

Arizona Pooled Collateral

Monthly Collateral Report

For: August 2016



| Depository | Cusip | Description | Par Value | Face Value | Market Value | Market Price | Coupon | Maturity Date |
|---|-----------|----------------------|-----------------------|-----------------------|-----------------------|--------------|--------|---------------|
| 1st Bank Yuma | | | | | | | | |
| Securities Held by: Wells Fargo Securities | | | | | | | | |
| | 3137BMZ90 | FHL4550 DV | 1,058,000.00 | 1,018,646.82 | 1,081,396.52 | 106.16 | 3.0000 | 2021-07-20 |
| | 3137A8PP7 | FHMS K012 A2 | 1,000,000.00 | 1,000,000.00 | 1,101,784.36 | 110.18 | 4.1860 | 2019-06-14 |
| | 3137AME60 | FHMS K017 A2 | 1,000,000.00 | 1,000,000.00 | 1,056,642.30 | 105.66 | 2.8730 | 2019-09-13 |
| | 3137B3NA2 | FHMS K030 A2 | 1,000,000.00 | 1,000,000.00 | 1,087,501.98 | 108.75 | 3.2500 | 2018-06-13 |
| | 3137B4GY6 | FHMS K032 A2 | 1,000,000.00 | 1,000,000.00 | 1,092,875.82 | 109.29 | 3.3100 | 2019-05-30 |
| | 3137BEVH4 | FHMS K040 A2 | 1,000,000.00 | 1,000,000.00 | 1,094,489.14 | 109.45 | 3.2410 | 2019-05-30 |
| | 3137BFE98 | FHMS K041 A2 | 1,000,000.00 | 1,000,000.00 | 1,090,306.47 | 109.03 | 3.1710 | 2019-10-02 |
| | 3137BLMZ8 | FHMS K049 A2 | 1,000,000.00 | 1,000,000.00 | 1,076,669.39 | 107.67 | 3.0100 | 2021-01-20 |
| | 3137B04Y7 | FHR KSMC A2 | 1,000,000.00 | 1,000,000.00 | 1,045,934.83 | 104.59 | 2.6150 | 2017-11-17 |
| Total for 1st Bank Yuma: | | | 9,058,000.00 | 9,018,646.82 | 9,727,600.81 | | | |
| Bank of America | | | | | | | | |
| Securities Held by: FHLB Atlanta | | | | | | | | |
| | 67939 | 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 | | | | | | | | |
| | 3138LTJY5 | FNCL POOL-AO2978 | 88,889,984.00 | 47,286,598.56 | 50,113,962.02 | 105.69 | 3.5000 | 2042-05-01 |
| | 36179MCZ1 | G2SF POOL-MA0088 | 1,971,000.00 | 951,727.39 | 1,015,411.04 | 106.40 | 3.5000 | 2042-05-20 |
| Total for Bank of America: | | | 415,860,984.00 | 373,238,325.95 | 376,129,373.06 | | | |
| Bank of the West | | | | | | | | |
| Securities Held by: Wells Fargo Securities | | | | | | | | |
| | 31300MHQ9 | FHLMC SF ARM:VARIOUS | 1,300,000.00 | 627,022.18 | 648,387.20 | 103.41 | 2.6120 | 2044-01-01 |
| | 31419KD69 | FNMA CONV 30 YR SF | 13,320,000.00 | 6,326,816.98 | 6,888,665.54 | 108.88 | 4.0000 | 2040-12-01 |
| | 3138MAKS6 | FNMA CONV 30 YR SF | 5,069,006.00 | 3,732,996.93 | 3,883,490.46 | 104.03 | 3.0000 | 2042-09-01 |
| | 3138M93R0 | FNMA CONV 30 YR SF | 22,900,000.00 | 15,269,369.86 | 15,882,922.15 | 104.02 | 3.0000 | 2042-09-01 |
