

Arizona Pooled Collateral
Monthly Collateral Report
For: March 2015



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
1st Bank Yuma								
Securities Held by: Wells Fargo Securities								
	313379EE5	FED HOME LN BK	1,000,000.00	1,000,000.00	1,012,539.98	101.25	1.6250	2019-06-14
	3133XUMS9	FED HOME LN BK	1,000,000.00	1,000,000.00	1,135,159.99	113.52	4.5000	2019-09-13
	3133X0PF0	FED HOME LN BK	1,000,000.00	1,000,000.00	1,139,639.97	113.96	5.3750	2018-08-15
	313380FB8	FED HOME LN BK	1,000,000.00	1,000,000.00	995,810.01	99.58	1.3750	2019-09-13
	3137EADM8	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	991,670.00	99.17	1.2500	2019-10-02
	3137EADG1	FED HOME LN MTG CORP	2,000,000.00	2,000,000.00	2,029,920.04	101.50	1.7500	2019-05-30
	3137EACA5	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	1,097,310.03	109.73	3.7500	2019-03-27
	38376WZC2	GNMA REMIC SER 15 VA	500,000.00	307,632.46	324,106.19	105.36	4.5000	2021-07-20
	38376TDT6	GNMA REMIC SER 2 PU	1,000,000.00	595,648.03	646,835.62	108.59	5.0000	2021-01-20
	912828RT9	US Treasury Note	1,000,000.00	1,000,000.00	1,009,690.02	100.97	1.3750	2018-11-30
Total for 1st Bank Yuma:			10,500,000.00	9,903,280.49	10,382,681.85			
Arizona State Credit Uni								
Securities Held by: The Federal Reserve Bank								
	3138X04X3	FNMA POOL #AU1737	1,677,973.00	1,409,767.41	1,412,530.54	100.20	2.0000	2028-08-01
Total for Arizona State Credit Union:			1,677,973.00	1,409,767.41	1,412,530.54			
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	135,783,441.00	84,616,749.44	89,242,316.15	105.17	3.5000	2042-01-01
	3138LQZY3	FNCL POOL-AO0758	68,991,289.00	45,760,612.54	48,259,494.65	105.17	3.5000	2042-04-01
	36179MCZ1	G2SF POOL-MA0088	1,971,000.00	1,331,063.98	1,408,425.93	105.52	3.5000	2042-05-20
Total for Bank of America:			456,745,730.00	381,708,425.96	388,910,236.73			
Bank of the West								
Securities Held by: Wells Fargo Securities								
	3132M4QZ1	FHLMC GOLD 30 YR	312,475.00	288,200.31	310,747.95	107.82	4.0000	2044-01-01
	31300MHQ9	FHLMC SF ARM;VARIOUS	1,300,000.00	1,013,844.51	1,051,129.43	103.68	2.6380	2044-01-01
	31419KD69	FNMA CONV 30 YR SF	24,035,000.00	14,611,370.42	15,780,062.49	108.00	4.0000	2040-12-01
	3138MAKS6	FNMA CONV 30 YR SF	5,069,006.00	4,301,584.44	4,402,586.85	102.35	3.0000	2042-09-01
	3138M93R0	FNMA CONV 30 YR SF	22,900,000.00	19,396,230.15	19,827,413.78	102.22	3.0000	2042-09-01
	567134BV2	MARICOPA CNTY ARIZ E	100,000.00	100,000.00	101,259.00	101.26	5.0000	2015-07-01
	722054FP3	PINAL CNTY ARIZ UNI	110,000.00	110,000.00	115,248.10	104.77	4.0000	2018-07-01
	722054BE2	PINAL CNTY ARIZ UNI	225,000.00	225,000.00	234,438.75	104.20	4.1000	2020-07-01

