3,430,221.71	103.80	2.5000	2028-02-01
	38376GXH8	GNMA	3,150,000.00	502,908.41	504,400.59	100.30	2.6400	2037-12-16
	38373AML7	GNMA	10,000,000.00	932,700.30	960,028.21	102.93	3.2500	2039-07-20
	36181BSS0	GNMA	3,146,732.00	1,944,096.07	2,070,209.58	106.49	3.5000	2043-09-15
<b>Total for UMB Bank NA.:</b>			<b>23,662,732.00</b>	<b>7,784,438.17</b>	<b>8,107,268.90</b>			
<b>US Bank</b>								
Securities Held by: FHLB Cincinnati								
	520189	FHLB Cincinatti LOC	5,000,000.00	5,000,000.00	5,000,000.00	100.00	0.0000	2016-08-01
	518325	FHLB Cincinatti LOC	20,000,000.00	20,000,000.00	20,000,000.00	100.00	0.0000	2016-08-01
<b>Total for US Bank:</b>			<b>25,000,000.00</b>	<b>25,000,000.00</b>	<b>25,000,000.00</b>			

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<b>Vantage West Credit Uni</b>								
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
<b>Total for Vantage West Credit Union:</b>			<b>500,000.00</b>	<b>500,000.00</b>	<b>500,000.00</b>			
<b>Washington Federal</b>								
Securities Held by: The Federal Reserve Bank								
	3132HBTZ8	FG U91568	19,651,956.00	16,678,638.05	17,585,928.37	105.44	3.5000	2043-06-01
	3136ABPT4	FNA 2013-M1 ASQ2	29,780,000.00	7,539,362.99	7,536,836.68	99.97	1.0700	2016-11-25
<b>Total for Washington Federal:</b>			<b>49,431,956.00</b>	<b>24,218,001.04</b>	<b>25,122,765.05</b>			
<b>Wells Fargo Bank</b>								
Securities Held by: Bank of New York Mellon								
	31292LEQ4	FG C03743 3.500%	179,490,266.00	65,511,445.00	69,193,033.60	105.62	3.5000	2042-02-01
	31292SA67	FG C09029 3.000%	59,500,299.00	45,721,682.67	47,506,482.51	103.90	3.0000	2043-03-01
	3128MJRW2	FG G08500 3.500%	50,000,000.00	29,740,846.00	31,406,733.99	105.60	3.5000	2042-07-01
	3128MJSN1	FG G08524 3.000%	94,654,337.00	73,129,469.39	75,980,401.27	103.90	3.0000	2043-03-01
	3128MJWL0	FG G08650 3.500%	164,513,034.00	150,357,904.82	158,735,533.03	105.57	3.5000	2045-06-01
	3128MJWQ9	FG G08654 3.500%	57,112,750.00	52,331,486.46	55,252,187.83	105.58	3.5000	2045-07-01
	3128MJXE5	FG G08676 3.500%	173,690,000.00	164,594,245.50	173,871,763.11	105.64	3.5000	2045-11-01
	3128MDA29	FG G14325 3.000%	125,000,000.00	43,278,076.25	45,508,171.72	105.15	3.0000	2026-12-01
