

Arizona Pooled Collateral
Monthly Collateral Report
For: January 2015



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	1,149,970.02	115.00	5.3750	2018-08-15
	313380FB8	FED HOME LN BK	1,000,000.00	1,000,000.00	1,003,010.03	100.30	1.3750	2019-09-13
	313379EE5	FED HOME LN BK	1,000,000.00	1,000,000.00	1,013,919.98	101.39	1.6250	2019-06-14
	3133XUMS9	FED HOME LN BK	1,000,000.00	1,000,000.00	1,142,860.03	114.29	4.5000	2019-09-13
	3137EADM8	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	999,530.03	99.95	1.2500	2019-10-02
	3137EADG1	FED HOME LN MTG CORP	2,000,000.00	2,000,000.00	2,054,920.04	102.75	1.7500	2019-05-30
	3137EACA5	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	1,105,240.02	110.52	3.7500	2019-03-27
	38376WZC2	GNMA REMIC SER 15 VA	500,000.00	314,660.66	328,569.92	104.42	4.5000	2021-07-20
	38376TDT6	GNMA REMIC SER 2 PU	1,000,000.00	610,383.74	661,420.35	108.36	5.0000	2021-01-20
	912828RT9	US Treasury Note	1,000,000.00	1,000,000.00	1,014,140.01	101.41	1.3750	2018-11-30
Total for 1st Bank Yuma:			10,500,000.00	9,925,044.40	10,473,580.43			
Arizona State Credit Uni								
Securities Held by: The Federal Reserve Bank								
	3138X04X3	FNMA POOL #AU1737	1,677,973.00	1,486,270.99	1,481,529.79	100.32	2.0000	2028-08-01
Total for Arizona State Credit Union:			1,677,973.00	1,486,270.99	1,481,529.79			
Bank of America								
Securities Held by: FHLB Atlanta								
	FHLBATL06	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								
	3138E2LJ2	FNCL POOL-AJ9328	158,894,953.00	101,261,378.07	107,436,837.08	105.82	3.5000	2042-01-01
	3138LQZY3	FNCL POOL-AO0758	68,991,289.00	46,761,027.62	49,602,453.73	105.79	3.5000	2042-04-01
	36179MCZ1	G2SF POOL-MA0088	1,971,000.00	1,373,857.86	1,457,634.99	105.82	3.5000	2042-05-20
Total for Bank of America:			479,857,242.00	399,396,263.55	408,496,925.80			
Bank of the West								
Securities Held by: Wells Fargo Securities								
	31300MHQ9	FHLMC SF ARM;VARIOUS	1,300,000.00	1,059,782.10	1,103,067.84	104.08	2.6330	2044-01-01
	3138MAKS6	FNMA CONV 30 YR SF	5,069,006.00	4,384,772.46	4,508,040.69	102.81	3.0000	2042-09-01
	3138M93R0	FNMA CONV 30 YR SF	22,900,000.00	19,492,406.72	20,040,396.75	102.81	3.0000	2042-09-01
	31419KD69	FNMA CONV 30 YR SF	24,035,000.00	15,125,349.28	16,382,524.45	108.31	4.0000	2040-12-01
	567134BV2	MARICOPA CNTY ARIZ E	100,000.00	100,000.00	101,967.00	101.97	5.0000	2015-07-01
	722054FP3	PINAL CNTY ARIZ UNI	110,000.00	110,000.00	115,788.20	105.26	4.0000	2018-07-01
	722054BE2	PINAL CNTY ARIZ UNI	225,000.00	225,000.00	231,903.00	103.07	4.1000	2020-07-01
	722054BD4	PINAL CNTY ARIZ UNI	276,000.00	276,000.00	284,751.96	103.17	4.0000	2019-07-01

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Bank of the West								
Securities Held by: Wells Fargo Securities								
	912828EW6	UST 4.500 02/15/1	300,000.00	300,000.00	313,453.20	104.48	4.5000	2016-02-15
Total for Bank of the West:			54,315,006.00	41,073,310.56	43,081,893.09			
BBVA Compass								
Securities Held by: FHLB Atlanta								
	72524	FHLB Atlanta LOC	250,000.00	250,000.00	250,000.00	100.00	0.0000	2015-11-17
	73674	FHLB Atlanta LOC	250,000.00	250,000.00	250,000.00	100.00	0.0000	2015-12-19
	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:			3,000,000.00	3,000,000.00	3,000,000.00			
BMO Harris Bank								
Securities Held by: Bank of America								
