

**Arizona Pooled Collateral**  
**Monthly Collateral Report**  
For: August 2015



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>								
	313380FB8	FED HOME LN BK	1,000,000.00	1,000,000.00	994,199.98	99.42	1.3750	2019-09-13
	313379EE5	FED HOME LN BK	1,000,000.00	1,000,000.00	1,006,579.97	100.66	1.6250	2019-06-14
	3137EADM8	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	990,530.01	99.05	1.2500	2019-10-02
	3137EADG1	FED HOME LN MTG CORP	2,000,000.00	2,000,000.00	2,025,160.06	101.26	1.7500	2019-05-30
	38376WZC2	GNMA REMIC SER 15 VA	500,000.00	289,830.05	297,668.50	102.70	4.5000	2021-07-20
	38376TDT6	GNMA REMIC SER 2 PU	1,000,000.00	558,268.13	600,524.00	107.57	5.0000	2021-01-20
	912828RT9	US Treasury Note	1,000,000.00	1,000,000.00	1,006,679.99	100.67	1.3750	2018-11-30
<b>Total for 1st Bank Yuma:</b>			<b>7,500,000.00</b>	<b>6,848,098.18</b>	<b>6,921,342.51</b>			
<b>Arizona State Credit Uni</b>								
<b>Securities Held by: The Federal Reserve Bank</b>								
	3138X04X3	FNMA POOL #AU1737	1,677,973.00	1,276,398.40	1,272,390.47	99.69	2.0000	2028-08-01
<b>Total for Arizona State Credit Union:</b>			<b>1,677,973.00</b>	<b>1,276,398.40</b>	<b>1,272,390.47</b>			
<b>Bank of America</b>								
<b>Securities Held by: FHLB Atlanta</b>								
	FHLBATL06	FHLB ATLANTA LOC	250,000,000.00	250,000,000.00	250,000,000.00	100.00	0.0000	2024-06-30
<b>Securities Held by: The Federal Reserve Bank</b>								
	3138E2LJ2	FNCL POOL-AJ9328	319,994,411.00	185,002,336.76	192,917,254.14	103.99	3.5000	2042-01-01
	3138LQZY3	FNCL POOL-AO0758	68,991,289.00	42,465,935.60	44,283,015.90	103.99	3.5000	2042-04-01
	36179MCZ1	G2SF POOL-MA0088	1,971,000.00	1,189,428.14	1,248,821.23	104.70	3.5000	2042-05-20
<b>Total for Bank of America:</b>			<b>640,956,700.00</b>	<b>478,657,700.50</b>	<b>488,449,091.27</b>			
<b>Bank of the West</b>								
<b>Securities Held by: Wells Fargo Securities</b>								
	3132M4QZ1	FHLMC GOLD 30 YR	312,475.00	275,597.10	295,584.80	107.25	4.0000	2044-01-01
	31300MHQ9	FHLMC SF ARM;VARIOUS	1,300,000.00	906,804.18	944,877.63	104.20	2.6380	2044-01-01
	31419KD69	FNMA CONV 30 YR SF	24,035,000.00	13,543,361.49	14,563,651.99	107.53	4.0000	2040-12-01
	3138MAKS6	FNMA CONV 30 YR SF	5,069,006.00	4,066,300.85	4,114,347.45	101.18	3.0000	2042-09-01
	3138M93R0	FNMA CONV 30 YR SF	22,900,000.00	18,124,594.07	18,338,511.40	101.18	3.0000	2042-09-01
	722054FP3	PINAL CNTY ARIZ UNI	110,000.00	110,000.00	113,456.20	103.14	4.0000	2018-07-01
	722054BE2	PINAL CNTY ARIZ UNI	225,000.00	225,000.00	232,161.75	103.18	4.1000	2020-07-01
	722054BD4	PINAL CNTY ARIZ UNI	276,000.00	276,000.00	284,553.24	103.10	4.0000	2019-07-01
<b>Total for Bank of the West:</b>			<b>54,227,481.00</b>	<b>37,527,657.69</b>	<b>38,887,144.46</b>			

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<b>BBVA Compass</b>								