| | 3138M8J61 | FNMA CONV 30 YR SF | 1,265,000.00 | 877,976.08 | 913,254.66 | 104.02 | 3.0000 | 2042-09-01 |
| Total for Bank of the West: | | | 43,854,006.00 | 26,834,182.03 | 28,216,720.01 | | | |
| BBVA Compass | | | | | | | | |
| Securities Held by: FHLB Atlanta | | | | | | | | |
| | 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 |
| | 98038 | FHLB Atlanta LOC | 250,000.00 | 250,000.00 | 250,000.00 | 100.00 | 0.0000 | 2017-08-16 |
| | 86078 | FHLB Atlanta LOC | 575,000.00 | 575,000.00 | 575,000.00 | 100.00 | 0.0000 | 2016-11-17 |
| | 96282 | FHLB Atlanta LOC | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 100.00 | 0.0000 | 2017-07-01 |
| | 85651 | FHLB Atlanta LOC | 300,000.00 | 300,000.00 | 300,000.00 | 100.00 | 0.0000 | 2016-11-04 |
| | 86134 | FHLB Atlanta LOC | 350,000.00 | 350,000.00 | 350,000.00 | 100.00 | 0.0000 | 2016-11-18 |
| | 92376 | FHLB Atlanta LOC | 3,100,000.00 | 3,100,000.00 | 3,100,000.00 | 100.00 | 0.0000 | 2017-03-31 |
| | 97216 | FHLB Atlanta LOC | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 100.00 | 0.0000 | 2017-07-28 |
| | 87892 | FHLB Atlanta LOC | 350,000.00 | 350,000.00 | 350,000.00 | 100.00 | 0.0000 | 2016-12-23 |
| | 97157 | FHLB Atlanta LOC | 2,750,000.00 | 2,750,000.00 | 2,750,000.00 | 100.00 | 0.0000 | 2017-07-27 |
| Total for BBVA Compass: | | | 12,825,000.00 | 12,825,000.00 | 12,825,000.00 | | | |

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| BMO Harris Bank | | | | | | | | |
| Securities Held by: Bank of America | | | | | | | | |
| | 3135G0HZ9 | Fannie Mae | 7,000,000.00 | 7,000,000.00 | 6,965,420.00 | 99.51 | 0.4927 | 2019-02-28 |
| Total for BMO Harris Bank: | | | 7,000,000.00 | 7,000,000.00 | 6,965,420.00 | | | |
| Desert Schools FCU | | | | | | | | |
| Securities Held by: Wells Fargo Securities | | | | | | | | |
| | 3136FPTQ0 | Fannie Mae | 4,750,000.00 | 4,750,000.00 | 4,825,354.00 | 101.59 | 2.2000 | 2017-10-27 |
| Total for Desert Schools FCU: | | | 4,750,000.00 | 4,750,000.00 | 4,825,354.00 | | | |
| First Western Trust Bank | | | | | | | | |
| Securities Held by: The Federal Reserve Bank | | | | | | | | |
| | 36181BYZ7 | G2 AE7928 | 1,691,284.00 | 202,433.95 | 215,161.83 | 106.18 | 3.5000 | 2043-10-20 |
| | 36176XU31 | GN 779402 | 1,462,000.00 | 787,883.19 | 821,480.34 | 104.15 | 2.5000 | 2027-06-15 |
| | 38374VQC6 | GNR 2009-55 LD | 3,000,000.00 | 15,888.50 | 15,920.80 | 100.08 | 4.0000 | 2038-08-20 |
| | 38373A5G7 | GNR 2009-64 P | 2,140,000.00 | 185,219.91 | 197,794.66 | 106.67 | 4.0000 | 2039-08-20 |
| | 38376FWC2 | GNR 2009-78 KB | 2,500,000.00 | 415,244.68 | 428,304.17 | 103.02 | 3.0000 | 2039-08-16 |
