

Arizona Pooled Collateral Monthly Collateral Report For: April 2016



| 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 | 1,009,420.01 | 100.94 | 1.3750 | 2019-09-13 |
| | 313379EE5 | FED HOME LN BK | 1,000,000.00 | 1,000,000.00 | 1,017,949.98 | 101.79 | 1.6250 | 2019-06-14 |
| | 3137EADM8 | FED HOME LN MTG CORP | 1,000,000.00 | 1,000,000.00 | 1,004,980.01 | 100.50 | 1.2500 | 2019-10-02 |
| | 3137EADG1 | FED HOME LN MTG CORP | 2,000,000.00 | 2,000,000.00 | 2,043,540.04 | 102.18 | 1.7500 | 2019-05-30 |
| | 3137EABP3 | FED HOME LN MTG CORP | 1,000,000.00 | 1,000,000.00 | 1,083,700.03 | 108.37 | 4.8750 | 2018-06-13 |
| | 3137EABA6 | FED HOME LN MTG CORP | 1,000,000.00 | 1,000,000.00 | 1,065,879.97 | 106.59 | 5.1250 | 2017-11-17 |
| | 38376WZC2 | GNMA REMIC SER 15 VA | 500,000.00 | 217,916.36 | 220,198.32 | 101.05 | 4.5000 | 2021-07-20 |
| | 38376TDT6 | GNMA REMIC SER 2 PU | 1,000,000.00 | 496,820.10 | 528,838.41 | 106.44 | 5.0000 | 2021-01-20 |
| | 912828RT9 | US Treasury Note | 1,000,000.00 | 1,000,000.00 | 1,012,969.97 | 101.30 | 1.3750 | 2018-11-30 |
| Total for 1st Bank Yuma: | | | 9,500,000.00 | 8,714,736.46 | 8,987,476.74 | | | |
| Arizona State Credit Uni | | | | | | | | |
| Securities Held by: The Federal Reserve Bank | | | | | | | | |
| | 3138X04X3 | FNMA POOL #AU1737 | 1,677,973.00 | 1,141,719.46 | 1,157,794.84 | 101.47 | 2.0000 | 2028-08-01 |
| Total for Arizona State Credit Union: | | | 1,677,973.00 | 1,141,719.46 | 1,157,794.84 | | | |
| Bank of America | | | | | | | | |
| Securities Held by: FHLB Atlanta | | | | | | | | |
| | FHLBATL06 | FHLB ATLANTA LOC | 325,000,000.00 | 325,000,000.00 | 325,000,000.00 | 100.00 | 0.0000 | 2024-06-30 |
| Securities Held by: The Federal Reserve Bank | | | | | | | | |
| | 3138E2LJ2 | FNCL POOL-AJ9328 | 338,166,268.00 | 179,390,320.11 | 188,823,646.57 | 104.99 | 3.5000 | 2042-01-01 |
| | 3138LQZY3 | FNCL POOL-AO0758 | 68,208,742.00 | 38,292,127.20 | 40,304,889.01 | 104.98 | 3.5000 | 2042-04-01 |
| | 36179MCZ1 | G2SF POOL-MA0088 | 1,971,000.00 | 1,042,802.63 | 1,107,682.81 | 105.95 | 3.5000 | 2042-05-20 |
| Total for Bank of America: | | | 733,346,010.00 | 543,725,249.94 | 555,236,218.39 | | | |
| Bank of the West | | | | | | | | |
| Securities Held by: Wells Fargo Securities | | | | | | | | |
| | 3132M4QZ1 | FHLMC GOLD 30 YR | 312,475.00 | 255,415.62 | 274,543.54 | 107.49 | 4.0000 | 2044-01-01 |
| | 31300MHQ9 | FHLMC SF ARM;VARIOUS | 1,300,000.00 | 735,924.50 | 759,939.48 | 103.26 | 2.6160 | 2044-01-01 |
| | 31419KD69 | FNMA CONV 30 YR SF | 13,320,000.00 | 6,741,261.86 | 7,264,207.16 | 107.76 | 4.0000 | 2040-12-01 |
| | 3138MAKS6 | FNMA CONV 30 YR SF | 5,069,006.00 | 3,818,818.70 | 3,907,150.65 | 102.31 | 3.0000 | 2042-09-01 |
| | 3138M93R0 | FNMA CONV 30 YR SF | 22,900,000.00 | 16,706,142.65 | 17,092,570.77 | 102.31 | 3.0000 | 2042-09-01 |
| | 722054BE2 | PINAL CNTY ARIZ UNI | 225,000.00 | 225,000.00 | 226,426.50 | 100.63 | 4.1000 | 2020-07-01 |
| | 722054BD4 | PINAL CNTY ARIZ UNI | 276,000.00 | 276,000.00 | 277,700.16 | 100.62 | 4.0000 | 2019-07-01 |
| | 722054FP3 | PINAL CNTY ARIZ UNI | 110,000.00 | 110,000.00 | 110,687.50 | 100.63 | 4.0000 | 2018-07-01 |
| Total for Bank of the West: | | | 43,512,481.00 | 28,868,563.33 | 29,913,225.76 | | | |