	3133ECUQ5	FFCB	10,000,000.00	10,000,000.00	10,006,000.00	100.06	0.1780	2016-01-19
Total for BMO Harris Bank:			10,000,000.00	10,000,000.00	10,006,000.00			
Desert Schools FCU								
Securities Held by: Wells Fargo Securities								
	3136FPTQ0	Fanni Mae	4,750,000.00	4,750,000.00	4,925,408.00	103.69	2.2000	2017-10-27
Total for Desert Schools FCU:			4,750,000.00	4,750,000.00	4,925,408.00			
FirstBank								
Securities Held by: Wells Fargo Securities								
	313380TV9	FHLB 2.77 04/04/2025	20,000,000.00	20,000,000.00	20,002,300.00	100.01	2.7700	2025-04-04
Total for FirstBank:			20,000,000.00	20,000,000.00	20,002,300.00			
Great Western Bank								
Securities Held by: First Tennessee								
	38378MND3	GNM13060 GL	21,000,000.00	17,772,794.76	18,459,232.88	103.86	3.0000	2041-11-20
	912828UJ7	US Treasury Note	25,000,000.00	25,000,000.00	25,068,250.75	100.27	0.8750	2018-01-31
	912828RX0	US Treasury Note	25,000,000.00	25,000,000.00	25,191,499.75	100.77	0.8750	2016-12-31
	912828C73	US Treasury Note	8,000,000.00	8,000,000.00	8,060,000.00	100.57	0.8750	2017-04-15
Total for Great Western Bank:			79,000,000.00	75,772,794.76	76,778,983.38			

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JPMorgan Chase Bank								
Securities Held by: The Federal Reserve Bank								
	912810RC4	US Treasury Bonds	49,400,000.00	49,400,000.00	63,039,043.60	127.61	3.6250	2043-08-15
	912810RD2	US Treasury Bonds	50,410,000.00	50,410,000.00	65,749,605.47	130.43	3.7500	2043-11-15
	912828QN3	US Treasury Notes	52,970,000.00	52,970,000.00	58,109,732.07	109.70	3.1250	2021-05-15
	912828PC8	US Treasury Notes	190,320,000.00	190,320,000.00	202,824,594.96	106.57	2.6250	2020-11-15
	912828LY4	US Treasury Notes	282,460,000.00	282,460,000.00	310,463,366.86	109.91	3.3750	2019-11-15
	912828A75	US Treasury Notes	30,600,000.00	30,600,000.00	31,070,964.60	101.54	1.5000	2018-12-31
	912828RY8	US Treasury Notes	10,795,000.00	10,795,000.00	10,908,012.86	101.05	1.3750	2018-12-31
Total for JPMorgan Chase Bank:			666,955,000.00	666,955,000.00	742,165,320.42			
Meridian Bank								
Securities Held by: Wells Fargo Securities								
	31294KGF6	FHLMBG - POOL # E010	5,000,000.00	32,340.25	33,631.42	103.99	6.0000	2017-02-01
	31388Y3B6	FNMA - POOL # 619194	5,700,000.00	25,401.94	26,110.91	102.79	6.0000	2016-10-01
	31407T2D1	FNMA - POOL # 840572	3,000,000.00	437,703.00	469,955.41	107.37	4.5000	2020-10-01
	31410KDD3	FNMA - POOL # 889400	15,000,000.00	1,613,362.35	1,696,929.20	105.18	4.5000	2021-02-02
Total for Meridian Bank:			28,700,000.00	2,108,807.54	2,226,626.94			
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	283,135.00	113.25	4.5000	2019-09-13
	3134G3W63	FED HOME LN MTG CORP	250,000.00	250,000.00	249,527.49	99.81	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:			1,250,000.00	1,250,000.00	1,282,662.49			
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								
	2014-59	FHLB San Fran LOC	125,000,000.00	125,000,000.00	125,000,000.00	100.00	0.0000	2015-07-01
	2015-09	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-01-26
	2014-103	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2015-10-30

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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	2015-08-15
Total for National Bank of Arizona:			155,000,000.00	155,000,000.00	155,000,000.00			
UMB Bank NA.								