| | 38377JZ89 | GNR 2010-117 GK | 1,600,000.00 | 449,738.64 | 467,785.68 | 103.91 | 3.5000 | 2039-10-20 |
| | 38377MNC6 | GNR 2010-138 PA | 775,000.00 | 250,697.07 | 257,920.44 | 102.76 | 4.0000 | 2038-08-20 |
| | 38377MXX9 | GNR 2010-146 NP | 1,000,000.00 | 278,369.25 | 286,669.66 | 102.93 | 4.0000 | 2038-12-16 |
| | 38377NHZ0 | GNR 2010-151 DQ | 1,000,000.00 | 311,506.79 | 322,495.92 | 103.41 | 4.0000 | 2038-03-20 |
| | 38377FMK4 | GNR 2010-56 AG | 500,000.00 | 13,859.56 | 13,959.09 | 100.57 | 5.0000 | 2037-05-20 |
| | 38377XPP1 | GNR 2011-115 PJ | 2,712,000.00 | 408,840.60 | 416,824.63 | 101.86 | 3.0000 | 2038-10-20 |
| | 38375GWR8 | GNR 2012-103 CQ | 1,461,000.00 | 891,254.08 | 923,973.44 | 103.55 | 3.0000 | 2040-08-16 |
| | 38375CWQ9 | GNR 2012-43 JP | 2,000,000.00 | 1,057,544.08 | 1,093,744.94 | 103.33 | 3.0000 | 2039-07-20 |
| | 38378CQA8 | GNR 2012-7 NP | 1,000,000.00 | 443,973.96 | 465,022.61 | 104.63 | 3.5000 | 2038-11-20 |
| | 38378VJZ9 | GNR 2013-106 KC | 2,500,000.00 | 1,568,515.25 | 1,601,744.54 | 102.04 | 2.5000 | 2042-12-20 |
| | 38378WJX2 | GNR 2013-120 DA | 1,000,000.00 | 698,742.16 | 721,409.33 | 103.15 | 3.0000 | 2041-11-20 |
| | 38378KV22 | GNR 2013-127A | 2,000,000.00 | 1,325,050.34 | 1,330,699.47 | 100.34 | 2.0000 | 2052-03-16 |
| | 38378UW29 | GNR 2013-144 BD | 2,000,000.00 | 1,306,292.60 | 1,325,276.81 | 101.38 | 2.5000 | 2042-08-20 |
| | 38378TAR1 | GNR 2013-71 MA | 1,000,000.00 | 683,962.54 | 701,453.16 | 102.48 | 2.5000 | 2041-06-20 |
| | 38378PT73 | GNR 2014-6 BP | 2,000,000.00 | 565,608.14 | 577,005.42 | 101.94 | 2.5000 | 2043-10-20 |
| | 38379FDR7 | GNR 2015-166 GB | 6,000,000.00 | 5,106,194.82 | 5,243,564.68 | 102.61 | 2.5000 | 2035-05-20 |
| Total for First Western Trust Bank: | | | 39,341,284.00 | 16,966,820.11 | 17,428,211.62 | | | |

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| FirstBank | | | | | | | | |
| Securities Held by: Wells Fargo Securities | | | | | | | | |
| | 912828N55 | US TREASURY NOTE | 10,000,000.00 | 10,000,000.00 | 10,033,200.00 | 100.33 | 1.0000 | 2017-12-31 |
| Total for FirstBank: | | | 10,000,000.00 | 10,000,000.00 | 10,033,200.00 | | | |
| Great Western Bank | | | | | | | | |
| Securities Held by: FHLB Des Moines | | | | | | | | |
| | 3137BGJD2 | FHL4444 CH | 8,770,000.00 | 7,160,312.45 | 7,411,181.81 | 103.50 | 3.0000 | 2041-01-15 |
| | 38378D2M6 | GNM12034 AP | 10,000,000.00 | 5,833,658.20 | 5,837,300.68 | 100.06 | 2.0000 | 2041-01-20 |
| | 36179MEK2 | GNMA2 Pool #MA0138 | 23,105,000.00 | 11,775,006.00 | 12,214,920.23 | 103.74 | 2.5000 | 2027-06-20 |