Arizona Pooled Collateral Monthly Collateral Report For: April 2016



| Depository | Cusip | Description | Par Value | Face Value | Market Value | Market Price | Coupon | Maturity Date |
|--|-----------|----------------------|----------------------|----------------------|----------------------|--------------|--------|---------------|
| BBVA Compass | | | | | | | | |
| 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 |
| | 92376 | FHLB Atlanta LOC | 3,100,000.00 | 3,100,000.00 | 3,100,000.00 | 100.00 | 0.0000 | 2017-03-31 |
| | 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 |
| | 80773 | FHLB Atlanta LOC | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 100.00 | 0.0000 | 2016-07-01 |
| | 83134 | FHLB Atlanta LOC | 350,000.00 | 350,000.00 | 350,000.00 | 100.00 | 0.0000 | 2016-11-18 |
| | 81172 | FHLB Atlanta LOC | 250,000.00 | 250,000.00 | 250,000.00 | 100.00 | 0.0000 | 2016-07-14 |
| Total for BBVA Compass: | | | 8,075,000.00 | 8,075,000.00 | 8,075,000.00 | | | |
| BMO Harris Bank | | | | | | | | |
| Securities Held by: Bank of America | | | | | | | | |
| | 3135G0HZ9 | Fannie Mae | 5,000,000.00 | 5,000,000.00 | 4,970,550.00 | 99.41 | 0.4377 | 2019-02-28 |
| Total for BMO Harris Bank: | | | 5,000,000.00 | 5,000,000.00 | 4,970,550.00 | | | |
| Desert Schools FCU | | | | | | | | |
| Securities Held by: Wells Fargo Securities | | | | | | | | |
| | 3136FPTQ3 | Fanni Mae | 4,750,000.00 | 4,750,000.00 | 4,849,189.50 | 102.09 | 2.2000 | 2017-10-27 |
| Total for Desert Schools FCU: | | | 4,750,000.00 | 4,750,000.00 | 4,849,189.50 | | | |
| First Western Trust Bank | | | | | | | | |
| Securities Held by: The Federal Reserve Bank | | | | | | | | |
| | 38376FWC2 | GNMA REMIC 2009-78 K | 2,500,000.00 | 445,008.30 | 46,399.06 | 103.09 | 3.0000 | 2039-08-16 |
| | 37373A5G7 | GNMA REMIC 2009.64 P | 2,140,000.00 | 212,144.66 | 226,273.49 | 106.66 | 4.0000 | 2039-08-20 |
| | 38377JZ89 | GNMA REMIC 2010-117 | 1,600,000.00 | 523,867.79 | 545,189.21 | 104.07 | 3.5000 | 2039-10-20 |
| | 38377MNC6 | GNMA REMIC 2010-138 | 775,000.00 | 302,595.89 | 312,006.62 | 103.11 | 4.0000 | 2038-08-20 |
| | 38377NHZ0 | GNMA REMIC 2010-151D | 1,000,000.00 | 381,611.64 | 396,799.79 | 103.98 | 4.0000 | 2038-03-20 |
| | 38377QGB7 | GNMA REMIC 2011-11 Q | 2,936,000.00 | 485,814.64 | 508,842.25 | 104.74 | 4.0000 | 2039-01-16 |
| | 38377XPP1 | GNMA REMIC 2011-115 | 2,712,000.00 | 543,654.35 | 555,397.28 | 102.16 | 3.0000 | 2038-10-20 |
| | 38376LHK8 | GNMA REMIC 2011-90 P | 3,500,000.00 | 1,184,685.25 | 1,258,017.26 | 106.19 | 4.0000 | 2041-05-20 |
| | 38375GWR8 | GNMA REMIC 2012-103 | 1,461,000.00 | 971,939.18 | 1,009,553.22 | 103.87 | 3.0000 | 2040-08-16 |
| | 38378CQA8 | GNMA REMIC 2012-7 NP | 1,000,000.00 | 524,482.51 | 552,122.74 | 105.27 | 3.5000 | 2038-11-20 |
| | 38375CWQ9 | GNMA REMIC 2012.43 J | 2,000,000.00 | 1,208,221.02 | 1,255,341.64 | 103.90 | 3.0000 | 2039-07-20 |
| | 38378WJX2 | GNMA REMIC 2013-120 | 1,000,000.00 | 754,482.78 | 781,191.47 | 103.54 | 3.0000 | 2041-11-20 |
| | 38378KV22 | GNMA REMIC 2013-127 | 2,000,000.00 | 1,360,287.88 | 1,368,449.61 | 100.60 | 2.0000 | 2052-03-16 |
| | 38378PT73 | GNMA REMIC 2013-144 | 2,000,000.00 | 739,103.04 | 754,698.11 | 102.11 | 2.5000 | 2043-10-20 |
| | 38378TAR1 | GNMA REMIC 2013-71 M | 1,000,000.00 | 764,932.60 | 784,973.83 | 102.62 | 2.5000 | 2041-06-20 |
| | 38379FDR7 | GNMA REMIC 2015-167 | 6,000,000.00 | 5,613,273.48 | 5,748,553.37 | 102.41 | 2.5000 | 2035-05-20 |
| | 38378UW29 | GNMA REMIC 20153-144 | 2,000,000.00 | 1,430,426.04 | 1,453,598.94 | 101.62 | 2.5000 | 2042-08-20 |
| Total for First Western Trust Bank: | | | 35,624,000.00 | 17,446,531.05 | 17,557,407.89 | | | |