Securities Held by: The Federal Reserve Bank								
	38373AML7	GNMA	10,000,000.00	2,076,631.70	2,147,541.05	103.41	3.2500	2039-07-20
	36181BSS0	GNMA	3,146,732.00	3,063,414.20	3,244,002.01	105.90	3.5000	2043-09-15
Total for UMB Bank NA.:			13,146,732.00	5,140,045.90	5,391,543.06			
US Bank								
Securities Held by: FHLB Cincinnati								
	516588	FHLB Cincinnati LOC	20,000,000.00	20,000,000.00	20,000,000.00	100.00	0.0000	2015-08-03
	516140	FHLB Cincinnati LOC	8,000,000.00	8,000,000.00	8,000,000.00	100.00	0.0000	2018-08-03
Total for US Bank:			28,000,000.00	28,000,000.00	28,000,000.00			
Washington Federal								
Securities Held by: The Federal Reserve Bank								
	3132HBTZ8	FGPC U91568 G	19,651,956.00	18,300,022.88	19,083,528.67	104.28	3.5000	2043-06-01
Total for Washington Federal:			19,651,956.00	18,300,022.88	19,083,528.67			
Wells Fargo Bank								
Securities Held by: Bank of New York Mellon								
	31292SA67	FG C09029 3.000% 02/	51,690,000.00	45,905,481.17	47,577,510.13	103.64	3.0000	2043-02-01
	3128MJRW2	FG G08500 3.500% 07/	50,000,000.00	36,531,613.50	38,672,737.74	105.86	3.5000	2042-07-01
	3128MJSP6	FG G08525 3.000% 05/	5,666,344.00	5,155,927.84	5,341,863.77	103.61	3.0000	2043-05-01
	3128MDA29	FG G14325 3.000% 12/	125,000,000.00	59,501,680.00	62,865,127.70	105.65	3.0000	2026-12-01
	3128PSC96	FG J12796 4.000% 08/	218,137,944.00	74,058,085.03	79,443,267.73	107.27	4.0000	2025-08-01
	3132GSC64	FG Q06993 3.500% 03/	162,800,000.00	106,827,815.03	113,128,663.19	105.90	3.5000	2042-03-01
	3132L5AK9	FG V80010 3.000% 04/	238,432,895.00	211,867,402.83	219,546,048.85	103.62	3.0000	2043-04-01
	3128LLAC0	FH 2B0003 2.496% 12/	31,665,000.00	15,000,517.96	15,852,673.68	105.68	2.5470	2041-12-01
	3128LLF35	FH 2B0186 2.472% 02/	46,845,000.00	23,984,767.42	25,293,164.72	105.46	2.4890	2042-02-01
	31397AZV8	FHR 3213 LF	116,163.00	20,067.34	20,029.76	99.81	0.3865	2036-09-15
	31397HB72	FHR 3312 HF	256,725.00	64,748.18	64,895.05	100.23	0.4665	2033-08-15
	3137A7Z52	FHR 3825 AB	12,145,422.00	2,817,215.53	2,903,781.99	103.07	3.0000	2020-08-01
	3137ABHJ3	FHR 3874 EH	19,180,848.00	4,271,588.47	4,314,941.29	101.01	2.0000	2024-07-01
	3137ACN88	FHR 3879 LC	18,353,840.00	1,993,950.35	2,031,035.61	101.86	2.5000	2041-03-01

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Wells Fargo Bank								
Securities Held by: Bank of New York Mellon								
	3137APUS7	FHR 4045 PF	111,004.00	79,844.03	79,985.33	100.18	0.5465	2041-12-15
	3128HVKM0	FHS 237 F29	50,006,864.00	3,447,191.16	3,452,426.73	100.15	0.4165	2036-05-15
