

Arizona Pooled Collateral
Monthly Collateral Report
For: September 2014



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
1st Bank Yuma								
Securities Held by: Wells Fargo Securities								
	3133XUMS9	FED HOME LN BK	1,000,000.00	1,000,000.00	1,116,859.97	111.69	4.5000	2019-09-13
	3133X0PF0	FED HOME LN BK	1,000,000.00	1,000,000.00	1,141,320.04	114.13	5.3750	2018-08-15
	313380FB8	FED HOME LN BK	1,000,000.00	1,000,000.00	969,530.03	96.95	1.3750	2019-09-13
	313379EE5	FED HOME LN BK	1,000,000.00	1,000,000.00	983,249.97	98.32	1.6250	2019-06-14
	3137EADG1	FED HOME LN MTG CORP	2,000,000.00	2,000,000.00	1,993,939.98	99.70	1.7500	2019-05-30
	3137EACA5	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	1,082,839.97	108.28	3.7500	2019-03-27
	3137EADM8	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	971,360.02	97.14	1.2500	2019-10-02
	38376WZC2	GNMA REMIC SER 15 VA	500,000.00	328,560.20	347,740.55	105.84	4.5000	2021-07-20
	38376TDT6	GNMA REMIC SER 2 PU	1,000,000.00	639,490.08	695,595.74	108.77	5.0000	2021-01-20
	912828RT9	US Treasury Note	1,000,000.00	1,000,000.00	991,559.98	99.16	1.3750	2018-11-30
Total for 1st Bank Yuma:			10,500,000.00	9,968,050.28	10,293,996.25			
Arizona State Credit Uni								
Securities Held by: The Federal Reserve Bank								
	3138X04X3	FNMA POOL #AU1737	1,677,973.00	1,524,606.67	1,493,626.69	98.00	2.0000	2028-08-01
Total for Arizona State Credit Union:			1,677,973.00	1,524,606.67	1,493,626.69			
Bank of America								
Securities Held by: FHLB of Atlanta								
	67939	FHLB ATLANTA LOC	250,000,000.00	250,000,000.00	250,000,000.00	100.00	0.0000	2015-06-30
Securities Held by: The Federal Reserve Bank								
	36179MCZ1	G2SF POOL-MA0088	1,971,000.00	1,461,769.25	1,517,909.04	103.56	3.5000	2042-05-20
	36179ME30	G2SF POOL-MA0154	88,222,272.00	67,288,455.48	69,872,716.02	103.56	3.5000	2042-06-20
Total for Bank of America:			340,193,272.00	318,750,224.73	321,390,625.06			
Bank of the West								
Securities Held by: Wells Fargo Securities								
	31300MHQ9	FHLMC SF ARM;VARIOUS	1,300,000.00	1,118,711.44	1,152,259.24	102.41	2.6360	2044-01-01
	31419KD69	FNMA CONV 30 YR SF	24,035,000.00	15,784,218.81	16,675,451.05	105.77	4.0000	2040-12-01
	3138MAKS6	FNMA CONV 30 YR SF	5,069,006.00	4,500,283.04	4,440,238.92	98.90	3.0000	2042-09-01
	3138M93R0	FNMA CONV 30 YR SF	22,900,000.00	19,989,630.30	19,722,920.65	98.81	3.0000	2042-09-01
	567134BV2	MARICOPA CNTY ARIZ E	100,000.00	100,000.00	103,482.00	103.48	5.0000	2015-07-01
	722054FP3	PINAL CNTY ARIZ UNI	110,000.00	110,000.00	117,100.50	106.46	4.0000	2018-07-01
	722054BE2	PINAL CNTY ARIZ UNI	225,000.00	225,000.00	231,907.50	103.07	4.1000	2020-07-01
	722054BD4	PINAL CNTY ARIZ UNI	276,000.00	276,000.00	285,417.12	103.41	4.0000	2019-07-01
	912828EW6	UST 4.500 02/15/1	300,000.00	300,000.00	317,519.40	105.77	4.5000	2016-02-15