| | 38378TQ37 | GNR 2013-87 AP | 7,000,000.00 | 3,800,931.05 | 3,901,920.53 | 102.66 | 2.7500 | 2043-06-20 |
| | 38379PF36 | GNR 2015-64 HA | 8,000,000.00 | 6,173,731.52 | 6,297,939.03 | 102.01 | 2.5000 | 2039-12-16 |
| Total for Great Western Bank: | | | 56,875,000.00 | 34,743,639.22 | 35,663,262.28 | | | |
| JPMorgan Chase Bank | | | | | | | | |
| Securities Held by: FHLB of Chicago | | | | | | | | |
| | 5295 | FHLB Chicago LOC | 590,000,000.00 | 590,000,000.00 | 590,000,000.00 | 100.00 | 0.0000 | 2017-05-03 |
| Securities Held by: The Federal Reserve Bank | | | | | | | | |
| | 912828PC8 | US Treasury Notes | 33,058,000.00 | 33,058,000.00 | 35,066,009.04 | 106.07 | 2.6250 | 2020-11-15 |
| | 912828MP2 | US Treasury Notes | 44,161,000.00 | 44,161,000.00 | 48,061,299.52 | 108.83 | 3.6250 | 2020-02-15 |
| | 912828L32 | US Treasury Notes | 150,000,000.00 | 150,000,000.00 | 151,535,100.00 | 101.02 | 1.3750 | 2020-08-31 |
| | 912828J84 | US Treasury Notes | 131,755,000.00 | 131,755,000.00 | 133,309,313.74 | 101.18 | 1.3750 | 2020-03-31 |
| | 912828HR4 | US Treasury Notes | 67,097,000.00 | 67,097,000.00 | 69,738,944.38 | 103.94 | 3.5000 | 2018-02-15 |
| Total for JPMorgan Chase Bank: | | | 1,016,071,000.00 | 1,016,071,000.00 | 1,027,710,666.68 | | | |
| Mission Bank | | | | | | | | |
| Securities Held by: First Tennessee | | | | | | | | |
| | 1051617A5 | CITIBANK NA | 250,000.00 | 250,000.00 | 249,685.53 | 99.87 | 0.0000 | 2016-12-12 |
| | 1051618A4 | COMMUNITY BANK | 250,000.00 | 250,000.00 | 249,290.96 | 99.72 | 0.0000 | 2017-03-10 |
| | 1051619A3 | ENERBANK USA | 250,000.00 | 250,000.00 | 249,283.09 | 99.71 | 0.0000 | 2017-03-10 |
| | 1051616A6 | FINANCIAL FEDERAL BA | 250,000.00 | 250,000.00 | 249,685.53 | 99.87 | 0.0000 | 2016-12-12 |
| | 3136G02H3 | FNMA 1.35% DTD 11 | 800,000.00 | 800,000.00 | 800,280.03 | 100.04 | 1.3500 | 2019-05-07 |
| | 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: | | | 2,800,000.00 | 2,800,000.00 | 2,798,225.14 | | | |

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| 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 | 2017-06-30 |
| 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 | | | |
| OneAZ Credit Union | | | | | | | | |
| Securities Held by: The Federal Reserve Bank | | | | | | | | |
| | 3138X04X3 | FNMA POOL #AUL737 | 1,677,973.00 | 1,109,645.73 | 1,130,729.02 | 101.90 | 2.0000 | 2028-08-01 |
| Total for OneAZ Credit Union: | | | 1,677,973.00 | 1,109,645.73 | 1,130,729.02 | | | |
| Sunwest Bank | | | | | | | | |