Securities Held by: FHLB Atlanta								
	80773	FHLB Atlanta LOC	2,500,000.00	2,500,000.00	2,500,000.00	100.00	0.0000	2016-07-01
	81172	FHLB Atlanta LOC	250,000.00	250,000.00	250,000.00	100.00	0.0000	2016-07-14
	73674	FHLB Atlanta LOC	250,000.00	250,000.00	250,000.00	100.00	0.0000	2015-12-19
	75524	FHLB Atlanta LOC	500,000.00	500,000.00	500,000.00	100.00	0.0000	2015-11-17
<b>Total for BBVA Compass:</b>			<b>3,500,000.00</b>	<b>3,500,000.00</b>	<b>3,500,000.00</b>			
<b>BMO Harris Bank</b>								
Securities Held by: Bank of America								
	3133ECUQ5	FFCB	10,000,000.00	10,000,000.00	10,003,100.00	100.03	0.1980	2016-01-19
<b>Total for BMO Harris Bank:</b>			<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>10,003,100.00</b>			
<b>Desert Schools FCU</b>								
Securities Held by: Wells Fargo Securities								
	3136FPTQ2	Fanni Mae	4,750,000.00	4,750,000.00	4,881,788.75	102.77	2.2000	2017-10-30
<b>Total for Desert Schools FCU:</b>			<b>4,750,000.00</b>	<b>4,750,000.00</b>	<b>4,881,788.75</b>			
<b>FirstBank</b>								
Securities Held by: Wells Fargo Securities								
	313380TV9	FHLB 2.77 04/04/2025	20,000,000.00	20,000,000.00	19,534,560.00	97.67	2.7700	2025-04-04
<b>Total for FirstBank:</b>			<b>20,000,000.00</b>	<b>20,000,000.00</b>	<b>19,534,560.00</b>			
<b>Great Western Bank</b>								
Securities Held by: First Tennessee								
	38379JF97	GNM15036 PJ	15,000,000.00	14,720,450.70	15,438,985.78	104.88	3.0000	2041-08-20
	38378BAV1	GNR 2011 161 B	3,640,000.00	3,640,000.00	3,676,097.84	100.99	2.5320	2038-07-16
	38378KCP2	GNR 2013 40 AE	20,000,000.00	20,000,000.00	19,496,020.60	97.48	1.9754	2046-04-16
	912828UJ7	US Treasury Note	25,000,000.00	25,000,000.00	24,972,749.75	99.89	0.8750	2018-01-31
<b>Total for Great Western Bank:</b>			<b>63,640,000.00</b>	<b>63,360,450.70</b>	<b>63,583,853.97</b>			
<b>JPMorgan Chase Bank</b>								
Securities Held by: The Federal Reserve Bank								
	912828QN3	US Treasury Notes	17,619,000.00	17,619,000.00	18,943,173.56	107.52	3.1250	2021-05-15
	912828NT3	US Treasury Notes	139,243,000.00	139,243,000.00	146,212,390.64	105.01	2.6250	2020-08-15
	912828LY4	US Treasury Notes	363,384,000.00	363,384,000.00	392,445,272.02	108.00	3.3750	2019-11-15
	912828LJ7	US Treasury Notes	18,125,000.00	18,125,000.00	19,713,765.00	108.77	3.6250	2019-08-15
Securities Held by: The FHLB of Chicago								

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	5295	FHLB Chicago LOC	230,000,000.00	230,000,000.00	230,000,000.00	100.00	0.0000	2016-02-25
<b>Total for JPMorgan Chase Bank:</b>			<b>768,371,000.00</b>	<b>768,371,000.00</b>	<b>807,314,601.22</b>			
<b>Mission Bank</b>								
<b>Securities Held by: First Tennessee</b>								
	3134G3W63	FED HOME LN MTG CORP	250,000.00	250,000.00	250,394.99	99.46	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