Arizona Pooled Collateral Monthly Collateral Report For: April 2016



| Depository | Cusip | Description | Par Value | Face Value | Market Value | Market Price | Coupon | Maturity Date |
|--|-----------|----------------------|-------------------------|-------------------------|-------------------------|--------------|--------|---------------|
| FirstBank | | | | | | | | |
| Securities Held by: Wells Fargo Securities | | | | | | | | |
| | 313380TV9 | FHLB 2.77 04/04/2025 | 10,000,000.00 | 10,000,000.00 | 10,043,750.00 | 100.44 | 1.0000 | 2017-12-31 |
| Total for FirstBank: | | | 10,000,000.00 | 10,000,000.00 | 10,043,750.00 | | | |
| Great Western Bank | | | | | | | | |
| Securities Held by: First Tennessee | | | | | | | | |
| | 3137BGJD2 | FHL4444 CH | 8,770,000.00 | 7,596,513.22 | 7,882,568.29 | 103.77 | 3.0000 | 2041-01-15 |
| | 31326KKU0 | FHLMC ARM POOL #2B48 | 10,990,000.00 | 10,525,791.19 | 10,802,408.77 | 102.63 | 2.6480 | 2045-11-01 |
| | 3138YNML8 | FNMA ARM POOL #AY846 | 20,004,643.00 | 17,826,536.67 | 18,378,624.51 | 103.10 | 2.7340 | 2045-08-01 |
| | 36179MEK2 | GNMA2 Pool #MA0138 | 12,000,000.00 | 6,642,792.48 | 6,867,717.57 | 103.39 | 2.5000 | 2027-06-20 |
| | 38376G2Z2 | GNR 2011 105 AC | 11,550,000.00 | 11,550,000.00 | 11,715,143.06 | 101.43 | 2.8220 | 2017-10-16 |
| | 38378TQ37 | GNR 2013-87 AP | 7,000,000.00 | 4,240,777.17 | 4,337,854.11 | 102.29 | 2.7500 | 2043-06-20 |
| Total for Great Western Bank: | | | 70,314,643.00 | 58,382,410.73 | 59,984,316.31 | | | |
| JPMorgan Chase Bank | | | | | | | | |
| Securities Held by: 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 |
| Securities Held by: The Federal Reserve Bank | | | | | | | | |
| | 912810RM2 | US Treasury Bonds | 225,000,000.00 | 225,000,000.00 | 239,853,510.00 | 106.60 | 3.0000 | 2045-05-15 |
| | 912810RJ9 | US Treasury Bonds | 37,650,000.00 | 37,650,000.00 | 40,075,187.10 | 106.44 | 3.0000 | 2044-11-15 |
| | 912810RG5 | US Treasury Bonds | 117,820,000.00 | 117,820,000.00 | 134,687,582.48 | 114.32 | 3.3750 | 2044-05-15 |
| | 912810RE0 | US Treasury Bonds | 133,333,000.00 | 133,333,000.00 | 159,541,201.15 | 119.66 | 3.6250 | 2044-02-15 |
| | 912828K41 | US Treasury FRN | 13,985,000.00 | 13,985,000.00 | 13,983,993.08 | 99.99 | 0.0940 | 2017-04-30 |
| | 912828SX9 | US Treasury Notes | 47,455,000.00 | 47,455,000.00 | 47,681,170.53 | 100.48 | 1.1250 | 2019-05-31 |
| | 912828H52 | US Treasury Notes | 80,430,000.00 | 80,430,000.00 | 80,803,838.64 | 100.46 | 1.2500 | 2020-01-31 |
| | 912828SH4 | US Treasury Notes | 76,324,000.00 | 76,324,000.00 | 77,281,026.64 | 101.25 | 1.3750 | 2019-02-28 |
| | 912828WJ5 | US Treasury Notes | 14,680,000.00 | 14,680,000.00 | 15,553,915.08 | 105.95 | 2.5000 | 2024-05-15 |
| | 912828B33 | US Treasury Notes | 73,872,000.00 | 73,872,000.00 | 75,043,536.05 | 101.59 | 1.5000 | 2019-01-31 |
| | 912828PC8 | US Treasury Notes | 98,352,000.00 | 98,352,000.00 | 104,210,828.64 | 105.96 | 2.6250 | 2020-11-15 |
| | 912828WE6 | US Treasury Notes | 171,438,000.00 | 171,438,000.00 | 184,878,396.32 | 107.84 | 2.7500 | 2023-11-15 |
| | 912828LY4 | US Treasury Notes | 100,616,000.00 | 100,616,000.00 | 108,684,900.12 | 108.02 | 3.3750 | 2019-11-15 |
| | 912828VS6 | US Treasury Notes | 113,171,000.00 | 113,171,000.00 | 120,009,923.53 | 106.04 | 2.5000 | 2023-08-15 |
| | 912828K74 | US Treasury Notes | 12,345,000.00 | 12,345,000.00 | 12,542,717.52 | 101.60 | 2.0000 | 2025-08-15 |
| | 912828VJ6 | US Treasury Notes | 19,919,000.00 | 19,919,000.00 | 20,470,656.71 | 102.77 | 1.8750 | 2020-06-30 |
| | 912828VF4 | US Treasury Notes | 12,599,000.00 | 12,599,000.00 | 12,693,983.86 | 100.75 | 1.3750 | 2020-05-31 |
| | 912828K33 | US Treasury TIPS | 30,765,000.00 | 31,148,331.90 | 31,783,477.54 | 102.04 | 0.1250 | 2020-04-15 |
| Total for JPMorgan Chase Bank: | | | 1,659,754,000.00 | 1,660,137,331.90 | 1,759,779,844.99 | | | |