Market Value of collateral is as provided by depository institutions and 3rd-party custodial banks and the data is unaudited
Collateral posted is based on August 29 2014 ending balance

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Total for Bank of the West:			54,315,006.00	42,403,843.59	43,046,296.38			
BBVA Compass								
Securities Held by: FHLB Atlanta								
	68035	FHLB Atlanta LOC	2,500,000.00	2,500,000.00	2,500,000.00	100.00	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	Fanni Mae	10,000,000.00	10,000,000.00	10,005,600.00	100.00	0.1600	2016-01-19
Total for BMO Harris Bank:			10,000,000.00	10,000,000.00	10,005,600.00			
Desert Schools FCU								
Securities Held by: Wells Fargo Securities								
	3136FPTQ0	Fanni Mae	4,750,000.00	4,750,000.00	4,893,160.25	103.01	2.2000	2017-10-27
Total for Desert Schools FCU:			4,750,000.00	4,750,000.00	4,893,160.25			
FirstBank								
	313380TV9	FHLB 2.77 04/04/2025	20,000,000.00	20,000,000.00	19,128,980.00	95.64	2.7700	2025-04-04
Total for FirstBank:			20,000,000.00	20,000,000.00	19,128,980.00			
Great Western Bank								
Securities Held by: First Tennessee								
	38378MND3	GNM13060 GL	21,000,000.00	185,294.91	18,982,925.71	102.45	3.0000	2041-11-20
	912828C73	US Treasury Note	8,000,000.00	8,000,000.00	8,000,000.00	100.00	0.8750	2017-04-15
	912828UJ7	US Treasury Note	25,000,000.00	25,000,000.00	24,670,000.00	98.68	0.8750	2018-01-31
	912828RX0	US Treasury Note	25,000,000.00	25,000,000.00	25,066,499.75	100.27	0.8750	2016-12-31
Total for Great Western Bank:			79,000,000.00	58,185,294.91	76,719,425.46			
JPMorgan Chase Bank								
Securities Held by: The Federal Reserve Bank								
	912810RC4	US Treasury Bonds	49,400,000.00	49,400,000.00	53,676,162.80	108.66	3.6250	2043-08-15
	912828LJ7	US Treasury Notes	527,339,000.00	527,339,000.00	573,398,897.62	108.73	3.6250	2019-08-15
	912828QN3	US Treasury Notes	69,165,000.00	69,165,000.00	73,336,479.48	106.03	3.1250	2021-05-15
Total for JPMorgan Chase Bank:			645,904,000.00	645,904,000.00	700,411,539.90			

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Meridian Bank								
Securities Held by: Wells Fargo Securities								
	31294KGF6	FHLMBG - POOL # E010	5,000,000.00	40,362.35	42,179.87	104.50	6.0000	2017-02-01
	31388Y3B6	FNMA - POOL # 619194	5,700,000.00	31,748.77	32,683.78	102.95	6.0000	2016-10-01
	31407T2D1	FNMA - POOL # 840572	3,000,000.00	464,721.72	500,426.80	107.68	4.5000	2020-10-01
	31410KDD3	FNMA - POOL # 889400	6,000,000.00	735,912.30	779,890.71	105.98	4.5000	2021-02-01
	31410KDD3	FNMA - POOL # 889400	1,000,000.00	122,652.05	129,981.79	105.98	4.5000	2021-02-01
Total for Meridian Bank:			20,700,000.00	1,395,397.19	1,485,162.95			
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	264,396.20	105.76	4.5000	2019-09-13
	313380CF2	FED HOME LN BK STEP	300,000.00	300,000.00	296,663.94	98.89	1.7500	2024-09-13
	3134G3W63	FED HOME LN MTG CORP	250,000.00	250,000.00	248,413.89	99.37	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	1,559,474.03			
Mohave State Bank								
Securities Held by: FHLB of San Francisco								
	2014-60	FHLB LC	18,500,000.00	18,500,000.00	18,500,000.00	100.00	0.0000	2015-06-30
Total for Mohave State Bank:			18,500,000.00	18,500,000.00	18,500,000.00			
National Bank of Arizona								
Securities Held by: FHLB San Francisco								
	2014-64	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2015-08-05
	2014-59	FHLB San Fran LOC	125,000,000.00	125,000,000.00	125,000,000.00	100.00	0.0000	2015-07-01
Total for National Bank of Arizona:			135,000,000.00	135,000,000.00	135,000,000.00			
UMB Bank NA.								
Securities Held by: The Federal Reserve Bank								
	36181BSS0	GNMA	3,146,732.00	3,083,630.42	3,195,334.44	103.62	3.5000	2043-09-15
Total for UMB Bank NA.:			3,146,732.00	3,083,630.42	3,195,334.44			