<b>Total for Mission Bank:</b>			<b>1,250,000.00</b>	<b>1,250,000.00</b>	<b>1,250,394.99</b>			
<b>Mohave State Bank</b>								
<b>Securities Held by: FHLB of San Francisco</b>								
	20141-60	FHLB San Francisco L	24,000,000.00	24,000,000.00	24,000,000.00	100.00	0.0000	2016-07-01
<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>								
<b>Securities Held by: FHLB San Francisco</b>								
	2015-09	FHLB San Francisco	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2015-10-30
	2015-100	FHLB San Francisco	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-04-01
	2014-103	FHLB San Francisco L	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-01-26
	2015-68	FHLB San Francisco L	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-05-18
	2014-59	FHLB San Francisco L	125,000,000.00	125,000,000.00	125,000,000.00	100.00	0.0000	2016-07-01
<b>Total for National Bank of Arizona:</b>			<b>165,000,000.00</b>	<b>165,000,000.00</b>	<b>165,000,000.00</b>			
<b>Sunwest Bank</b>								
<b>Securities Held by: FHLB of San Francisco</b>								
	201545	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-04-01
<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>								
<b>Securities Held by: The Federal Reserve Bank</b>								
	3128MDEE9	FHLMC	2,366,000.00	1,283,231.10	1,313,387.03	102.35	2.5000	2027-05-01
	31418AT99	FNMA	10,000,000.00	6,867,389.30	6,979,169.80	101.63	2.0000	2023-06-01
	38376GXH8	GNMA	3,150,000.00	1,248,163.16	1,253,371.30	100.42	2.6400	2037-12-16
	38373AML7	GNMA	10,000,000.00	1,495,583.30	1,524,449.61	101.93	3.2500	2039-07-20
	36181BSS0	GNMA	3,146,732.00	2,423,206.82	2,527,816.66	104.32	3.5000	2043-09-15

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<b>Total for UMB Bank NA.:</b>			<b>28,662,732.00</b>	<b>13,317,573.68</b>	<b>13,598,194.40</b>			
<b>US Bank</b>								
<b>Securities Held by: FHLB Cincinnati</b>								
	518325	FHLB Cincinnati	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>20,000,000.00</b>	<b>20,000,000.00</b>	<b>20,000,000.00</b>			
<b>Washington Federal</b>								
<b>Securities Held by: The Federal Reserve Bank</b>								
	3132HBTZ8	FG U91568	19,651,956.00	17,575,753.97	18,228,475.36	103.71	3.5000	2043-06-01
	3136ABPT4	FNA 2013-M1 ASQ2	29,780,000.00	17,478,565.15	17,546,623.44	100.39	1.0700	2016-11-25
<b>Total for Washington Federal:</b>			<b>49,431,956.00</b>	<b>35,054,319.12</b>	<b>35,775,098.80</b>			
<b>Wells Fargo Bank</b>								
<b>Securities Held by: Bank of New York Mellon</b>								
	31292LEQ4	FG C03743 3.500% 02/	128,306,693.00	53,464,650.95	55,578,385.54	103.95	3.5000	2042-02-01
	31292SA67	FG C09029 3.000% 02/	60,141,094.00	50,373,593.36	50,652,157.82	100.55	3.0000	2043-03-01
	3128MJRW2	FG G08500 3.500% 07/	50,000,000.00	33,555,005.50	34,886,822.46	103.97	3.5000	2042-07-01
	3128MJSN1	FG G08524 3.000% 03/	57,000,000.00	48,049,418.82	48,309,288.34	100.54	3.0000	2043-03-01