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Bank of the West								
Securities Held by: Wells Fargo Securities								
	722054BD4	PINAL CNTY ARIZ UNI	276,000.00	276,000.00	288,058.44	104.37	4.0000	2019-07-01
Total for Bank of the West:			54,327,481.00	40,322,229.83	42,110,944.79			
BBVA Compass								
Securities Held by: FHLB Atlanta								
	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	2018-07-01
	72524	FHLB Atlanta LOC	500,000.00	500,000.00	500,000.00	100.00	0.0000	2015-11-17
Total for BBVA Compass:			3,250,000.00	3,250,000.00	3,250,000.00			
BMO Harris Bank								
Securities Held by: Bank of America								
	3133ECUQ5	FFCB	10,000,000.00	10,000,000.00	10,005,000.00	100.05	0.1875	2016-01-19
Total for BMO Harris Bank:			10,000,000.00	10,000,000.00	10,005,000.00			
Desert Schools FCU								
Securities Held by: Wells Fargo Securities								
	3136FPTQ0	Fanni Mae	4,750,000.00	4,750,000.00	4,902,299.25	103.20	2.2000	2017-10-27
Total for Desert Schools FCU:			4,750,000.00	4,750,000.00	4,902,299.25			
FirstBank								
Securities Held by: Wells Fargo Securities								
	313380TV9	FHLB	20,000,000.00	20,000,000.00	20,005,140.00	100.03	2.7700	2025-04-04
Total for FirstBank:			20,000,000.00	20,000,000.00	20,005,140.00			
Great Western Bank								
Securities Held by: First Tennessee								
	38377YXM7	GNM11135 KA	11,153,000.00	6,810,625.62	7,070,423.61	103.81	3.0000	2041-10-16
	38378MND3	GNM13060 GL	21,000,000.00	17,310,213.27	17,907,709.56	103.45	3.0000	2041-11-20
	912828UJ7	US Treasury Note	25,000,000.00	25,000,000.00	25,021,499.75	100.09	0.8750	2018-01-31
	912828RX0	US Treasury Note	25,000,000.00	25,000,000.00	25,170,000.00	100.68	0.8750	2016-12-31
Total for Great Western Bank:			82,153,000.00	74,120,838.89	75,169,632.92			

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JPMorgan Chase Bank								
Securities Held by: FHLB of Chicago								
	5295	FHLB Chicago LOC	230,000,000.00	230,000,000.00	230,000,000.00	100.00	0.0000	2016-02-25
Securities Held by: The Federal Reserve Bank								
	912810QY7	US Treasury Bonds	32,825,000.00	32,825,000.00	34,055,937.50	103.75	2.7500	2042-11-15
	912828A83	US Treasury Notes	27,670,000.00	27,670,000.00	28,878,404.24	104.37	2.3750	2020-12-31
	912828A75	US Treasury Notes	3,000,000.00	3,000,000.00	3,035,157.00	101.17	1.5000	2018-12-31
	912828RR3	US Treasury Notes	19,980,000.00	19,980,000.00	20,345,254.38	101.83	2.0000	2021-11-15
	912828PC8	US Treasury Notes	182,050,000.00	182,050,000.00	192,446,693.45	105.71	2.6250	2020-11-15
	912828LY4	US Treasury Notes	281,515,000.00	281,515,000.00	306,961,422.37	109.04	3.3750	2019-11-15
Total for JPMorgan Chase Bank:			777,040,000.00	777,040,000.00	815,722,868.94			
Meridian Bank								
Securities Held by: Wells Fargo Securities								
	31294KGF6	FHLMBG - POOL # E010	5,000,000.00	28,779.35	29,788.22	103.51	6.0000	2017-02-01
	31388Y3B6	FNMA - POOL # 619194	5,700,000.00	19,238.53	19,696.46	102.38	6.0000	2016-10-01
	31407T2D1	FNMA - POOL # 840572	3,000,000.00	421,094.52	450,304.58	106.94	4.5000	2020-10-01
	31410KDD3	FNMA - POOL # 889400	15,000,000.00	1,496,165.85	1,572,548.86	105.11	4.5000	2021-02-02
Total for Meridian Bank:			28,700,000.00	1,965,278.25	2,072,338.12			
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	283,822.50	113.53	4.5000	2019-09-13
	3134G3W63	FED HOME LN MTG CORP	250,000.00	250,000.00	249,680.01	99.87	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	1,283,502.51			
Mohave State Bank								
Securities Held by: FHLB of San Francisco								
	2014-60	FHLB San Fran LOC	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	2015-08-15
	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