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US Bank								
Securities Held by: FHLB Cincinnati								
	516140	FHLB Cincinnati LOC	8,000,000.00	8,000,000.00	8,000,000.00	100.00	0.0000	2015-08-03
Total for US Bank:			8,000,000.00	8,000,000.00	8,000,000.00			
Washington Federal								
Securities Held by: The Federal Reserve Bank								
	3132HBTZ8	FGPC U91568 G	19,651,956.00	18,525,628.31	19,221,589.13	103.76	3.5000	2043-06-01
Total for Washington Federal:			19,651,956.00	18,525,628.31	19,221,589.13			
Wells Fargo Bank								
Securities Held by: Bank of New York Mellon								
	3128MJSP6	FG G08525 3.000% 05/	760,000.00	708,036.16	701,748.38	99.11	3.0000	2043-05-01
	3128MJSP6	FG G08525 3.000% 05/	11,615,000.00	10,820,842.15	10,724,746.54	99.11	3.0000	2043-05-01
	3128MJSP6	FG G08525 3.000% 05/	10,310,000.00	9,605,069.52	9,519,770.71	99.11	3.0000	2043-05-01
	3128MJSP6	FG G08525 3.000% 05/	170,000.00	158,376.51	156,970.03	99.11	3.0000	2043-05-01
	3128MJSP6	FG G08525 3.000% 05/	4,240,000.00	3,950,096.49	3,915,017.25	99.11	3.0000	2043-05-01
	3128MJSP6	FG G08525 3.000% 05/	860,000.00	801,198.82	794,083.69	99.11	3.0000	2043-05-01
	3128MDA29	FG G14325 3.000% 12/	125,000,000.00	62,688,035.00	64,703,000.00	103.21	3.0000	2026-12-01
	3128PSC96	FG J12796 4.000% 08/	218,137,944.00	80,037,808.87	85,693,265.42	107.07	4.0000	2025-08-01
	3132GSC64	FG Q06993 3.500% 03/	162,800,000.00	109,245,499.22	111,948,043.27	102.47	3.5000	2042-03-01
	3132L5AK9	FG V80010 3.000% 04/	238,432,895.00	217,989,932.78	216,054,050.65	99.11	3.0000	2043-04-01
	31418UCG7	FN AD6370 4.500% 05/	390,000,000.00	102,242,080.20	110,917,135.65	108.48	4.5000	2040-05-01
	31418UC28	FN AD6388 4.000% 05/	215,000,000.00	45,052,405.05	48,228,437.52	107.05	4.0000	2025-05-01
	31418WPP9	FN AD8529 4.500% 08/	285,000,000.00	90,161,214.90	97,833,516.84	108.51	4.5000	2040-08-01
	31419AGZ4	FN AE0215 4.000% 12/	250,000,000.00	98,228,447.50	103,974,820.74	105.85	4.0000	2039-12-01
	3138AAYX3	FN AH8825 4.500% 03/	228,000,000.00	85,785,471.96	93,056,078.09	108.48	4.5000	2041-03-01
	3138EGC77	FN AL0093 3.000% 04/	200,000,000.00	107,527,918.00	111,384,770.95	103.59	3.0000	2026-04-01
	3138EKFA8	FN AL2860 3.000% 12/	102,642,319.00	91,582,549.60	90,947,030.50	99.31	3.0000	2042-12-01
	3138W3C50	FN AR5491 3.000% 03/	100,000,000.00	89,637,000.00	88,782,295.67	99.05	3.0000	2043-03-01
	3138W9BU3	FN AS0050 3.500% 07/	129,000,000.00	120,452,572.23	123,623,461.44	102.63	3.5000	2043-07-01
	3138WYCN3	FN AT9976 3.500% 06/	55,000.00	52,418.15	53,798.05	102.63	3.5000	2043-06-01
	31418ARY6	FN MA1402 3.000%	115,000,000.00	104,355,790.90	103,317,526.61	99.01	3.0000	2043-03-01
	31418AWE4	FN MA1544 3.500%	100,000,000.00	95,321,979.00	98,092,747.23	102.91	3.5000	2043-08-01
Total for Wells Fargo Bank:			2,887,023,158.00	1,526,404,743.01	1,574,422,315.23			