	3128MDA29	FG G14325 3.000% 12/	125,000,000.00	51,814,718.75	53,806,742.35	103.84	3.0000	2026-12-01
	3128PSC96	FG J12796 4.000% 08/	218,137,944.00	64,103,732.97	68,412,321.15	106.72	4.0000	2025-08-01
	3128LLAC0	FH 2B0003 2.496% 12/	49,881,809.00	19,274,717.58	20,251,523.26	105.07	2.5920	2041-12-01
	3128LLF35	FH 2B0186 2.472% 02/	49,929,763.00	20,617,663.80	21,541,178.65	104.48	2.4940	2042-02-01
	31416XAC4	FN AB1802 4.000% 11/	46,850,584.00	24,227,033.39	25,842,907.47	106.67	4.0000	2040-11-01
	31417EVM0	FN AB7819 3.000% 02/	71,936,298.00	60,801,079.17	61,411,418.04	101.00	3.0000	2043-02-01
	31417FYS1	FN AB8820 3.000% 03/	62,732,770.00	53,980,049.27	54,515,285.76	100.99	3.0000	2043-03-01
	31418UCG7	FN AD6370 4.500% 05/	498,278,443.00	97,226,132.74	105,600,936.11	108.61	4.5000	2040-05-01
	31418UC28	FN AD6388 4.000% 05/	366,474,000.00	57,900,975.34	61,662,995.08	106.50	4.0000	2025-05-01
	31418WQP8	FN AD8561 4.000% 08/	98,030,320.00	27,360,247.61	29,151,718.65	106.55	4.0000	2025-08-01
	31419AGZ4	FN AE0215 4.000% 12/	362,777,605.00	116,227,345.72	123,674,303.73	106.41	4.0000	2039-12-01
	3138AAYX3	FN AH8825 4.500% 03/	287,922,638.00	84,680,538.37	91,965,783.77	108.60	4.5000	2041-03-01
	3138AW4D2	FN AJ5319 4.000% 11/	129,210,539.00	69,952,267.78	74,580,273.45	106.62	4.0000	2041-11-01
	3138EKFA8	FN AL2860 3.000% 12/	102,642,319.00	83,640,719.23	84,510,149.45	101.04	3.0000	2042-12-01
	3138LYML8	FN AO7562 3.000% 10/	103,639,253.00	80,741,379.88	81,586,412.71	101.05	3.0000	2042-10-01
	3138MFS40	FN AQ0538 3.000% 11/	34,573,752.00	28,298,677.21	28,590,208.48	101.03	3.0000	2042-11-01
	3138NYVQ5	FN AR2422 3.000% 01/	15,106,932.00	12,734,033.92	12,859,748.38	100.99	3.0000	2043-01-01
	3138W3C50	FN AR5491 3.000% 03/	127,883,623.00	101,306,829.29	102,340,457.80	101.02	3.0000	2043-03-01
	3138W6RL2	FN AR8590 3.500% 06/	18,675,400.00	16,500,968.46	17,197,436.72	104.22	3.5000	2043-06-01

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<b>Wells Fargo Bank</b>								
<b>Securities Held by: Bank of New York Mellon</b>								
	3138W64S2	FN AR8932 3.000% 03/	65,898,000.00	54,159,879.21	54,711,806.83	101.02	3.0000	2043-03-01
	3138WMHF1	FN AT0229 3.000% 02/	68,356,882.00	56,762,479.56	57,323,568.72	100.99	3.0000	2043-02-01
	3138WYCN3	FN AT9976 3.500% 06/	11,171,582.00	9,061,022.49	9,408,461.13	103.83	3.5000	2043-06-01
	31417YS32	FN MA0537 4.500% 10/	64,969,501.00	27,951,208.61	30,386,007.36	108.71	4.5000	2040-10-01
	31418ARY6	FN MA1402 3.000%	134,995,771.00	110,514,787.41	111,589,921.68	100.97	3.0000	2043-04-01
	31418AWE4	FN MA1544 3.500%	106,449,411.00	95,375,722.54	99,419,827.71	104.24	3.5000	2043-08-01
<b>Total for Wells Fargo Bank:</b>			<b>3,516,972,926.00</b>	<b>1,610,656,878.93</b>	<b>1,671,768,048.60</b>			
<b>West Valley National Ban</b>								
<b>Securities Held by: FHLB San Francisco</b>								