	3128MMTB9	FG G18545 3.000%	80,614,231.00	68,574,010.30	71,988,027.06	104.98	3.0000	2030-03-01
	3128PSC96	FG J12796 4.000%	218,137,944.00	50,668,455.58	53,980,103.27	106.54	4.0000	2025-08-01
	3132J97M4	FG Q18599 3.000%	21,517,000.00	15,959,590.75	16,577,331.28	103.87	3.0000	2043-06-01
	3128LLAC0	FH 2B0003 2.496%	49,881,809.00	14,884,012.51	15,584,445.80	104.71	2.6390	2041-12-01
	3128LLF35	FH 2B0186 2.472%	49,929,763.00	17,334,956.14	18,217,845.91	105.09	2.5050	2042-02-01
	31417BZM2	FN AB5247 3.000%	31,800,000.00	22,629,886.47	23,537,210.04	104.01	3.0000	2042-05-01
	31417EKV2	FN AB7507 3.000%	99,766,515.00	77,226,614.45	80,323,127.53	104.01	3.0000	2043-01-01
	31417ESY8	FN AB7734 3.000%	21,511,235.00	16,728,362.05	17,398,724.89	104.01	3.0000	2043-01-01
	31417EVM0	FN AB7819 3.000%	140,122,171.00	107,273,299.63	111,573,609.44	104.01	3.0000	2043-02-01
	31417FYS1	FN AB8820 3.000%	62,732,770.00	49,833,721.82	51,831,426.16	104.01	3.0000	2043-03-01
	31418WQP8	FN AD8561 4.000%	98,030,320.00	21,717,446.91	23,136,068.77	106.53	4.0000	2025-08-01
	3138EKFA8	FN AL2860 3.000%	102,642,319.00	76,503,257.71	80,169,514.91	104.79	3.0000	2042-12-01
	3138LYML8	FN AO7562 3.000%	103,668,696.00	73,852,310.13	76,813,384.54	104.01	3.0000	2042-10-01
	3138NYVQ5	FN AR2422 3.000%	15,106,932.00	11,247,891.60	11,698,543.44	104.01	3.0000	2043-01-01
	3138W3E66	FN AR5556 3.000%	35,000,000.00	26,469,311.05	27,529,056.24	104.00	3.0000	2043-02-01
	3138W6PV2	FN AR8535 3.000%	30,000,000.00	22,874,181.90	23,791,135.57	104.01	3.0000	2043-05-01
	3138W6RL2	FN AR8590 3.500%	18,690,193.00	15,243,000.34	16,183,665.25	106.17	3.5000	2043-06-01
	3138W64S2	FN AR8932 3.000%	132,562,394.00	100,331,233.18	104,353,118.01	104.01	3.0000	2043-03-01
	3138W7C51	FN AR9091 3.000%	48,561,735.00	36,952,138.32	38,433,449.77	104.01	3.0000	2043-03-01
	3138WFRL2	FN AS5890 3.000%	3,910,000.00	3,548,913.10	3,723,902.48	104.93	3.0000	2035-09-01
	3138WFSU1	FN AS5930 3.000%	33,200,000.00	29,912,255.46	31,386,294.92	104.93	3.0000	2035-10-01
	3138WMHF1	FN AT0229 3.000%	76,171,434.00	57,931,388.14	60,252,212.24	104.01	3.0000	2043-02-01
	3138WPGZ1	FN AT2015 3.000%	95,778,534.00	73,597,272.38	76,542,023.63	104.00	3.0000	2043-04-01

