

Arizona Pooled Collateral Monthly Collateral Report For: December 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	988,160.02	98.82	1.3750	2019-09-13
	313379EE5	FED HOME LN BK	1,000,000.00	1,000,000.00	1,003,200.00	100.32	1.6250	2019-06-14
	3137EABA6	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	1,073,860.02	107.39	5.1250	2017-11-17
	3137EADM8	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	986,370.01	98.64	1.2500	2019-10-02
	3137EADG1	FED HOME LN MTG CORP	2,000,000.00	2,000,000.00	2,015,000.00	100.75	1.7500	2019-05-30
	3137EABP3	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	1,085,940.02	108.59	4.8750	2018-06-13
	38376WZC2	GNMA REMIC SER 15 VA	500,000.00	275,346.29	280,122.12	101.73	4.5000	2021-07-20
	38376TDT6	GNMA REMIC SER 2 PU	1,000,000.00	527,799.61	562,119.55	106.50	5.0000	2021-01-20
	912828RT9	US Treasury Note	1,000,000.00	1,000,000.00	1,002,109.99	100.21	1.3750	2018-11-30
Total for 1st Bank Yuma:			9,500,000.00	8,803,145.90	8,996,881.73			
Arizona State Credit Uni								
Securities Held by: The Federal Reserve Bank								
	3138X04X3	FNMA POOL #AU1737	1,677,973.00	1,172,422.82	1,161,999.98	99.11	2.0000	2028-08-01
Total for Arizona State Credit Union:			1,677,973.00	1,172,422.82	1,161,999.98			
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	201,369,577.00	111,105,200.96	115,232,962.14	103.42	3.5000	2042-01-01
	3138LQZY3	FNCL POOL-AO0758	232,305,491.00	136,668,054.59	141,742,696.17	103.42	3.5000	2042-04-01
	36179MCZ1	G2SF POOL-MA0088	1,971,000.00	1,110,443.96	1,164,342.83	104.56	3.5000	2042-05-20
Total for Bank of America:			685,646,068.00	498,883,699.51	508,140,001.14			
Bank of the West								
Securities Held by: Wells Fargo Securities								
	3132M4QZ1	FHLMC GOLD 30 YR	312,475.00	263,885.61	280,490.46	106.29	4.0000	2044-01-01
	31300MHQ9	FHLMC SF ARM;VARIOUS	1,300,000.00	809,943.58	832,785.85	102.82	2.6130	2044-01-01
	31419KD69	FNMA CONV 30 YR SF	24,035,000.00	12,767,013.93	13,592,059.22	106.46	4.0000	2040-12-01
	3138MAKS6	FNMA CONV 30 YR SF	5,069,006.00	3,926,380.73	3,939,763.80	100.34	3.0000	2042-09-01
	3138M93R0	FNMA CONV 30 YR SF	22,900,000.00	17,191,881.19	17,250,490.04	100.34	3.0000	2042-09-01
	722054FP3	PINAL CNTY ARIZ UNI	110,000.00	110,000.00	111,953.60	101.78	4.0000	2018-07-01
	722054BE2	PINAL CNTY ARIZ UNI	225,000.00	225,000.00	229,050.00	101.80	4.1000	2020-07-01
	722054BD4	PINAL CNTY ARIZ UNI	276,000.00	276,000.00	280,832.76	101.75	4.0000	2019-07-01
Total for Bank of the West:			54,227,481.00	35,570,105.04	36,517,425.73			