Arizona Pooled Collateral Monthly Collateral Report For: April 2016



| Depository | Cusip | Description | Par Value | Face Value | Market Value | Market Price | Coupon | Maturity Date |
|---|-----------|----------------------|-----------------------|-----------------------|-----------------------|--------------|--------|---------------|
| Mission Bank | | | | | | | | |
| Securities Held by: First Tennessee | | | | | | | | |
| | 3134G3W63 | FED HOME LN MTG CORP | 250,000.00 | 250,000.00 | 250,055.01 | 100.02 | 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 | 1,250,055.01 | | | |
| Mohave State Bank | | | | | | | | |
| 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 |
| 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 Des Moines | | | | | | | | |
| | 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 |
| Total for National Bank of Arizona: | | | 215,000,000.00 | 215,000,000.00 | 215,000,000.00 | | | |
| Sunwest Bank | | | | | | | | |
| | 2016-97 | FHLB of San Fran LOC | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 100.00 | 0.0000 | 2016-08-01 |
| 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 | 1,140,598.46 | 1,177,690.72 | 103.02 | 2.5000 | 2027-05-01 |
| | 31418AT99 | FNMA | 10,000,000.00 | 5,909,627.10 | 6,015,113.94 | 101.76 | 2.0000 | 2023-06-01 |
| | 38376GXH8 | GNMA | 3,150,000.00 | 526,492.08 | 528,221.76 | 100.33 | 2.6400 | 2037-12-16 |
| | 38373AML7 | GNMA | 10,000,000.00 | 1,026,189.70 | 1,052,451.70 | 102.56 | 3.2500 | 2039-07-20 |
| | 36181BSS0 | GNMA | 3,146,732.00 | 2,351,771.22 | 2,484,105.39 | 105.63 | 3.5000 | 2043-09-15 |
| Total for UMB Bank NA.: | | | 28,662,732.00 | 10,954,678.56 | 11,257,583.51 | | | |
| 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 | | | |

