

Arizona Pooled Collateral
Monthly Collateral Report
For: July 2014



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
1st Bank Yuma								
Securities Held by: Wells Fargo Securities								
	3133X0PF0	FED HOME LN BK	1,000,000.00	1,000,000.00	1,143,909.99	114.39	5.3750	2018-08-15
	313380FB8	FED HOME LN BK	1,000,000.00	1,000,000.00	973,180.01	97.32	1.3750	2019-09-13
	313379EE5	FED HOME LN BK	1,000,000.00	1,000,000.00	988,150.02	98.82	1.6250	2019-06-14
	3133XUMS9	FED HOME LN BK	1,000,000.00	1,000,000.00	1,121,370.01	112.14	4.5000	2019-09-13
	3137EADM8	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	966,050.03	96.61	1.2500	2019-10-02
	3137EADG1	FED HOME LN MTG CORP	2,000,000.00	2,000,000.00	1,995,119.94	99.76	1.7500	2019-05-30
	3137EACA5	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	1,089,469.99	108.95	3.7500	2019-03-27
	38376WZC2	GNMA REMIC SER 15 VA	500,000.00	335,432.32	355,939.31	106.11	4.5000	2021-07-20
	38376TDT6	GNMA REMIC SER 2 PU	1,000,000.00	653,862.71	712,892.14	109.03	5.0000	2021-01-20
	912828RT9	US Treasury Note	1,000,000.00	1,000,000.00	990,390.01	99.04	1.3750	2018-11-30
Total for 1st Bank Yuma:			10,500,000.00	9,989,295.03	10,336,471.45			
Bank of America								
Securities Held by: FHLB of Atlanta								
	FHLBATL06	FHLB ATLANTA LOC	250,000,000.00	250,000,000.00	250,000,000.00	1.00	0.0000	2014-07-31
Securities Held by: The Federal Reserve Bank								
	36179MCZ1	G2SF POOL-MA0088	1,971,000.00	1,506,074.17	1,561,169.31	103.37	3.5000	2042-05-20
	36179ME30	G2SF POOL-MA0154	372,997,151.00	292,809,346.93	303,520,973.63	103.37	3.5000	2042-06-20
Total for Bank of America:			624,968,151.00	544,315,421.10	555,082,142.94			
Bank of the West								
Securities Held by: Wells Fargo Securities								
	3137AJYW8	FH 3977C AC SEQ FIX	718,390.00	338,314.53	345,429.12	101.89	3.0000	2029-09-15
	3137B56H1	FH 4257A A SEQ FIX	200,000.00	183,397.81	184,925.59	100.64	2.5000	2027-10-15
	3132HM3Y5	FHLMC GOLD 30 YR	7,500,000.00	6,558,526.58	6,425,407.83	98.07	3.0000	2042-10-01
	31300MHQ9	FHLMC SF ARM;VARIOUS	1,300,000.00	1,196,306.80	1,221,675.74	102.16	2.6500	2044-01-01
	3136AEFF0	FN 1339C MP PAC FIX	1,105,000.00	981,901.22	972,056.38	197.47	1.7500	2028-05-25
	3138M94W8	FNMA CONV 30 YR SF	250,000.00	228,986.11	224,981.40	98.35	3.0000	2042-10-01
	3138M93R0	FNMA CONV 30 YR SF	22,900,000.00	20,142,992.06	19,790,713.48	98.35	3.0000	2042-09-01
	3138M8J61	FNMA CONV 30 YR SF	750,000.00	662,631.88	651,043.18	196.70	3.0000	2042-09-01
	31419KD69	FNMA CONV 30 YR SF	24,035,000.00	16,082,537.15	16,956,873.77	105.48	4.0000	2040-12-01
	31417DGF4	FNMA CONV 30 YR SF	150,000.00	139,794.48	137,131.20	98.20	3.0000	2042-10-01
	3138MBFD3	FNMA CONV 30 YR SF	415,000.00	366,903.77	386,284.43	105.32	4.0000	2042-10-01
	3138MAKS6	FNMA CONV 30 YR SF	5,069,006.00	4,524,018.46	4,444,898.40	98.35	3.0000	2042-09-01
	3620AEFJ4	GNMA1 SINGLE FAMILY	3,095,000.00	1,826,125.49	1,937,972.73	106.13	4.0000	2041-09-15
