

Arizona Pooled Collateral Monthly Collateral Report For: November 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 | 998,748.04 | 1,026,220.02 | 102.75 | 3.0000 | 2021-07-20 |
| | 3137A8PP7 | FHMS K012 A2 | 1,000,000.00 | 1,000,000.00 | 1,083,054.89 | 108.31 | 4.1860 | 2019-06-14 |
| | 3137AME60 | FHMS K017 A2 | 1,000,000.00 | 1,000,000.00 | 1,031,014.02 | 103.10 | 2.8730 | 2019-09-13 |
| | 3137B3NA2 | FHMS K030 A2 | 1,000,000.00 | 1,000,000.00 | 1,049,871.37 | 104.99 | 3.2500 | 2018-06-13 |
| | 3137B4GY6 | FHMS K032 A2 | 1,000,000.00 | 1,000,000.00 | 1,053,311.69 | 105.33 | 3.3100 | 2019-05-30 |
| | 3137BEVH4 | FHMS K040 A2 | 1,000,000.00 | 1,000,000.00 | 1,043,173.98 | 104.32 | 3.2410 | 2019-05-30 |
| | 3137BFE98 | FHMS K041 A2 | 1,000,000.00 | 1,000,000.00 | 1,038,265.76 | 103.83 | 3.1710 | 2019-10-02 |
| | 3137BLMZ8 | FHMS K049 A2 | 1,000,000.00 | 1,000,000.00 | 1,021,296.92 | 102.13 | 3.0100 | 2021-01-20 |
| | 3137B04Y7 | FHR KSMC A2 | 1,000,000.00 | 1,000,000.00 | 1,010,393.07 | 101.04 | 2.6150 | 2017-11-17 |
| Total for 1st Bank Yuma: | | | 9,058,000.00 | 8,998,748.04 | 9,356,601.72 | | | |
| 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 | 157,306,222.00 | 77,478,429.93 | 79,819,138.87 | 102.74 | 3.5000 | 2042-05-01 |
| | 36179MCZ1 | G2SF POOL-MA0088 | 1,971,000.00 | 880,365.87 | 921,646.93 | 104.41 | 3.5000 | 2042-05-20 |
| Total for Bank of America: | | | 484,277,222.00 | 403,358,795.80 | 405,740,785.80 | | | |
| Bank of the West | | | | | | | | |
| Securities Held by: Wells Fargo Securities | | | | | | | | |
| | 31300MHQ9 | FHLMC SF ARM:VARIOUS | 1,300,000.00 | 539,813.55 | 557,628.96 | 103.30 | 2.6010 | 2044-01-01 |
| | 31419KD69 | FNMA CONV 30 YR SF | 13,320,000.00 | 5,941,821.56 | 6,323,868.81 | 106.43 | 4.0000 | 2040-12-01 |
| | 3138MAKS6 | FNMA CONV 30 YR SF | 5,069,006.00 | 3,604,800.60 | 3,618,445.13 | 100.38 | 3.0000 | 2042-09-01 |
| | 3138M93R0 | FNMA CONV 30 YR SF | 22,900,000.00 | 14,773,155.03 | 14,829,071.42 | 100.38 | 3.0000 | 2042-09-01 |
| | 3138M8J61 | FNMA CONV 30 YR SF | 1,265,000.00 | 836,320.43 | 839,478.79 | 100.38 | 3.0000 | 2042-09-01 |
| | 36176W7E5 | GNMA1 SINGLE FAMILY | 1,000,000.00 | 479,778.32 | 501,884.49 | 104.61 | 3.5000 | 2042-01-15 |
| Total for Bank of the West: | | | 44,854,006.00 | 26,175,689.49 | 26,670,377.60 | | | |
| BBVA Compass | | | | | | | | |
| Securities Held by: FHLB Atlanta | | | | | | | | |
| | 97216 | FHLB Atlanta LOC | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 100.00 | 0.0000 | 2017-07-28 |
| | 97157 | FHLB Atlanta LOC | 2,750,000.00 | 2,750,000.00 | 2,750,000.00 | 100.00 | 0.0000 | 2017-07-27 |
| | 87324 | FHLB Atlanta LOC | 350,000.00 | 350,000.00 | 350,000.00 | 100.00 | 0.0000 | 2016-12-11 |
| | 92376 | FHLB Atlanta LOC | 3,100,000.00 | 3,100,000.00 | 3,100,000.00 | 100.00 | 0.0000 | 2017-03-31 |
| | 87892 | FHLB Atlanta LOC | 350,000.00 | 350,000.00 | 350,000.00 | 100.00 | 0.0000 | 2016-12-23 |
| | 91778 | FHLB Atlanta LOC | 300,000.00 | 300,000.00 | 300,000.00 | 100.00 | 0.0000 | 2017-03-16 |
| | 96282 | FHLB Atlanta LOC | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 100.00 | 0.0000 | 2017-07-01 |
| | 98038 | FHLB Atlanta LOC | 250,000.00 | 250,000.00 | 250,000.00 | 100.00 | 0.0000 | 2017-08-16 |
| Total for BBVA Compass: | | | 11,600,000.00 | 11,600,000.00 | 11,600,000.00 | | | |