Arizona Pooled Collateral Monthly Collateral Report

For: April 2016



| Depository | Cusip | Description | Par Value | Face Value | Market Value | Market Price | Coupon | Maturity Date |
|---|-----------|-------------------|----------------------|----------------------|----------------------|--------------|--------|---------------|
| Vantage West Credit Union | U2116-96 | FHLB San Fran LOC | 500,000.00 | 500,000.00 | 500,000.00 | 100.00 | 0.0000 | 2017-04-03 |
| Total for Vantage West Credit Union: | | | 500,000.00 | 500,000.00 | 500,000.00 | | | |
| Washington Federal | | | | | | | | |
| Securities Held by: The Federal Reserve Bank | | | | | | | | |
| | 3132HBTZ8 | FG U91568 | 19,651,956.00 | 16,947,037.59 | 17,786,380.89 | 104.95 | 3.5000 | 2043-06-01 |
| | 3136ABPT4 | FNA 2013-M1 ASQ2 | 29,780,000.00 | 12,223,871.65 | 12,216,273.69 | 99.94 | 1.0700 | 2016-11-25 |
| Total for Washington Federal: | | | 49,431,956.00 | 29,170,909.24 | 30,002,654.58 | | | |
| Wells Fargo Bank | | | | | | | | |
| Securities Held by: Bank of New York Mellon | | | | | | | | |
| | 31292LEQ4 | FG C03743 3.500% | 156,838,000.00 | 59,347,910.12 | 62,318,546.15 | 105.01 | 3.5000 | 2042-02-01 |
| | 31292SA67 | FG C09029 3.000% | 59,500,299.00 | 46,685,335.83 | 47,917,518.38 | 102.64 | 3.0000 | 2043-03-01 |
| | 3128MJRW2 | FG G08500 3.500% | 50,000,000.00 | 30,777,225.50 | 32,311,695.86 | 104.99 | 3.5000 | 2042-07-01 |
| | 3128MJSN1 | FG G08524 3.000% | 69,132,048.00 | 54,563,217.58 | 56,003,324.96 | 102.64 | 3.0000 | 2043-03-01 |
| | 3128MJWQ9 | FG G08654 3.500% | 47,441,056.00 | 44,749,034.15 | 46,918,483.55 | 104.85 | 3.5000 | 2045-07-01 |
| | 3128MJXE5 | FG G08676 3.500% | 173,690,000.00 | 169,663,480.21 | 177,888,827.18 | 104.85 | 3.5000 | 2045-11-01 |
| | 3128MDA29 | FG G14325 3.000% | 125,000,000.00 | 44,788,267.50 | 46,993,275.58 | 104.92 | 3.0000 | 2026-12-01 |
| | 3128MMTB9 | FG G18545 3.000% | 80,614,231.00 | 70,728,350.65 | 74,035,149.54 | 104.68 | 3.0000 | 2030-03-01 |
| | 3128PSC96 | FG J12796 4.000% | 218,137,944.00 | 53,078,810.05 | 56,601,153.92 | 106.64 | 4.0000 | 2025-08-01 |
| | 3128LLAC0 | FH 2B0003 2.496% | 49,881,809.00 | 15,539,223.54 | 16,244,541.70 | 104.54 | 2.6250 | 2041-12-01 |
| | 3128LLF35 | FH 2B0186 2.472% | 49,929,763.00 | 18,219,288.63 | 19,120,770.33 | 104.95 | 2.5010 | 2042-02-01 |
| | 31416XAC4 | FN AB1802 4.000% | 48,804,338.00 | 21,917,920.83 | 23,482,885.82 | 107.14 | 4.0000 | 2040-11-01 |