	36176XUA5	GNMA1 SINGLE FAMILY	3,255,000.00	2,837,909.05	2,847,667.49	100.38	3.0000	2042-06-15

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Securities Held by: Wells Fargo Securities								
	36179MDE7	GNMA2 ARM MULTIPLE	16,357,911.00	9,229,515.34	9,634,377.36	104.44	3.0000	2042-05-20
	36179M6H8	GNMA2 ARM MULTIPLE	4,130,796.00	3,301,722.36	3,395,332.13	102.85	2.0000	2043-03-20
	36179NRK6	GNMA2 ARM MULTIPLE	4,715,000.00	3,968,079.26	4,196,727.93	740.74	3.0000	2043-10-20
	36179NEE4	GNMA2 ARM MULTIPLE	6,000,000.00	4,909,461.00	5,040,441.69	102.69	2.0000	2043-05-20
	36179MYQ7	GNMA2 ARM MULTIPLE	1,305,946.00	984,318.30	1,006,038.71	408.92	2.0000	2043-01-20
	36202FYZ3	GNMA2 SINGLE FAMILY	11,955,000.00	5,946,272.35	6,304,111.88	423.98	3.5000	2026-11-20
	36202FYY6	GNMA2 SINGLE FAMILY	240,000.00	154,208.47	160,384.16	311.94	3.0000	2026-11-20
	36179ME22	GNMA2 SINGLE FAMILY	2,480,000.00	2,102,708.87	2,112,896.18	201.04	3.0000	2042-06-20
	567134BV2	MARICOPA CNTY ARIZ E	100,000.00	100,000.00	104,969.00	104.97	5.0000	2015-07-01
	722054BD4	PINAL CNTY ARIZ UNI	276,000.00	276,000.00	293,796.48	106.45	4.0000	2019-07-01
	722054FP3	PINAL CNTY ARIZ UNI	110,000.00	110,000.00	118,399.60	107.64	4.0000	2018-07-01
	722054BE2	PINAL CNTY ARIZ UNI	225,000.00	225,000.00	238,302.00	105.91	4.1000	2020-07-01
	912828EW6	UST 4.500 02/15/1	300,000.00	300,000.00	319,125.00	106.34	4.5000	2016-02-15
	912828GH7	UST 4.625 02/15/1	185,000.00	185,000.00	202,748.44	328.73	4.6250	2017-02-15
Total for Bank of the West:			119,123,049.00	87,862,631.34	89,654,711.30			
BBVA Compass								
Securities Held by: FHLB Atlanta								
	68035	FHLB Atlanta LOC	2,500,000.00	2,500,000.00	2,500,000.00	1.00	0.0000	2015-07-01
Total for BBVA Compass:			2,500,000.00	2,500,000.00	2,500,000.00			
BMO Harris Bank								
Securities Held by: Bank of America								
	3133ECUQ5	FFCB	10,000,000.00	10,000,000.00	10,004,700.00	100.05	0.1662	2016-01-19
Total for BMO Harris Bank:			10,000,000.00	10,000,000.00	10,004,700.00			
Desert Schools FCU								
Securities Held by: Wells Fargo Securities								
	3136FPTQ0	Fanni Mae	4,750,000.00	4,750,000.00	4,906,004.25	103.28	2.2000	2017-10-27
Total for Desert Schools FCU:			4,750,000.00	4,750,000.00	4,906,004.25			
FirstBank								
	313380TV9	FHLB 2.77	20,000,000.00	20,000,000.00	18,863,080.00	94.32	2.7700	2025-04-04
Total for FirstBank:			20,000,000.00	20,000,000.00	18,863,080.00			

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Great Western Bank								
Securities Held by: First Tennessee								
	38378MND3	GNM13060 GL	21,000,000.00	18,904,389.42	19,384,882.66	102.54	3.0000	2041-11-20
	912828C73	US Treasury Note	8,000,000.00	8,000,000.00	7,995,040.32	99.94	0.8750	2017-04-15
	912828UJ7	US Treasury Note	25,000,000.00	25,000,000.00	24,640,751.00	98.56	0.8750	2018-01-31
	912828RX0	US Treasury Note	25,000,000.00	25,000,000.00	25,062,500.00	100.25	0.8750	2016-12-31