Arizona Pooled Collateral Monthly Collateral Report For: December 2015



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
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
	86134	FHLB Atlanta LOC	350,000.00	350,000.00	350,000.00	100.00	0.0000	2016-11-18
	80773	FHLB Atlanta LOC	2,500,000.00	2,500,000.00	2,500,000.00	100.00	0.0000	2016-07-01
	85651	FHLB Atlanta LOC	300,000.00	300,000.00	300,000.00	100.00	0.0000	2016-11-04
	87324	FHLB Atlanta LOC	350,000.00	350,000.00	350,000.00	100.00	0.0000	2016-12-11
	860078	FHLB Atlanta LOC	575,000.00	575,000.00	575,000.00	100.00	0.0000	2016-11-17
	87892	FHLB Atlanta LOC	350,000.00	350,000.00	350,000.00	100.00	0.0000	2016-12-23
Total for BBVA Compass:			4,675,000.00	4,675,000.00	4,675,000.00			
BMO Harris Bank								
Securities Held by: Bank of America								
	3133ECUQ5	FFCB	10,000,000.00	10,000,000.00	9,999,500.00	100.00	0.4100	2016-01-19
Total for BMO Harris Bank:			10,000,000.00	10,000,000.00	9,999,500.00			
Desert Schools FCU								
Securities Held by: Wells Fargo Securities								
	3136FPTQ3	Fanni Mae	4,750,000.00	4,750,000.00	4,837,191.00	101.84	2.2000	2017-10-30
Total for Desert Schools FCU:			4,750,000.00	4,750,000.00	4,837,191.00			
FirstBank								
Securities Held by: Wells Fargo Securities								
	313380TV9	FHLB 2.77 04/04/2025	20,000,000.00	20,000,000.00	19,656,320.00	98.28	2.7700	2025-04-04
Total for FirstBank:			20,000,000.00	20,000,000.00	19,656,320.00			
Great Western Bank								
Securities Held by: First Tennessee								
	3137BGJD2	FHL4444 CH	6,000,000.00	5,403,300.60	5,530,644.99	102.36	3.0000	2041-01-15
	31326KKU0	FHLMC ARM POOL #2B48	21,004,689.00	20,951,186.07	21,240,521.31	101.38	2.6500	2045-11-01
	3138YNML8	FNMA ARM POOL #AY846	20,004,643.00	19,773,365.72	20,235,073.61	102.33	2.7500	2045-08-01
	38379JF97	GNM15036 PJ	15,000,000.00	14,354,865.45	14,902,425.05	103.81	3.0000	2041-08-20
	36202F4K9	GNMA2 Pool #005326	34,000,000.00	16,303,429.76	16,967,794.03	104.07	3.0000	2027-03-20
	912828TC4	US Treasury Note	9,000,000.00	9,000,000.00	8,851,320.00	98.35	1.0000	2019-06-30
Total for Great Western Bank:			105,009,332.00	85,786,147.60	87,727,778.99			

Arizona Pooled Collateral Monthly Collateral Report For: December 2015



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
JPMorgan Chase Bank								
Securities Held by: The Federal Reserve Bank								
	912810RH3	US Treasury Bonds	84,524,000.00	84,524,000.00	85,933,860.32	101.67	3.1250	2044-08-15
	912810RD2	US Treasury Bonds	17,284,000.00	17,284,000.00	19,805,701.03	114.59	3.7500	2043-11-15
	912828VL1	US Treasury Notes	5,883,000.00	5,883,000.00	5,884,147.19	100.02	0.6250	2016-07-15
	912828B66	US Treasury Notes	153,306,000.00	153,306,000.00	159,336,444.82	103.93	2.7500	2024-02-15
	912828VA5	US Treasury Notes	3,075,000.00	3,075,000.00	3,000,886.35	97.59	1.1250	2020-04-30
	912828SJ0	US Treasury Notes	8,462,000.00	8,462,000.00	8,464,978.62	100.04	0.8750	2017-02-28
	912828NW6	US Treasury Notes	4,459,000.00	4,459,000.00	4,519,441.75	101.36	1.8750	2017-08-31
	912828NT3	US Treasury Notes	94,409,000.00	94,409,000.00	97,956,701.40	103.76	2.6250	2020-08-15
	912828LY4	US Treasury Notes	394,652,000.00	394,652,000.00	421,044,352.50	106.69	3.3750	2019-11-15
	912828VS6	US Treasury Notes	121,450,000.00	121,450,000.00	124,268,004.35	102.32	2.5000	2023-08-15
	912828HZ6	US Treasury Notes	100,396,000.00	100,396,000.00	106,796,245.00	106.38	3.8750	2018-05-15
	912810FS2	US Treasury TIPS	16,240,000.00	19,460,879.20	21,546,579.47	110.72	2.0000	2026-01-15
Securities Held by: The FHLB of Chicago								
	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:			1,284,140,000.00	1,287,360,879.20	1,338,557,342.80			
Mission Bank								
Securities Held by: First Tennessee								
	3134G3W63	FED HOME LN MTG CORP	250,000.00	250,000.00	250,237.50	100.10	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	1,250,237.50			
Mohave State Bank								
Securities Held by: FHLB of San Francisco								
	2014-60	FHLB LOC	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
	2015-163	FHLB San Fran Loc	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-10-18
	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
	2015-164	FHLB San Fran Loc	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-10-18
	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
	2015-100	FHLB San Fran Loc	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-06-17
	2015-173	FHLB San Fran Loc	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-11-15
	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
	2015-168	FHLB San Fran Loc	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-11-03
Total for National Bank of Arizona:			205,000,000.00	205,000,000.00	205,000,000.00			