| | 31417BZM2 | FN AB5247 3.000% | 31,800,000.00 | 22,992,013.74 | 23,625,222.61 | 102.75 | 3.0000 | 2042-05-01 |
| | 31417EKV2 | FN AB7507 3.000% | 74,330,306.00 | 58,625,698.60 | 60,243,384.67 | 102.76 | 3.0000 | 2043-01-01 |
| | 31417ESY8 | FN AB7734 3.000% | 11,000,000.00 | 8,740,434.23 | 8,981,613.26 | 102.76 | 3.0000 | 2043-01-01 |
| | 31417EVM0 | FN AB7819 3.000% | 124,741,229.00 | 97,349,777.79 | 100,035,390.77 | 102.76 | 3.0000 | 2043-02-01 |
| | 31417FYS1 | FN AB8820 3.000% | 62,732,770.00 | 50,985,283.44 | 52,390,527.24 | 102.76 | 3.0000 | 2043-03-01 |
| | 31418UC28 | FN AD6388 4.000% | 367,697,000.00 | 48,626,280.97 | 51,865,924.32 | 106.66 | 4.0000 | 2025-05-01 |
| | 31418WQP8 | FN AD8561 4.000% | 98,030,320.00 | 22,894,978.30 | 24,425,312.78 | 106.68 | 4.0000 | 2025-08-01 |
| | 3138EKFA8 | FN AL2860 3.000% | 102,642,319.00 | 78,189,847.56 | 80,395,671.77 | 102.82 | 3.0000 | 2042-12-01 |
| | 3138LYML8 | FN AO7562 3.000% | 103,668,696.00 | 75,168,975.13 | 77,243,049.78 | 102.76 | 3.0000 | 2042-10-01 |
| | 3138MFS40 | FN AQ0538 3.000% | 113,755,224.00 | 86,480,124.84 | 88,866,374.67 | 102.76 | 3.0000 | 2042-11-01 |
| | 3138NYVQ5 | FN AR2422 3.000% | 15,106,932.00 | 11,504,510.94 | 11,821,622.23 | 102.76 | 3.0000 | 2043-01-01 |
| | 3138W3E66 | FN AR5556 3.000% | 35,000,000.00 | 26,938,895.90 | 27,680,693.78 | 102.75 | 3.0000 | 2043-02-01 |
| | 3138W6PV2 | FN AR8535 3.000% | 30,000,000.00 | 23,252,001.30 | 23,893,451.32 | 102.76 | 3.0000 | 2043-05-01 |
| | 3138W6RL2 | FN AR8590 3.500% | 18,690,193.00 | 15,574,949.20 | 16,365,524.77 | 105.08 | 3.5000 | 2043-06-01 |
| | 3138W64S2 | FN AR8932 3.000% | 120,578,742.00 | 93,066,230.15 | 95,633,585.27 | 102.76 | 3.0000 | 2043-03-01 |
| | 3138W7C51 | FN AR9091 3.000% | 48,561,735.00 | 37,821,670.17 | 38,865,062.01 | 102.76 | 3.0000 | 2043-03-01 |
| | 3138WFRL2 | FN AS5890 3.000% | 3,910,000.00 | 3,643,516.92 | 3,784,121.35 | 103.86 | 3.0000 | 2035-09-01 |
| | 3138WFSU1 | FN AS5930 3.000% | 33,200,000.00 | 31,298,010.18 | 32,505,667.48 | 103.86 | 3.0000 | 2035-10-01 |
| | 3138WMHF1 | FN AT0229 3.000% | 76,171,434.00 | 59,185,387.79 | 60,816,622.49 | 102.76 | 3.0000 | 2043-02-01 |
| | 3138WPGZ1 | FN AT2015 3.000% | 70,915,686.00 | 55,795,444.10 | 57,331,935.32 | 102.75 | 3.0000 | 2043-04-01 |
| | 3138WQAZ5 | FN AT2723 3.000% | 3,728,452.00 | 2,971,457.83 | 3,053,209.57 | 102.75 | 3.0000 | 2043-05-01 |