| Securities Held by: FHLB of San Francisco | | | | | | | | |
| | 2016-97 | FHLB San Fran LOC | 10,100,000.00 | 10,100,000.00 | 10,100,000.00 | 100.00 | 0.0000 | 2017-02-01 |
| Total for Sunwest Bank: | | | 10,100,000.00 | 10,100,000.00 | 10,100,000.00 | | | |
| UMB Bank NA. | | | | | | | | |
| Securities Held by: The Federal Reserve Bank | | | | | | | | |
| | 31417FL22 | FNMA | 5,000,000.00 | 3,187,106.55 | 3,300,567.54 | 103.56 | 2.5000 | 2028-02-01 |
| | 3138M5BD0 | FNMA | 9,723,462.00 | 6,069,762.85 | 6,286,149.90 | 103.57 | 2.5000 | 2027-08-01 |
| | 38376GXH8 | GNMA | 3,150,000.00 | 479,168.87 | 480,279.34 | 100.23 | 2.6400 | 2037-12-16 |
| | 38373AML7 | GNMA | 10,000,000.00 | 847,165.10 | 869,394.27 | 102.62 | 3.2500 | 2039-07-20 |
| | 36181BSS0 | GNMA | 3,146,732.00 | 1,937,228.64 | 2,060,610.73 | 106.37 | 3.5000 | 2043-09-15 |
| Total for UMB Bank NA.: | | | 31,020,194.00 | 12,520,432.01 | 12,997,001.78 | | | |
| US Bank | | | | | | | | |
| Securities Held by: FHLB Cincinnati | | | | | | | | |
| | 520641 | FHLB Cincinatti LOC | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 100.00 | 0.0000 | 2016-09-30 |
| | 520550 | FHLB Cincinatti LOC | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 100.00 | 0.0000 | 2017-02-01 |
| | 520447 | FHLB Cincinatti LOC | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 100.00 | 0.0000 | 2017-02-01 |
| Total for US Bank: | | | 31,000,000.00 | 31,000,000.00 | 31,000,000.00 | | | |

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| Vantage West Credit Union | | | | | | | | |
| Securities Held by: FHLB of San Francisco | | | | | | | | |
| | 2016-96 | 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 | | | | | | | | |
| | 3132HBTCZ8 | FG U91568 | 19,651,956.00 | 16,577,452.49 | 17,518,016.00 | 105.67 | 3.5000 | 2043-06-01 |
| | 3136ABPT4 | FNA 2013-M1 ASQ2 | 29,780,000.00 | 2,387,096.31 | 2,384,891.73 | 99.91 | 1.0700 | 2016-11-25 |
| Total for Washington Federal: | | | 49,431,956.00 | 18,964,548.80 | 19,902,907.73 | | | |
| Wells Fargo Bank | | | | | | | | |
| Securities Held by: Bank of New York Mellon | | | | | | | | |
| | 31292LEQ4 | FG C03743 3.500% | 179,490,266.00 | 62,929,847.27 | 66,458,135.65 | 105.61 | 3.5000 | 2042-02-01 |
| | 31292LFE0 | FG C03765 3.500% | 91,515,765.00 | 45,280,457.57 | 47,833,408.71 | 105.64 | 3.5000 | 2042-02-01 |
| | 3128MJRW2 | FG G08500 3.500% | 50,000,000.00 | 28,556,755.50 | 30,167,916.51 | 105.64 | 3.5000 | 2042-07-01 |
| | 3128MJSN1 | FG G08524 3.000% | 104,877,307.00 | 79,206,862.98 | 82,357,914.76 | 103.98 | 3.0000 | 2043-03-01 |