	31416XAC4	FN AB1802 4.000% 11/	15,050,000.00	8,969,032.00	9,691,464.67	108.05	4.0000	2040-11-01
	31417EVM0	FN AB7819 3.000% 02/	54,280,000.00	48,499,152.86	50,347,382.17	103.81	3.0000	2043-02-01
	31417FYS1	FN AB8820 3.000% 03/	54,460,000.00	48,973,207.28	50,835,110.67	103.80	3.0000	2043-03-01
	31418UCG7	FN AD6370 4.500% 05/	390,000,000.00	93,927,237.30	102,626,541.32	109.26	4.5000	2040-05-01
	31418UC28	FN AD6388 4.000% 05/	215,000,000.00	40,922,998.95	43,821,417.10	107.08	4.0000	2025-05-01
	31418WPP9	FN AD8529 4.500% 08/	285,000,000.00	83,864,111.40	91,640,004.38	109.27	4.5000	2040-08-01
	31418WQP8	FN AD8561 4.000% 08/	95,360,000.00	30,805,535.92	33,114,213.74	107.49	4.0000	2025-08-01
	31419AGZ4	FN AE0215 4.000% 12/	250,000,000.00	93,185,792.50	100,162,667.04	107.49	4.0000	2039-12-01
	3138AAYX3	FN AH8825 4.500% 03/	228,000,000.00	80,566,597.56	88,102,649.66	109.35	4.5000	2041-03-01
	3138AW4D2	FN AJ5319 4.000% 11/	33,275,000.00	20,920,216.77	22,606,888.38	108.06	4.0000	2041-11-01
	3138EGC77	FN AL0093 3.000% 04/	200,000,000.00	101,409,244.00	107,110,932.77	105.62	3.0000	2026-04-01
	3138EKFA8	FN AL2860 3.000% 12/	102,642,319.00	88,889,576.45	92,457,009.97	104.01	3.0000	2042-12-01
	3138NYVQ5	FN AR2422 3.000% 01/	10,065,000.00	8,909,922.48	9,248,850.11	103.80	3.0000	2043-01-01
	3138W3C50	FN AR5491 3.000% 03/	100,000,000.00	86,363,544.00	89,655,518.19	103.81	3.0000	2043-03-01
	3138W9BU3	FN AS0050 3.500% 07/	129,000,000.00	117,650,523.24	124,744,958.55	106.03	3.5000	2043-07-01
	3138WYCN3	FN AT9976 3.500% 06/	55,000.00	50,997.41	54,072.59	106.03	3.5000	2043-06-01
	31417YS32	FN MA0537 4.500% 10/	64,330,000.00	30,961,578.05	33,843,055.39	109.31	4.5000	2040-10-01
	31418ARY6	FN MA1402 3.000%	115,000,000.00	100,985,268.55	104,812,106.98	103.79	3.0000	2043-03-01
	31418AWE4	FN MA1544 3.500%	100,000,000.00	93,823,081.00	100,449,458.48	107.06	3.5000	2043-08-01
Total for Wells Fargo Bank:			3,471,925,368.00	1,771,205,513.56	1,875,912,455.43			
West Valley National Ban								
Securities Held by: FHLB San Francisco								
	2014-12	Letter of Credit FHL	500,000.00	500,000.00	500,000.00	100.00	0.0000	2015-10-27
Total for West Valley National Bank:			500,000.00	500,000.00	500,000.00			
Western Alliance Bank								
Securities Held by: The Federal Reserve Bank								
	3137AKW64	FHR 3988-ME	12,500,000.00	8,752,766.50	8,847,091.53	101.08	2.0000	2039-01-15
	3137AUAL3	FHR 4103-NA	20,000,000.00	15,316,594.00	16,000,207.09	104.46	3.0000	2040-11-15
	3137B1V25	FHR 4208-LD	10,000,000.00	8,507,412.30	8,490,245.85	99.80	2.0000	2032-07-15