Total for Great Western Bank:			79,000,000.00	76,904,389.42	77,083,173.98			
JPMorgan Chase Bank								
Securities Held by: The Federal Reserve Bank								
	912810RC4	US Treasury Bonds	49,400,000.00	49,400,000.00	52,425,750.00	106.13	3.6250	2043-08-15
	912828LJ7	US Treasury Notes	160,550,000.00	160,550,000.00	174,798,812.50	108.94	3.6250	2019-08-15
	912828RC6	US Treasury Notes	256,815,000.00	256,815,000.00	255,049,396.88	99.30	2.1250	2021-08-08
Total for JPMorgan Chase Bank:			466,765,000.00	466,765,000.00	482,273,959.38			
Meridian Bank								
Securities Held by: Wells Fargo Securities								
	31294KGF6	FHLMBG - POOL # E010	5,000,000.00	47,481.20	49,692.08	104.66	6.0000	2017-02-01
	31388Y3B6	FNMA - POOL # 619194	5,700,000.00	46,304.12	48,333.17	104.38	6.0000	2016-10-01
	31407T2D1	FNMA - POOL # 840572	3,000,000.00	521,485.68	563,572.22	108.07	4.5000	2020-10-01
	31410KDD3	FNMA - POOL # 889400	7,000,000.00	939,376.13	998,244.55	106.27	4.5000	2021-02-01
Total for Meridian Bank:			20,700,000.00	1,554,647.13	1,659,842.02			
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	280,342.50	112.14	4.5000	2019-09-13
	313380CF2	FED HOME LN BK STEP	300,000.00	300,000.00	292,488.01	97.50	1.7500	2024-08-21
	3134G3W63	FED HOME LN MTG CORP	250,000.00	250,000.00	248,565.01	99.43	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:			1,550,000.00	1,550,000.00	1,571,395.52			
Mohave State Bank								
Securities Held by: FHLB of San Francisco								
	2014-60	FHLB SAN FRAN LOC	13,000,000.00	13,000,000.00	13,000,000.00	1.00	0.0000	2015-06-30
Total for Mohave State Bank:			13,000,000.00	13,000,000.00	13,000,000.00			

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National Bank of Arizona								
Securities Held by: FHLB San Francisco								
	2014-59	FHLB San Fran LOC	125,000,000.00	125,000,000.00	125,000,000.00	1.00	0.0000	2015-07-01
Total for National Bank of Arizona:			125,000,000.00	125,000,000.00	125,000,000.00			
Northern Trust Company								
Securities Held by: Federal Reserve Bank Chi								
	3137EADN6	FHLMC 3/4	28,298,000.00	28,298,000.00	27,718,739.94	98.03	0.7500	2018-01-12
Total for Northern Trust Company:			28,298,000.00	28,298,000.00	27,718,739.94			
US Bank								
Securities Held by: FHLB Cincinnati								
	515993	FHLB Cincinnati LOC	8,000,000.00	8,000,000.00	8,000,000.00	1.00	0.0000	2014-08-01
Total for US Bank:			8,000,000.00	8,000,000.00	8,000,000.00			
Wells Fargo Bank								
Securities Held by: Bank of New York Mellon								
	3128MJSP6	FG G08525	23,020,000.00	21,719,035.05	21,349,849.25	98.30	3.0000	2043-05-01
	3128MDA29	FG G14325	125,000,000.00	64,573,808.75	66,654,722.34	103.22	3.0000	2026-12-01
	3128PSC96	FG J12796	218,137,944.00	84,364,204.15	90,329,013.51	107.07	4.0000	2025-08-01
	3132GSC64	FG Q06993	162,800,000.00	110,394,307.19	112,720,519.11	102.11	3.5000	2042-03-01
	3132L5AK9	FG V80010	238,432,895.00	221,021,948.00	217,264,959.46	98.30	3.0000	2043-05-01