| | 3128MJWQ9 | FG G08654 3.500% | 104,568,930.00 | 92,668,279.93 | 97,600,695.54 | 105.32 | 3.5000 | 2045-07-01 |
| | 3128MJXE5 | FG G08676 3.500% | 175,958,950.00 | 161,528,072.62 | 170,125,659.50 | 105.32 | 3.5000 | 2045-11-01 |
| | 3128MDA29 | FG G14325 3.000% | 125,000,000.00 | 41,450,442.50 | 43,483,236.86 | 104.90 | 3.0000 | 2026-12-01 |
| | 3128PSC96 | FG J12796 4.000% | 218,137,944.00 | 48,711,407.02 | 51,786,970.24 | 106.31 | 4.0000 | 2025-08-01 |
| | 3128PWKT4 | FG J16606 3.000% | 3,377,935.00 | 933,801.28 | 979,201.66 | 104.86 | 3.0000 | 2026-09-01 |
| | 3132J97M4 | FG Q18599 3.000% | 49,996,000.00 | 35,442,958.34 | 36,839,331.51 | 103.94 | 3.0000 | 2043-06-01 |
| | 3132QQ5N8 | FG Q34452 3.500% | 65,418,918.00 | 59,026,794.96 | 62,168,589.38 | 105.32 | 3.5000 | 2045-07-01 |
| | 3128UHJ55 | FH 1B8933 2.668% | 20,061,201.00 | 4,135,712.48 | 4,350,790.66 | 105.20 | 2.4760 | 2041-11-01 |
| | 3128LLAC0 | FH 2B0003 2.496% | 49,881,809.00 | 14,147,108.05 | 14,850,609.35 | 104.97 | 2.6390 | 2041-12-01 |
| | 3128LLF35 | FH 2B0186 2.472% | 49,929,763.00 | 16,235,888.71 | 17,089,835.90 | 105.26 | 2.5070 | 2042-02-01 |
| | 31417BZM2 | FN AB5247 3.000% | 31,800,000.00 | 22,076,568.38 | 22,969,167.75 | 104.04 | 3.0000 | 2042-05-01 |
| | 31417EKV2 | FN AB7507 3.000% | 101,390,955.00 | 76,685,885.86 | 79,757,382.58 | 104.01 | 3.0000 | 2043-01-01 |
| | 31417ESY8 | FN AB7734 3.000% | 22,980,620.00 | 17,494,623.20 | 18,197,714.43 | 104.02 | 3.0000 | 2043-01-01 |
| | 31417FYS1 | FN AB8820 3.000% | 80,885,265.00 | 62,991,575.12 | 65,521,248.12 | 104.02 | 3.0000 | 2043-03-01 |
| | 31418WQP8 | FN AD8561 4.000% | 98,030,320.00 | 20,888,469.20 | 22,220,055.22 | 106.37 | 4.0000 | 2025-08-01 |
| | 3138EKFA8 | FN AL2860 3.000% | 102,642,319.00 | 74,604,177.74 | 77,982,487.67 | 104.53 | 3.0000 | 2042-12-01 |
| | 3138LARP6 | FN AM9493 3.120% | 4,092,293.00 | 4,017,030.98 | 4,326,921.95 | 107.71 | 3.1200 | 2025-07-01 |
| | 3138LYML8 | FN AO7562 3.000% | 106,384,671.00 | 73,701,080.88 | 76,661,139.60 | 104.02 | 3.0000 | 2042-10-01 |
| | 3138NYVQ5 | FN AR2422 3.000% | 15,106,932.00 | 10,982,934.90 | 11,423,970.57 | 104.02 | 3.0000 | 2043-01-01 |
| | 3138W3E66 | FN AR5556 3.000% | 42,213,302.00 | 31,174,760.77 | 32,426,423.67 | 104.01 | 3.0000 | 2043-02-01 |
| | 3138W3RX3 | FN AR5901 3.000% | 58,050,000.00 | 45,101,917.31 | 46,910,446.92 | 104.01 | 3.0000 | 2043-02-01 |
| | 3138W6RL2 | FN AR8590 3.500% | 18,690,193.00 | 14,841,674.61 | 15,818,493.97 | 106.58 | 3.5000 | 2043-06-01 |
| | 3138W7C51 | FN AR9091 3.000% | 56,280,291.00 | 42,296,696.86 | 43,996,887.03 | 104.02 | 3.0000 | 2043-03-01 |