	3137B3LV8	FHR 4223-LA	10,000,000.00	8,909,178.90	9,316,581.88	104.57	3.0000	2040-06-15
	3137B3M70	FHR 4223-LP	12,000,000.00	10,946,205.12	11,457,842.00	104.67	3.0000	2043-07-15
	3136A1C52	FNR 2011 101-NC	10,000,000.00	5,956,517.80	6,047,945.11	101.53	2.5000	2040-04-25

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	3136ABZD8	FNR 2013 1-KG	25,135,000.00	17,879,611.08	18,537,687.22	103.68	3.0000	2040-07-25
	3136ABQ55	FNR 2013 1-KG	14,084,000.00	11,044,152.54	11,087,886.95	100.40	2.0000	2043-02-25
	3136AHRD4	FNR 2013 126-CG	11,350,000.00	9,737,723.76	10,138,943.51	104.12	2.7500	2041-09-25
	3136ACU25	FNR 2013 15-DC	10,000,000.00	8,441,098.30	8,575,020.36	101.59	2.0000	2033-03-25
	3136AC6M8	FNR 2013 28-MA	15,000,000.00	12,428,729.55	12,901,969.89	103.81	2.7500	2042-05-25
	3136AGJTO	FNR 2013 94-BA	10,000,000.00	8,582,497.60	8,988,359.01	104.73	3.0000	2031-03-25
Total for Western Alliance Bank:			160,069,000.00	126,502,487.45	130,389,780.40			
Western Bank								
Securities Held by: FHLB Dallas								
	191399AW4	Cochise Cnty	100,000.00	99,531.06	102,388.00	102.39	3.1250	2023-07-01
	191399AV6	Cochise Cnty	100,000.00	100,000.00	102,571.00	102.57	3.0000	2022-07-01
	191399BJ2	Cochise Cnty	270,000.00	270,602.57	284,145.30	105.24	3.2500	2023-07-01
	191399BH6	Cochise Cnty	65,000.00	64,784.27	67,616.25	104.03	3.0000	2022-07-01
	567235FY7	Maricopa Cnty	275,000.00	276,975.99	294,162.00	106.97	4.0000	2022-07-01
Total for Western Bank:			810,000.00	811,893.89	850,882.55			
Western States Bank								
Securities Held by: Bank of North Dakota								
	313381LC7	FHLB	2,000,000.00	2,000,000.00	1,975,710.00	98.79	0.9500	2017-12-28
	313380Z34	FHLB	1,800,000.00	1,800,000.00	1,781,769.60	98.99	0.9000	2017-10-23
	313383H61	FHLB STRNT	2,000,000.00	2,000,000.00	1,990,150.00	99.51	1.0500	2018-06-26
	3133836N6	FHLB STRNT	2,000,000.00	2,000,000.00	1,984,956.00	99.25	0.8000	2018-06-12
	3133833J8	FHLB STRNT	2,000,000.00	2,000,000.00	1,982,614.00	99.13	0.7500	2018-05-25
	3130A33D4	FHLB STRNT	1,142,857.14	653,061.22	651,638.20	99.78	1.0000	2019-09-30
	313382Y31	FHLB STRNT	2,000,000.00	2,000,000.00	1,980,452.00	99.02	0.7500	2018-05-21
	3136G15K1	FHLB STRNT	1,000,000.00	1,000,000.00	1,001,339.00	100.13	1.0000	2017-12-27
	313382RP0	FHLB STRNT	2,100,000.00	2,100,000.00	2,085,291.60	99.30	0.7500	2018-04-30
	3136G16J3	FNMA STRNT	857,142.86	857,142.86	850,087.72	99.18	0.8000	2017-12-27
Total for Western States Bank:			16,900,000.00	16,410,204.08	16,284,008.12			
Grand Totals			5,244,508,277.00	3,376,087,659.56	3,573,833,428.57			