Arizona Pooled Collateral Monthly Collateral Report For: December 2015



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
Sunwest Bank								
Securities Held by: FHLB of 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	1,206,580.21	1,227,043.81	101.70	2.5000	2027-05-01
	31418AT99	FNMA	10,000,000.00	6,365,314.00	6,307,389.64	99.09	2.0000	2023-06-01
	36181BSS0	GNMA	3,146,732.00	2,406,424.29	2,510,574.33	104.33	3.5000	2043-09-15
	38376GXH8	GNMA	3,150,000.00	573,195.93	575,196.44	100.35	2.6400	2037-12-16
	38373AML7	GNMA	10,000,000.00	1,240,064.90	1,271,922.01	102.57	3.2500	2039-07-20
Total for UMB Bank NA.:			28,662,732.00	11,791,579.33	11,892,126.23			
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	17,078,356.48	17,683,699.21	104.66	3.5000	2043-06-01
	3136ABPT4	FNA 2013-M1 ASQ2	29,780,000.00	16,556,875.34	16,586,470.61	100.36	1.0700	2016-11-25
Total for Washington Federal:			49,431,956.00	33,635,231.82	34,270,169.82			
Wells Fargo Bank								
Securities Held by: Bank of New York Mellon								
	31292LEQ4	FG C03743 3.500%	156,838,000.00	62,275,730.53	64,193,718.42	103.08	3.5000	2042-02-01
	31292SA67	FG C09029 3.000%	110,133,094.00	89,228,472.62	89,288,696.48	100.07	3.0000	2043-03-01
	3128MJRW2	FG G08500 3.500%	50,000,000.00	32,054,598.50	33,037,455.32	103.07	3.5000	2042-07-01
	3128MJSN1	FG G08524 3.000%	57,000,000.00	46,446,239.10	46,474,610.32	100.06	3.0000	2043-03-01
	3128MJWQ9	FG G08654 3.500%	47,441,056.00	46,516,270.42	47,922,279.11	103.02	3.5000	2045-07-01
	3128MDA29	FG G14325 3.000%	125,000,000.00	47,932,173.75	49,484,680.08	103.24	3.0000	2026-12-01
	3128MMTB9	FG G18545 3.000%	80,614,231.00	74,188,527.08	76,529,941.47	103.16	3.0000	2030-03-01
	3128PSC96	FG J12796 4.000%	218,137,944.00	58,274,559.21	61,555,828.90	105.63	4.0000	2025-08-01
	3128LLAC0	FH 2B0003 2.496%	49,881,809.00	16,426,385.48	17,267,485.08	105.12	2.6150	2041-12-01
	3128LLF35	FH 2B0186 2.472%	49,929,763.00	20,390,354.56	21,381,647.55	104.86	2.4940	2042-02-01
	31416XAC4	FN AB1802 4.000%	48,804,338.00	23,687,516.83	25,124,338.36	106.07	4.0000	2040-11-01
	31417EVM0	FN AB7819 3.000%	83,955,733.00	68,121,204.89	68,276,722.19	100.23	3.0000	2043-02-01
	31417FYS1	FN AB8820 3.000%	62,732,770.00	52,477,593.78	52,597,288.36	100.23	3.0000	2043-03-01
	31418UCG7	FN AD6370 4.500%	508,924,164.00	91,779,078.38	99,336,601.80	108.23	4.5000	2040-05-01
	31418UC28	FN AD6388 4.000%	367,697,000.00	53,048,955.19	56,260,674.74	106.05	4.0000	2025-05-01
	31418WQP8	FN AD8561 4.000%	98,030,320.00	25,043,392.16	26,561,462.99	106.06	4.0000	2025-08-01