| | 3138WFRL2 | FN AS5890 3.000% | 4,114,074.00 | 3,679,903.14 | 3,865,263.10 | 105.04 | 3.0000 | 2035-09-01 |
| | 3138WFWSU1 | FN AS5930 3.000% | 33,610,091.00 | 29,500,492.07 | 30,985,985.51 | 105.04 | 3.0000 | 2035-10-01 |
| | 3138WG2Y9 | FN AS7090 3.000% | 4,229,746.00 | 4,137,859.46 | 4,349,231.63 | 105.11 | 3.0000 | 2036-05-01 |
| | 3138WMHF1 | FN AT0229 3.000% | 86,093,418.00 | 64,330,406.11 | 66,915,732.55 | 104.02 | 3.0000 | 2043-02-01 |

Arizona Pooled Collateral Monthly Collateral Report For: August 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 | | | | | | | | |
| | 3138WPGZ1 | FN AT2015 3.000% | 99,027,498.00 | 74,376,672.05 | 77,353,703.22 | 104.00 | 3.0000 | 2043-04-01 |
| | 3138WQAZ5 | FN AT2723 3.000% | 9,283,051.00 | 7,062,688.62 | 7,345,030.47 | 104.00 | 3.0000 | 2043-05-01 |
| | 3138WYCN3 | FN AT9976 3.500% | 23,601,612.00 | 16,760,977.19 | 17,726,137.93 | 105.76 | 3.5000 | 2043-06-01 |
| | 3140F7Q51 | FN BD0475 2.500% | 51,163,009.00 | 50,844,594.99 | 52,580,418.79 | 103.41 | 2.5000 | 2031-07-01 |
| | 3140F86Q5 | FN BD1778 2.500% | 1,946,846.00 | 1,934,564.71 | 2,000,610.34 | 103.41 | 2.5000 | 2031-07-01 |
| | 31418BZF6 | FN MA2541 2.500% | 4,457,821.00 | 4,197,100.08 | 4,340,388.19 | 103.41 | 2.5000 | 2031-02-01 |
| Total for Wells Fargo Bank: | | | 2,344,289,115.00 | 1,443,937,043.44 | 1,511,767,137.44 | | | |
| West Valley National Bank | | | | | | | | |
| Securities Held by: BMO Harris | | | | | | | | |
| | 31337BWG2 | FHLB | 500,000.00 | 522,322.03 | 523,215.00 | 104.30 | 2.5000 | 2022-03-11 |
| | 31418BHY5 | FNMA POOL 2046 | 1,060,000.00 | 805,379.17 | 814,790.95 | 105.19 | 3.5000 | 2034-10-01 |
| | 31418BKY1 | FNMA POOL 2110 | 1,030,000.00 | 820,499.45 | 830,433.81 | 105.19 | 3.5000 | 2034-12-01 |
| | 3138X3GCO | FNMA POOL AU3794 | 1,250,000.00 | 896,029.84 | 912,402.59 | 100.98 | 2.0000 | 2028-08-01 |
| Total for West Valley National Bank: | | | 3,840,000.00 | 3,044,230.49 | 3,080,842.35 | | | |
| Western Alliance Bank | | | | | | | | |
| Securities Held by: FHLB of San Francisco | | | | | | | | |
| | 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 |
| Securities Held by: The Federal Reserve Bank | | | | | | | | |
| | 3137BK2H2 | FHLMC 4497-TA | 11,056,922.00 | 10,168,460.50 | 10,440,893.82 | 102.68 | 3.0000 | 2043-09-15 |
| | 3136ANQV2 | FNR 2015 26-UP | 15,000,000.00 | 12,331,175.70 | 12,873,249.94 | 104.40 | 3.0000 | 2044-06-25 |
| Total for Western Alliance Bank: | | | 126,056,922.00 | 122,499,636.20 | 123,314,143.76 | | | |