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National Bank of Arizona								
Securities Held by: FHLB San Francisco								
	2015-09	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2015-10-30
	2014-103	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-01-26
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	1,899,003.70	1,954,321.35	102.91	3.2500	2039-07-20
	36181BSS0	GNMA	3,146,732.00	2,848,895.25	3,008,831.32	105.61	3.5000	2043-09-15
Total for UMB Bank NA.:			13,146,732.00	4,747,898.95	4,963,152.67			
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	2015-08-03
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	18,233,258.50	19,345,968.09	106.10	3.5000	2043-06-01
Total for Washington Federal:			19,651,956.00	18,233,258.50	19,345,968.09			
Wells Fargo Bank								
Securities Held by: Bank of New York Mellon								
	31292SA67	FG C09029	51,690,000.00	45,375,626.10	46,405,179.55	102.27	3.0000	2043-02-01
	3128P73X9	FG C91714	1,000.00	895.94	926.91	103.46	3.0000	2033-07-01
	3128P74W0	FG C91737	3,330.00	2,931.99	3,093.78	105.52	3.5000	2033-12-01
	3128MJRW2	FG G08500	50,000,000.00	35,964,182.50	37,768,864.10	105.02	3.5000	2042-07-01
	3128MJSP6	FG G08525	4,208,852.00	3,783,400.62	3,867,414.47	102.22	3.0000	2043-05-01
	3128MDA29	FG G14325	125,000,000.00	57,760,567.50	60,582,276.92	104.89	3.0000	2026-12-01
	3128PSC96	FG J12796	218,137,944.00	71,263,055.19	76,887,162.59	107.89	4.0000	2025-08-01
	3128PSSF5	FG J13218	36,079.00	12,689.77	13,490.05	106.31	3.5000	2025-10-01
	3132GRZM6	FG Q06748	1,100.00	736.85	773.78	105.01	3.5000	2042-03-01
	3132GSC64	FG Q06993	162,800,000.00	104,408,569.58	109,638,392.75	105.01	3.5000	2042-03-01
	3132L5AK9	FG V80010	238,432,895.00	210,113,330.71	214,835,327.35	102.25	3.0000	2043-04-01
	3132L5AZ6	FG V80024	77,891.00	69,341.79	70,900.45	102.25	3.0000	2043-04-01
	3128LLAC0	FH 2B0003	31,665,000.00	13,923,496.95	14,678,113.86	105.42	2.5790	2041-12-01