Arizona Pooled Collateral Monthly Collateral Report For: April 2016



| 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 | | | | | | | | |
| | 3138WYCN3 | FN AT9976 3.500% | 22,970,309.00 | 17,273,161.97 | 18,132,993.41 | 104.98 | 3.5000 | 2043-06-01 |
| Total for Wells Fargo Bank: | | | 2,698,200,835.00 | 1,558,436,715.64 | 1,617,793,133.84 | | | |
| West Valley National Ban | | | | | | | | |
| Securities Held by: BMO Harris | | | | | | | | |
| | 34148BHY5 | FNMA POOL 2046 | 1,060,000.00 | 880,739.38 | 880,806.55 | 105.19 | 3.5000 | 2034-10-01 |
| | 31418BKY1 | FNMA POOL 2110 | 1,030,000.00 | 887,903.82 | 888,214.64 | 105.19 | 3.5000 | 2034-12-01 |
| | 3138X3GCO | FNMA POOL AU3794 | 1,250,000.00 | 943,323.22 | 951,504.19 | 100.98 | 2.0000 | 2028-08-01 |
| Total for West Valley National Bank: | | | 3,340,000.00 | 2,711,966.42 | 2,720,525.38 | | | |
| Western Alliance Bank | | | | | | | | |
| 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 |
| | 3137A2QN4 | FHLMC 3760-NA | 10,000,000.00 | 1,890,467.90 | 1,925,883.88 | 101.87 | 3.0000 | 2037-10-15 |
| | 3137BK2H2 | FHLMC 4487-TA | 11,056,922.00 | 10,494,694.43 | 10,805,195.57 | 102.96 | 3.0000 | 2037-10-15 |
| | 3136ANQV2 | FNR 2015 26-UP | 15,000,000.00 | 12,967,042.20 | 13,464,626.92 | 103.84 | 3.0000 | 2044-06-25 |
| Total for Western Alliance Bank: | | | 136,056,922.00 | 125,352,204.53 | 126,195,706.37 | | | |
| Western Bank | | | | | | | | |
| Securities Held by: FHLB Dallas | | | | | | | | |
| | 191399BJ2 | Cochise Cnty | 270,000.00 | 270,571.49 | 299,359.80 | 110.87 | 3.2500 | 2023-07-01 |
| | 191399BH6 | Cochise Cnty | 65,000.00 | 64,797.18 | 70,824.00 | 108.96 | 3.0000 | 2022-07-01 |
| | 191399AW4 | Cochise Cnty | 100,000.00 | 99,555.30 | 107,780.00 | 107.78 | 3.1250 | 2023-07-01 |
| | 191399AV6 | Cochise Cnty | 100,000.00 | 100,000.00 | 108,005.00 | 108.01 | 3.0000 | 2022-07-01 |
| | 567235FY7 | Maricopa Cnty | 275,000.00 | 276,693.71 | 293,260.00 | 106.64 | 4.0000 | 2022-07-01 |