	2014-102	FHLB San Francisco L	550,000.00	550,000.00	550,000.00	100.00	0.0000	2015-10-27
	34148BHY5	FNMA POOL 2046	1,060,000.00	971,516.25	962,982.89	99.12	3.5000	2034-10-01
	31418BKY1	FNMA POOL 2110	1,030,000.00	991,206.10	982,376.28	99.10	3.5000	2034-12-01
<b>Total for West Valley National Bank:</b>			<b>2,640,000.00</b>	<b>2,512,722.35</b>	<b>2,495,359.17</b>			
<b>Western Alliance Bank</b>								
<b>Securities Held by: The Federal Reserve Bank</b>								
	2015-32	FHLB San Fran LOC	100,000,000.00	100,000,000.00	100,000,000.00	100.00	0.0000	2015-09-25
	3137B1V25	FHLB 4208-LD	10,000,000.00	7,525,209.90	7,471,356.70	99.28	3.0000	2040-07-25
	3137BJTA1	FHLB 4482-CM MTHLY-	20,000,000.00	19,443,042.20	20,239,537.63	104.10	3.0000	2034-04-15
	3136AC6M8	FNR 2013 28-MA Mthly	15,000,000.00	11,223,859.65	11,529,969.97	102.73	2.7500	2042-05-25
<b>Total for Western Alliance Bank:</b>			<b>145,000,000.00</b>	<b>138,192,111.75</b>	<b>139,240,864.30</b>			
<b>Western Bank</b>								
<b>Securities Held by: FHLB Dallas</b>								
	191399BJ2	Cochise Cnty	270,000.00	270,571.49	288,584.10	106.88	3.2500	2023-07-01
	191399BH6	Cochise Cnty	65,000.00	64,797.18	68,698.50	105.69	3.0000	2022-07-01
	191399AW4	Cochise Cnty	100,000.00	99,555.30	102,319.00	102.32	3.1250	2023-07-01
	191399AV6	Cochise Cnty	100,000.00	100,000.00	102,698.00	102.70	3.0000	2022-07-01
	567235FY7	Maricopa Cnty	275,000.00	276,693.71	292,195.75	106.25	4.0000	2022-07-01
<b>Total for Western Bank:</b>			<b>810,000.00</b>	<b>811,617.68</b>	<b>854,495.35</b>			
<b>Western States Bank</b>								
<b>Securities Held by: Bank of North Dakota</b>								
	313381LC7	FHLB	2,000,000.00	2,000,000.00	1,998,350.00	99.92	0.9500	2017-12-28
	313380Z34	FHLB	1,800,000.00	1,800,000.00	1,800,151.20	100.01	0.9000	2017-10-23

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<b>Securities Held by: Bank of North Dakota</b>								
	3133836N6	FHLB STRNT	2,000,000.00	2,000,000.00	2,000,588.00	100.03	0.8000	2018-06-12
	3133833J8	FHLB STRNT	2,000,000.00	2,000,000.00	2,001,894.00	100.09	0.7500	2018-05-25
	313382Y31	FHLB STRNT	2,000,000.00	2,000,000.00	2,002,008.00	100.10	0.8500	2018-05-21
	3130A5CC1	FHLB STRNT	2,000,000.00	2,000,000.00	2,001,950.00	100.10	1.5000	2020-05-28
	3134G6UD3	FHLMC ST NOTE	1,143,000.00	1,143,000.00	1,144,051.56	100.09	1.5000	2020-04-29
	3134G6YN7	FHLMC ST NOTE	2,000,000.00	2,000,000.00	2,003,908.00	100.20	1.5000	2020-05-21
	3136G23B1	FNMA	1,000,000.00	1,000,000.00	1,003,832.00	100.38	1.3000	2018-02-15
	3135G0PP2	FNMA	100,000.00	100,000.00	100,242.90	100.24	1.0000	2017-09-20
	3136G16J3	FNMA STRNT	857,142.86	857,142.86	858,022.29	100.10	0.8000	2017-12-27
<b>Total for Western States Bank:</b>			<b>16,900,142.86</b>	<b>16,900,142.86</b>	<b>16,914,997.95</b>			
<b>Grand Totals</b>			<b>5,555,290,910.86</b>	<b>3,431,986,671.84</b>	<b>3,545,245,326.21</b>			