Arizona Pooled Collateral Monthly Collateral Report For: December 2015



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
Wells Fargo Bank								
Securities Held by: Bank of New York Mellon								
	31419AGZ4	FN AE0215 4.000%	362,777,605.00	108,612,034.32	114,969,905.85	105.85	4.0000	2039-12-01
	3138AAYX3	FN AH8825 4.500%	287,922,638.00	78,772,990.63	85,223,582.43	108.19	4.5000	2041-03-01
	3138AW4D2	FN AJ5319 4.000%	134,986,740.00	67,925,098.09	72,055,240.90	106.08	4.0000	2041-11-01
	3138EKFA8	FN AL2860 3.000%	102,642,319.00	80,710,732.65	81,073,044.74	100.45	3.0000	2042-12-01
	3138LYML8	FN AO7562 3.000%	103,668,696.00	77,901,067.20	78,165,736.87	100.34	3.0000	2042-10-01
	3138MFS40	FN AQ0538 3.000%	113,755,224.00	89,659,910.97	89,916,602.81	100.29	3.0000	2042-11-01
	3138NYVQ5	FN AR2422 3.000%	15,106,932.00	12,194,129.54	12,221,891.55	100.23	3.0000	2043-01-01
	3138NYWT8	FN AR2457 3.000%	57,131,222.00	46,879,489.26	47,005,403.35	100.27	3.0000	2042-12-01
	3138W6RL2	FN AR8590 3.500%	18,690,193.00	16,374,865.91	16,932,614.14	103.41	3.5000	2043-06-01
	3138W64S2	FN AR8932 3.000%	120,578,742.00	95,063,910.02	95,301,462.38	100.25	3.0000	2043-03-01
	3138WMHF1	FN AT0229 3.000%	76,171,434.00	60,799,775.07	60,938,699.51	100.23	3.0000	2043-02-01
	3138WQAZ5	FN AT2723 3.000%	3,728,452.00	3,074,987.62	3,081,652.35	100.22	3.0000	2043-05-01
	3138WYCN3	FN AT9976 3.500%	11,302,861.00	8,895,893.13	9,189,209.40	103.30	3.5000	2043-06-01
	31417YS32	FN MA0537 4.500%	64,969,501.00	26,045,876.64	28,186,297.35	108.22	4.5000	2040-10-01
	31418ARY6	FN MA1402 3.000%	134,995,771.00	105,922,154.34	106,155,522.03	100.22	3.0000	2043-04-01
	31418AWE4	FN MA1544 3.500%	107,774,532.00	93,692,090.87	96,873,269.97	103.40	3.5000	2043-08-01
Total for Wells Fargo Bank:			3,831,323,084.00	1,780,416,058.74	1,832,583,566.80			
West Valley National Ban								
Securities Held by: BMO Harris								
	34148BHY5	FNMA POOL 2046	1,060,000.00	924,586.56	917,123.37	104.66	3.5000	2034-10-01
	31418BKY1	FNMA POOL 2110	1,030,000.00	942,098.77	934,918.85	104.66	3.5000	2034-12-01
Total for West Valley National Bank:			2,090,000.00	1,866,685.33	1,852,042.22			
Western Alliance Bank								
Securities Held by: The Federal Reserve Bank								
	3137A2QN4	FHLMC 3760-NA	10,000,000.00	2,191,246.70	2,240,369.53	102.24	3.0000	2037-10-15
	3137B1V25	FHLMC 4208-LD	10,000,000.00	7,103,081.60	6,967,419.53	98.09	3.0000	2040-07-25
	3137BJTA1	FHLMC 4482-CM MTHLY-	20,000,000.00	18,588,237.20	19,139,275.64	102.96	3.0000	2034-04-15
	3138WE3F4	FNMA #AS5297	20,000,000.00	19,135,236.00	19,340,133.34	101.07	2.5000	2030-07-01
	3136ACU25	FNR 2013 15-DC	10,000,000.00	7,373,189.20	7,247,830.02	98.30	2.0000	2033-03-25
	3136AC6M8	FNR 2013 28-MA Mthly	15,000,000.00	10,559,360.25	10,764,443.31	101.94	2.7500	2042-05-25
	3136ANQV2	FNR 2015 26-UP	15,000,000.00	13,623,343.65	13,851,994.48	101.68	3.0000	2044-06-25
	3136APDB5	FNR 2015 47-KA	25,000,000.00	24,030,648.00	23,616,125.19	98.28	2.0000	2044-06-25
	3136APQH8	FNR 2015 50-BA	24,000,000.00	19,519,274.16	20,061,812.95	102.78	3.0000	2034-11-25
Total for Western Alliance Bank:			149,000,000.00	122,123,616.76	123,229,403.99			