| Total for Western Bank: | | | 810,000.00 | 811,617.68 | 879,228.80 | | | |
| Western States Bank | | | | | | | | |
| Securities Held by: Bank of North Dakota | | | | | | | | |
| | 251705QK8 | DL ND REF & IMP GO | 165,000.00 | 165,000.00 | 167,930.40 | 101.78 | 1.8000 | 2019-05-01 |
| | 251705PW3 | DL ND REF IMP GO | 135,000.00 | 135,000.00 | 137,646.00 | 101.96 | 1.7500 | 2019-05-01 |
| | 313380Z34 | FHLB | 1,800,000.00 | 1,800,000.00 | 1,799,019.00 | 99.95 | 0.9000 | 2017-10-23 |
| | 3134G8FG9 | FHLMC ST NOTE | 2,000,000.00 | 2,000,000.00 | 2,001,120.00 | 100.06 | 1.6500 | 2020-12-30 |
| | 3134G8B40 | FHLMC ST NOTE | 2,000,000.00 | 2,000,000.00 | 2,000,614.00 | 100.03 | 1.5000 | 2020-12-30 |
| | 3135G0G56 | FNMA | 2,000,000.00 | 2,000,000.00 | 1,991,996.00 | 99.60 | 1.7500 | 2020-11-25 |
| | 3136G2T72 | FNMA | 2,000,000.00 | 2,000,000.00 | 2,002,844.00 | 100.14 | 1.7000 | 2020-11-25 |
| | 3136G23B1 | FNMA | 1,000,000.00 | 1,000,000.00 | 1,000,356.00 | 100.04 | 1.3000 | 2018-02-15 |
| | 3135G0PP2 | FNMA | 2,000,000.00 | 2,000,000.00 | 2,005,394.00 | 100.27 | 1.0000 | 2017-09-20 |
| | 3136G3ET8 | FNMA ST NOTE | 2,000,000.00 | 2,000,000.00 | 1,997,180.00 | 99.86 | 1.3500 | 2021-03-30 |
| | 3136G2X44 | FNMA ST NOTE | 2,000,000.00 | 2,000,000.00 | 2,000,634.00 | 100.03 | 1.5000 | 2021-02-19 |
| | 38375C3T5 | GNMA REMIC TRUST | 1,000,000.00 | 543,826.47 | 541,290.61 | 99.53 | 1.5000 | 2027-06-16 |
| Total for Western States Bank: | | | 18,100,000.00 | 17,643,826.47 | 17,646,024.01 | | | |

Arizona Pooled Collateral Monthly Collateral Report For: April 2016



| Depository | Cusip | Description | Par Value | Face Value | Market Value | Market Price | Coupon | Maturity Date |
|---------------------|-------|-------------|-------------------------|-------------------------|-------------------------|--------------|--------|---------------|
| Grand Totals | | | <u>5,786,906,552.00</u> | <u>4,362,073,461.41</u> | <u>4,537,799,685.92</u> | | | |