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	3128LLF35	FH 2B0186	46,845,000.00	22,476,796.42	23,589,482.58	104.95	2.4950	2042-02-01
	3133T4GE0	FHG 27 FB	300,000.00	11,841.14	12,075.68	101.98	1.6200	2024-03-01
	31396AX74	FHR 3036 HF	656,386.00	58,360.56	58,470.62	100.19	0.4745	2035-08-15
	31397AZV8	FHR 3213 LF	1,167,961.00	195,648.92	195,320.69	99.83	0.3945	2036-09-15
	31397HB72	FHR 3312 HF	831,497.00	203,383.97	203,988.41	100.30	0.4745	2033-08-15
	3137A1RH8	FHR 3722 DA	242,438.00	34,793.15	35,444.06	101.87	4.0000	2028-09-01
	3137GAFK8	FHR 3735 DA	667,566.00	86,602.32	88,135.08	101.77	4.0000	2028-10-15
	3137A7Z52	FHR 3825 AB	12,145,422.00	2,621,957.22	2,696,003.92	102.82	3.0000	2020-08-01
	3137ABGV7	FHR 3874 CL	486,823.00	94,348.32	95,503.80	101.22	2.0000	2018-10-01
	3137ABHJ3	FHR 3874 EH	13,343,899.00	2,838,866.61	2,867,686.78	101.02	2.0000	2024-07-01
	3137ACN88	FHR 3879 LC	18,353,840.00	1,887,165.32	1,915,387.88	101.50	2.5000	2041-03-01
	3137AHRW0	FHR 3950 QF	406,675.00	278,801.56	281,536.55	100.98	0.6745	2040-08-15
	3137AQME5	FHR 4039 AB	52,826.00	37,765.64	37,117.66	98.28	1.5000	2027-05-01
	3137APUA6	FHR 4044 PJ	24,041.00	12,849.88	13,135.35	102.22	2.5000	2027-03-01
	3137APUS7	FHR 4045 PF	315,495.00	221,581.87	222,495.99	100.41	0.5545	2041-12-15
	3137ASF41	FHR 4076 NC	209,770.00	156,232.70	155,878.99	99.77	1.7500	2039-11-01
	3137B3Y36	FHR 4236 EM	815,743.00	634,281.03	647,206.41	102.04	2.5000	2032-08-01
	3128HVKM0	FHS 237 F29	44,764,952.00	2,959,657.18	2,967,062.48	100.25	0.4245	2036-05-15
	31416XAC4	FN AB1802	15,050,000.00	8,803,905.36	9,467,362.12	107.54	4.0000	2040-11-01
	31417EVM0	FN AB7819	54,280,000.00	48,020,258.33	49,208,696.34	102.47	3.0000	2043-02-01
	31417FYS1	FN AB8820	54,460,000.00	48,536,729.44	49,733,174.38	102.47	3.0000	2043-03-01
	31418UCG7	FN AD6370	390,000,000.00	89,520,467.40	97,926,388.27	109.39	4.5000	2040-05-01
	31418UC28	FN AD6388	215,000,000.00	38,962,783.75	41,418,953.22	106.30	4.0000	2025-05-01
	31418WPP9	FN AD8529	285,000,000.00	80,420,182.80	88,010,009.65	109.44	4.5000	2040-08-01
	31418WQP8	FN AD8561	95,360,000.00	29,504,312.48	31,823,754.76	107.86	4.0000	2025-08-01
	31419AGZ4	FN AE0215	299,995,000.00	108,064,924.89	115,546,763.22	106.92	4.0000	2039-12-01
	3138AAYX3	FN AH8825	228,000,000.00	77,286,021.84	84,683,930.28	109.57	4.5000	2041-03-01
	3138AW4D2	FN AJ5319	74,340,842.00	44,874,595.14	48,250,230.47	107.52	4.0000	2041-11-01
	3138EGC77	FN AL0093	200,000,000.00	97,849,470.00	102,729,389.41	104.99	3.0000	2026-04-01
	3138EKFA8	FN AL2860	102,642,319.00	87,830,932.81	90,024,780.87	102.50	3.0000	2042-12-01
	3138NYVQ5	FN AR2422	10,065,000.00	8,760,704.93	8,976,759.60	102.47	3.0000	2043-01-01
	3138W3C50	FN AR5491	100,000,000.00	84,369,109.00	86,469,264.51	102.49	3.0000	2043-03-01
	3138W9BU3	FN AS0050	129,000,000.00	116,056,403.16	122,016,945.13	105.14	3.5000	2043-07-01
	3138WYCN3	FN AT9976	55,000.00	50,170.85	52,747.57	105.14	3.5000	2043-06-01
	31417YS32	FN MA0537	64,330,000.00	30,388,153.29	33,276,709.84	109.51	4.5000	2040-10-01
	31418ARY6	FN MA1402	115,000,000.00	99,569,525.40	102,005,708.91	102.45	3.0000	2043-03-01