	31418UCG7	FN AD6370	390,000,000.00	106,815,173.40	115,592,337.49	108.22	4.5000	2040-05-01
	31418UC28	FN AD6388	215,000,000.00	47,128,414.95	50,559,782.22	107.28	4.0000	2025-05-01
	31418WPP9	FN AD8529	285,000,000.00	93,374,572.80	101,079,142.24	108.25	4.5000	2040-08-01
	31419AGZ4	FN AE0215	250,000,000.00	100,877,702.50	106,504,015.47	105.58	4.0000	2039-12-01
	3138AAYX3	FN AH8825	228,000,000.00	89,846,341.20	97,307,467.98	108.30	4.5000	2041-03-01
	3138EGC77	FN AL0093	200,000,000.00	111,094,288.00	114,958,717.25	103.48	3.0000	2026-04-01
	3138EKFA8	FN AL2860	102,642,319.00	93,136,779.09	91,855,609.12	98.62	3.0000	2042-12-01
	3138W3C50	FN AR5491	100,000,000.00	90,834,631.00	89,516,133.63	98.55	3.0000	2043-03-01
	3138W9BU3	FN AS0050	129,000,000.00	122,395,286.43	125,186,459.12	102.28	3.5000	2043-07-01
	3138WYCN3	FN AT9976	55,000.00	52,998.24	54,206.85	102.28	3.5000	2043-06-01
	31418ARY6	FN MA1402	115,000,000.00	106,067,447.45	104,464,824.54	98.49	3.0000	2043-03-01
	31418AWE4	FN MA1544	100,000,000.00	96,300,142.00	98,384,291.50	102.16	3.5000	2043-08-01
Total for Wells Fargo Bank:			2,882,088,158.00	1,559,997,080.20	1,603,782,051.08			

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West Valley National Ban								
Securities Held by: FHLB San Francisco								
	36160TE51	GE CAP FINL INCCD	249,000.00	249,000.00	256,121.40	102.86	2.2500	2016-12-09
	36962G4T8	GENERAL ELEC CAP COR	500,000.00	500,000.00	510,950.00	102.19	2.1000	2015-11-19
Total for West Valley National Bank:			749,000.00	749,000.00	767,071.40			
Western Alliance Bank								
Securities Held by: The Federal Reserve Bank								
	3137AUAL3	FHR 4103-NA	20,000,000.00	16,549,810.40	16,952,032.71	102.43	0.0300	2040-11-15
	3137B2K82	FHR 4217-KA	15,000,000.00	13,916,114.10	14,281,811.30	102.63	0.0300	2040-10-15
	3137B3M70	FHR 4223-LP	12,000,000.00	11,494,843.44	11,635,784.01	101.23	0.0300	2043-07-15
	3136ABZD8	FNR 2013 1-KG	25,135,000.00	19,878,346.53	20,438,365.32	102.82	0.0300	2040-07-25
	3136ABQ55	FNR 2013 1-KG	14,084,000.00	11,814,015.81	11,457,178.85	96.98	0.0200	2043-02-25
	3136AHRD4	FNR 2013 126-CG	11,350,000.00	10,412,346.54	10,518,490.95	101.02	0.0275	2041-09-25
	3136AC6M8	FNR 2013 28-MA	15,000,000.00	13,353,003.75	13,677,609.13	102.43	0.0275	2042-05-25
Total for Western Alliance Bank:			112,569,000.00	97,418,480.57	98,961,272.27			
Western Bank								
Securities Held by: FHLB Dallas								
	191399AV6	Cochise Cnty	100,000.00	100,000.00	101,425.00	101.43	3.0000	2022-07-01
	191399BJ2	Cochise Cnty	270,000.00	270,000.00	284,890.50	105.52	3.2500	2023-07-01
	191399BH6	Cochise Cnty	65,000.00	65,000.00	68,113.50	104.79	3.0000	2022-07-01
	191399AW4	Cochise Cnty	100,000.00	100,000.00	100,741.00	100.74	3.1250	2023-07-01
	567235FY7	Maricopa Cnty	275,000.00	275,000.00	294,618.50	107.13	4.0000	2022-07-01
Total for Western Bank:			810,000.00	810,000.00	849,788.50			
Grand Totals			4,530,370,358.00	3,059,463,944.79	3,132,014,404.03			