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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	249,000.00	100.00	2.1000	2016-12-09
	36962G4T8	GENERAL ELEC CAP COR	500,000.00	500,000.00	510,495.00	102.10	2.2500	2015-11-19
Total for West Valley National Bank:			749,000.00	749,000.00	759,495.00			
Western Alliance Bank								
Securities Held by: The Federal Reserve Bank								
	3137AKW64	FHR 3988-ME	12,500,000.00	9,265,530.38	9,264,937.99	99.99	0.0200	2039-01-15
	3137AUAL3	FHR 4103-NA	20,000,000.00	16,153,159.40	16,671,320.74	103.21	0.0300	2040-11-15
	3137B1V25	FHR 4208-LD	10,000,000.00	8,872,485.90	8,781,293.00	98.97	0.0200	2032-07-15
	3137B2K82	FHR 4217-KA	15,000,000.00	13,751,730.45	14,211,105.94	103.34	0.0300	2040-10-15
	3137B3LV8	FHR 4223-LA	10,000,000.00	9,234,217.70	9,542,232.32	103.34	0.0300	2040-06-15
	3137B3M70	FHR 4223-LP	12,000,000.00	11,260,211.04	11,449,890.34	101.68	0.0300	2043-07-15
	31397QLT3	FNR 2011 4-PK	14,000,000.00	7,826,412.16	8,108,198.11	103.60	0.0233	2038-07-25
	3136ABQ55	FNR 2013 1-KG	14,084,000.00	11,567,263.14	11,247,866.11	97.24	0.0200	2043-02-25
	3136ABZD8	FNR 2013 1-KG	25,135,000.00	19,273,652.72	19,874,450.09	103.12	0.0300	2040-07-25
	3136AHRD4	FNR 2013 126-CG	11,350,000.00	10,184,786.53	10,306,819.50	101.20	0.0275	2041-09-25
	3136ACU25	FNR 2013 15-DC	10,000,000.00	8,779,003.80	8,663,724.45	98.69	0.0200	2033-03-25
	3136AC6M8	FNR 2013 28-MA	15,000,000.00	13,082,972.70	13,394,605.61	102.38	0.0275	2042-05-25
	3136AGJT0	FNR 2013 94-BA	10,000,000.00	8,868,457.20	9,178,694.20	103.50	0.0300	2031-03-25
Total for Western Alliance Bank:			179,069,000.00	148,119,883.12	150,695,138.40			
Western Bank								
Securities Held by: FHLB Dallas								
	191399BJ2	Cochise Cnty	270,000.00	270,000.00	287,952.30	106.65	3.2500	2023-07-01
	191399BH6	Cochise Cnty	65,000.00	65,000.00	68,820.70	105.88	3.0000	2022-07-01
	191399AW4	Cochise Cnty	100,000.00	100,000.00	101,776.00	101.78	3.1250	2023-07-01
	191399AV6	Cochise Cnty	100,000.00	100,000.00	102,532.00	102.53	3.0000	2022-07-01
	567235FY7	Maricopa Cnty	275,000.00	275,000.00	296,065.00	107.66	4.0000	2022-07-01
Total for Western Bank:			810,000.00	810,000.00	857,146.00			
Grand Totals			4,443,040,097.00	2,976,124,302.23	3,103,578,905.17			