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	31418AWE4	FN MA1544	100,000,000.00	92,894,655.00	98,452,865.48	105.98	3.5000	2043-08-01
Total for Wells Fargo Bank:			3,556,262,586.00	1,769,253,065.17	1,860,908,283.52			
West Valley National Ban								
Securities Held by: FHLB San Francisco								
	2014-102	FHLB San Fran LOC	550,000.00	550,000.00	550,000.00	100.00	0.0000	2015-10-27
Total for West Valley National Bank:			550,000.00	550,000.00	550,000.00			
Western Alliance Bank								
Securities Held by: The Federal Reserve Bank								
	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
	3137AUAL3	FHR 4103-NA	20,000,000.00	14,916,984.60	15,527,133.11	104.09	3.0000	2040-11-15
	3136ABZD8	FNR 2013 1-KG	25,135,000.00	17,133,969.74	17,730,708.29	103.48	3.0000	2040-07-25
	3136ACU25	FNR 2013 15-DC	10,000,000.00	8,253,533.80	8,325,422.89	100.87	3.0000	2033-03-25
	3136AC6M8	FNR 2013 28-MA	15,000,000.00	12,123,486.75	12,596,992.00	103.91	2.7500	2042-05-25
Total for Western Alliance Bank:			170,135,000.00	152,427,974.89	154,180,256.29			
Western Bank								
Securities Held by: FHLB Dallas								
	191399BJ2	Cochise Cnty	270,000.00	270,584.60	287,482.50	106.48	3.2500	2023-07-01
	191399BH6	Cochise Cnty	65,000.00	64,786.92	68,556.15	105.47	3.0000	2022-07-01
	191399AW4	Cochise Cnty	100,000.00	99,536.35	103,495.00	103.50	3.1250	2023-07-01
	191399AV6	Cochise Cnty	100,000.00	100,000.00	104,023.00	104.02	3.0000	2022-07-01
	567235FY7	Maricopa Cnty	275,000.00	276,881.90	295,039.25	107.29	4.0000	2022-07-01
Total for Western Bank:			810,000.00	811,789.77	858,595.90			
Western States Bank								
Securities Held by: Bank of North Dakota								
	313381LC7	FHLB	2,000,000.00	2,000,000.00	1,988,242.00	99.41	0.9500	2017-12-28
	313380Z34	FHLB	1,800,000.00	1,800,000.00	1,794,947.40	99.72	0.9000	2017-10-23
	3133833J8	FHLB STRNT	2,000,000.00	2,000,000.00	2,000,260.00	100.01	0.7500	2018-05-25
	313382Y31	FHLB STRNT	2,000,000.00	2,000,000.00	1,998,610.00	99.93	0.7500	2018-05-21
	313382RP0	FHLB STRNT	2,100,000.00	2,100,000.00	2,101,220.10	100.06	0.6500	2018-04-30
	313383H61	FHLB STRNT	2,000,000.00	2,000,000.00	2,003,228.00	100.16	1.0500	2018-06-26
	3133836N6	FHLB STRNT	2,000,000.00	2,000,000.00	2,002,276.00	100.11	0.8000	2018-06-12
	3136G23B1	FNMA	1,000,000.00	1,000,000.00	1,000,741.00	100.07	1.3000	2018-02-15

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 March 31, 2015 ending balance

Arizona Pooled Collateral

Monthly Collateral Report

For: March 2015



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
Western States Bank								
Securities Held by: Bank of North Dakota								
	3136G16J3	FNMA STRNT	857,142.86	857,142.86	855,539.15	99.81	0.6250	2017-12-27
Total for Western States Bank:			15,757,142.86	15,757,142.86	15,745,063.65			
Grand Totals			5,428,207,600.86	3,489,000,950.97	3,633,278,495.77			