| Western Bank | | | | | | | | |
| Securities Held by: FHLB Dallas | | | | | | | | |
| | 191399BJ2 | Cochise Cnty | 270,000.00 | 270,510.84 | 301,646.70 | 111.72 | 3.2500 | 2023-07-01 |
| | 191399BH6 | Cochise Cnty | 65,000.00 | 64,817.49 | 71,198.40 | 109.54 | 3.0000 | 2022-07-01 |
| | 191399AW4 | Cochise Cnty | 100,000.00 | 99,593.80 | 108,505.00 | 108.51 | 3.1250 | 2023-07-01 |
| | 191399AV6 | Cochise Cnty | 100,000.00 | 100,000.00 | 108,643.00 | 108.64 | 3.0000 | 2022-07-01 |
| | 567235FY7 | Maricopa Cnty | 275,000.00 | 276,223.23 | 289,476.00 | 105.26 | 4.0000 | 2022-07-01 |
| Total for Western Bank: | | | 810,000.00 | 811,145.36 | 879,469.10 | | | |

Arizona Pooled Collateral Monthly Collateral Report For: August 2016



| Depository | Cusip | Description | Par Value | Face Value | Market Value | Market Price | Coupon | Maturity Date |
|---|-----------|--------------------|-------------------------|-------------------------|-------------------------|--------------|--------|---------------|
| Western States Bank | | | | | | | | |
| Securities Held by: Bank of North Dakota | | | | | | | | |
| | 251705QK8 | DL ND REF & IMP GO | 165,000.00 | 165,000.00 | 167,958.45 | 101.79 | 1.8000 | 2019-05-01 |
| | 251705PW3 | DL ND REF IMP GO | 135,000.00 | 135,000.00 | 137,767.50 | 102.05 | 1.7500 | 2019-05-01 |
| | 3134G8Y29 | FHLMC ST NOTE | 2,000,000.00 | 2,000,000.00 | 2,000,274.00 | 100.01 | 1.2500 | 2021-04-28 |
| | 3134G8VB2 | FHLMC ST NOTE | 2,000,000.00 | 2,000,000.00 | 2,000,364.00 | 100.02 | 1.5000 | 2021-04-21 |
| | 3134G8UV9 | FHLMC ST NOTE | 2,000,000.00 | 2,000,000.00 | 2,000,970.00 | 100.05 | 1.5000 | 2021-04-20 |
| | 3134G8Q93 | FHLMC ST NOTE | 2,000,000.00 | 2,000,000.00 | 2,000,722.00 | 100.04 | 1.5000 | 2021-03-30 |
| | 3136G2T72 | FNMA | 2,000,000.00 | 2,000,000.00 | 2,003,562.00 | 100.18 | 1.7000 | 2020-11-25 |
| | 3135G0PP2 | FNMA | 2,000,000.00 | 2,000,000.00 | 2,004,850.00 | 100.24 | 1.0000 | 2017-09-20 |
| | 3138EKRM9 | FNMA POOL AL3191 | 1,000,000.00 | 523,295.08 | 555,499.69 | 106.15 | 3.5000 | 2028-02-01 |
| | 3136G3XT7 | FNMA ST NOTE | 2,000,000.00 | 2,000,000.00 | 1,993,438.00 | 99.67 | 1.2500 | 2021-07-27 |
| | 3136G3ET8 | FNMA ST NOTE | 2,000,000.00 | 2,000,000.00 | 2,000,168.00 | 100.01 | 1.3500 | 2021-03-30 |
| | 38375C3T5 | GNMA REMIC TRUST | 1,000,000.00 | 528,197.04 | 528,869.43 | 100.13 | 1.5000 | 2027-06-16 |
| Total for Western States Bank: | | | 18,300,000.00 | 17,351,492.12 | 17,394,443.07 | | | |
| Grand Totals | | | 4,474,461,434.00 | 3,415,085,788.28 | 3,503,389,707.85 | | | |