Arizona Pooled Collateral Monthly Collateral Report For: December 2015



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
Western Bank								
Securities Held by: FHLB Dallas								
	191399AW4	Cochise Cnty	100,000.00	99,555.30	104,255.00	104.26	3.1250	2023-07-01
	191399AV6	Cochise Cnty	100,000.00	100,000.00	104,736.00	104.74	3.0000	2022-07-01
	191399BJ2	Cochise Cnty	270,000.00	270,571.49	291,235.50	107.87	3.2500	2023-07-01
	191399BH6	Cochise Cnty	65,000.00	64,797.18	69,311.45	106.63	3.0000	2022-07-01
	567235FY7	Maricopa Cnty	275,000.00	276,693.71	291,632.00	106.05	4.0000	2022-07-01
Total for Western Bank:			810,000.00	811,617.68	861,169.95			
Western States Bank								
Securities Held by: Bank of North Dakota								
	251705QK8	DL ND REF & IMP GO	165,000.00	165,000.00	167,019.60	101.22	1.8000	2019-05-01
	251705PW3	DL ND REF IMP GO	135,000.00	135,000.00	136,702.35	101.26	1.7500	2019-05-01
	313380Z34	FHLB	1,800,000.00	1,800,000.00	1,791,207.00	99.51	0.9000	2017-10-23
	3133836N6	FHLB STRNT	2,000,000.00	2,000,000.00	1,996,602.00	99.83	1.0000	2018-06-12
	3133833J8	FHLB STRNT	2,000,000.00	2,000,000.00	1,997,526.00	99.88	0.8000	2018-05-25
	3134G3V64	FHLMC	2,000,000.00	2,000,000.00	1,989,328.00	99.47	1.6500	2019-11-15
	3134G84R7	FHLMC ST NOTE	2,000,000.00	2,000,000.00	2,000,444.00	100.02	1.7500	2020-12-02
	3134G7VT5	FHLMC ST NOTE	2,000,000.00	2,000,000.00	2,001,502.00	100.08	1.5000	2020-09-22
	3135G0PP2	FNMA	2,000,000.00	2,000,000.00	1,996,456.00	99.82	1.0000	2017-09-20
	3136G2T72	FNMA	2,000,000.00	2,000,000.00	1,987,798.00	99.39	1.7000	2020-11-25
	3136G23B1	FNMA	1,000,000.00	1,000,000.00	1,002,518.00	100.25	1.3000	2018-02-15
	38375C3T5	GNMA REMIC TRUST	1,000,000.00	594,918.06	565,711.92	98.35	1.5000	2027-06-16
Total for Western States Bank:			18,100,000.00	17,694,918.06	17,632,814.87			
Grand Totals			6,519,293,626.00	4,185,591,107.79	4,302,840,972.75			