## Arizona Pooled Collateral Monthly Collateral Report For: June 2016



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
<b>Wells Fargo Bank</b>								
Securities Held by: Bank of New York Mellon								
	3138WQAZ5	FN AT2723 3.000%	3,728,452.00	2,908,444.16	3,024,694.67	104.00	3.0000	2043-05-01
	3138WYCN3	FN AT9976 3.500%	22,970,309.00	16,377,490.59	17,319,194.00	105.75	3.5000	2043-06-01
<b>Total for Wells Fargo Bank:</b>			<b>2,499,995,442.00</b>	<b>1,635,244,600.76</b>	<b>1,712,822,416.88</b>			
<b>West Valley National Ban</b>								
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
	34148BHY5	FNMA POOL 2046	1,060,000.00	840,759.48	844,105.72	105.19	3.5000	2034-10-01
	31418BKY1	FNMA POOL 2110	1,030,000.00	852,403.96	855,119.35	105.19	3.5000	2034-12-01
	3138X3GCO	FNMA POOL AU3794	1,250,000.00	921,078.46	929,135.70	100.98	2.0000	2028-08-01
<b>Total for West Valley National Bank:</b>			<b>3,840,000.00</b>	<b>3,136,563.93</b>	<b>3,151,575.77</b>			
<b>Western Alliance Bank</b>								
Securities Held by: The Federal Reserve Bank								
	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
	3137BK2H2	FHLMC 4497-TA	11,056,922.00	10,338,516.74	10,656,729.49	103.08	3.0000	2043-09-15
	3136ANQV2	FNR 2015 26-UP	15,000,000.00	12,646,596.30	13,221,799.72	104.55	3.0000	2044-06-25
<b>Total for Western Alliance Bank:</b>			<b>126,056,922.00</b>	<b>122,985,113.04</b>	<b>123,878,529.21</b>			
<b>Western Bank</b>								
Securities Held by: FHLB Dallas								
	191399AV6	Cochise Cnty	100,000.00	100,000.00	107,854.00	107.85	3.0000	2022-07-01
	191399BJ2	Cochise Cnty	270,000.00	270,510.84	299,592.00	110.96	3.2500	2023-07-01
	191399BH6	Cochise Cnty	65,000.00	64,817.49	70,695.30	108.76	3.0000	2022-07-01
	191399AW4	Cochise Cnty	100,000.00	99,593.80	107,861.00	107.86	3.1250	2023-07-01
	567235FY7	Maricopa Cnty	275,000.00	276,223.23	289,712.50	105.35	4.0000	2022-07-01
<b>Total for Western Bank:</b>			<b>810,000.00</b>	<b>811,145.36</b>	<b>875,714.80</b>			
<b>Western States Bank</b>								
Securities Held by: Bank of North Dakota								
	251705QK8	DL ND REF & IMP GO	165,000.00	165,000.00	167,790.15	101.47	1.8000	2019-05-01
	251705PW3	DL ND REF IMP GO	135,000.00	135,000.00	137,513.70	101.86	1.7500	2019-05-01
	313380Z34	FHLB	1,800,000.00	1,800,000.00	1,800,018.00	100.00	0.9000	2017-10-23
	3134G8UV9	FHLMC ST NOTE	2,000,000.00	2,000,000.00	2,002,284.00	100.11	1.5000	2021-04-20
	3134G8Q93	FHLMC ST NOTE	2,000,000.00	2,000,000.00	2,002,148.00	100.11	1.5000	2021-03-30
	3136G2T72	FNMA	2,000,000.00	2,000,000.00	2,007,890.00	100.39	1.7000	2020-11-25
	3136G23B1	FNMA	1,000,000.00	1,000,000.00	1,000,457.00	100.05	1.3000	2018-02-15
	3135G0PP2	FNMA	2,000,000.00	2,000,000.00	2,008,894.00	100.44	1.0000	2017-09-20
	3135G0G56	FNMA	2,000,000.00	2,000,000.00	2,001,582.00	100.08	1.7500	2020-11-25
	3136G3ET8	FNMA ST NOTE	2,000,000.00	2,000,000.00	2,000,750.00	100.04	1.3500	2021-03-30
	3136G2X44	FNMA ST NOTE	2,000,000.00	2,000,000.00	2,001,174.00	100.06	1.5000	2021-02-19
	38375C3T5	GNMA REMIC TRUST	1,000,000.00	536,041.00	531,850.50	99.22	1.5000	2027-06-16

# Arizona Pooled Collateral Monthly Collateral Report For: June 2016



<u>Depository</u>	<u>Cusip</u>	<u>Description</u>	<u>Par Value</u>	<u>Face Value</u>	<u>Market Value</u>	<u>Market Price</u>	<u>Coupon</u>	<u>Maturity Date</u>
<b>Total for Western States Bank:</b>			18,100,000.00	17,636,041.00	17,662,351.35			
<b>Grand Totals</b>			<b>5,409,519,734.00</b>	<b>4,613,090,928.73</b>	<b>4,844,825,041.18</b>			