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| BMO Harris Bank | | | | | | | | |
| Securities Held by: Bank of America | | | | | | | | |
| | 912828T26 | Fannie Mae | 7,000,000.00 | 7,000,000.00 | 6,677,860.00 | 95.40 | 1.3750 | 2023-09-30 |
| Total for BMO Harris Bank: | | | 7,000,000.00 | 7,000,000.00 | 6,677,860.00 | | | |
| Desert Schools FCU | | | | | | | | |
| Securities Held by: Wells Fargo Securities | | | | | | | | |
| | 3136FPTQ0 | Fanni Mae | 4,750,000.00 | 4,750,000.00 | 4,808,225.50 | 101.18 | 2.2000 | 2017-10-27 |
| Total for Desert Schools FCU: | | | 4,750,000.00 | 4,750,000.00 | 4,808,225.50 | | | |
| First Western Trust Bank | | | | | | | | |
| Securities Held by: The Federal Reserve Bank | | | | | | | | |
| | 36176XU31 | GN 779402 | 1,462,000.00 | 743,415.21 | 753,930.55 | 101.30 | 2.5000 | 2027-06-15 |
| | 38373A5G7 | GNR 2009-64 P | 2,140,000.00 | 172,020.55 | 182,042.51 | 105.70 | 4.0000 | 2039-08-20 |
| | 38376FWC2 | GNR 2009-78 KB | 2,500,000.00 | 394,982.18 | 402,937.52 | 101.89 | 3.0000 | 2039-08-16 |
| | 38377JZ89 | GNR 2010-117 GK | 1,600,000.00 | 405,775.08 | 418,477.68 | 103.02 | 3.5000 | 2039-10-20 |
| | 38377MNC6 | GNR 2010-138 PA | 775,000.00 | 216,095.94 | 221,528.23 | 102.39 | 4.0000 | 2038-08-20 |
| | 38377MXX9 | GNR 2010-146 NP | 1,000,000.00 | 230,407.92 | 236,503.68 | 102.48 | 4.0000 | 2038-12-16 |
| | 38377NHZ0 | GNR 2010-151 DQ | 1,250,000.00 | 330,856.36 | 340,906.03 | 102.92 | 4.0000 | 2038-03-20 |
| | 38377FMK4 | GNR 2010-56 AG | 500,000.00 | 3,377.82 | 3,384.59 | 100.05 | 5.0000 | 2037-05-20 |
| | 38377XPP1 | GNR 2011-115 PJ | 2,712,000.00 | 337,015.69 | 343,496.56 | 101.83 | 3.0000 | 2038-10-20 |
| | 38375GWR8 | GNR 2012-103 CQ | 1,461,000.00 | 853,806.19 | 872,772.38 | 102.10 | 3.0000 | 2040-08-16 |
| | 38375CWQ9 | GNR 2012-43 JP | 2,000,000.00 | 953,650.70 | 978,088.63 | 102.47 | 3.0000 | 2039-07-20 |
| | 38378CQA8 | GNR 2012-7 NP | 1,000,000.00 | 391,475.53 | 407,088.65 | 103.88 | 3.5000 | 2038-11-20 |
| | 38378VJZ9 | GNR 2013-106 KC | 2,500,000.00 | 1,502,243.38 | 1,506,218.75 | 100.19 | 2.5000 | 2042-12-20 |
| | 38378WJX2 | GNR 2013-120 DA | 1,000,000.00 | 666,266.61 | 678,469.53 | 101.74 | 3.0000 | 2041-11-20 |
| | 38378KV22 | GNR 2013-127A | 2,000,000.00 | 928,772.72 | 930,571.41 | 100.11 | 2.0000 | 2052-03-16 |
| | 38378UW29 | GNR 2013-144 BD | 2,000,000.00 | 1,239,022.00 | 1,251,212.23 | 100.91 | 2.5000 | 2042-08-20 |
| | 38378TAR1 | GNR 2013-71 MA | 1,000,000.00 | 654,580.15 | 661,579.18 | 100.99 | 2.5000 | 2041-06-20 |
| | 38378PT73 | GNR 2014-6 BP | 2,000,000.00 | 483,142.84 | 486,510.15 | 100.62 | 2.5000 | 2043-10-20 |
| | 38379FDR7 | GNR 2015-166 GB | 6,000,000.00 | 4,805,737.14 | 4,852,347.93 | 100.89 | 2.5000 | 2035-05-20 |
| | 38379XKD1 | GNR 2016-83 AP | 2,000,000.00 | 1,960,962.04 | 1,984,501.36 | 101.11 | 3.0000 | 2045-10-20 |
| Total for First Western Trust Bank: | | | 36,900,000.00 | 17,273,606.05 | 17,512,567.55 | | | |
| FirstBank | | | | | | | | |
| Securities Held by: Wells Fargo Securities | | | | | | | | |
| | 912828N55 | US TREASURY NOTE | 10,000,000.00 | 10,000,000.00 | 10,008,200.00 | 100.08 | 1.0000 | 2017-12-31 |
| Total for FirstBank: | | | 10,000,000.00 | 10,000,000.00 | 10,008,200.00 | | | |

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| Great Western Bank | | | | | | | | |
| Securities Held by: FHLB Des Moines | | | | | | | | |
| | 31347AMS0 | FHLMC ARM POOL #8403 | 23,000,000.00 | 22,148,187.41 | 22,186,726.14 | 100.17 | 2.2120 | 2046-07-01 |
| | 3136A8PG9 | FNM12100 AD | 40,000,000.00 | 22,205,159.20 | 22,080,377.09 | 99.44 | 2.0000 | 2031-03-25 |
| | 36179MEK2 | GNMA2 Pool #MA0138 | 23,105,000.00 | 11,030,162.95 | 11,154,803.47 | 101.13 | 2.5000 | 2027-06-20 |
| | 38378TQ37 | GNR 2013-87 AP | 7,000,000.00 | 3,483,025.70 | 3,511,058.48 | 100.80 | 2.7500 | 2043-06-20 |
| Total for Great Western Bank: | | | 93,105,000.00 | 58,866,535.26 | 58,932,965.18 | | | |
| 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 | | | | | | | | |
| | 912810RM2 | US Treasury Bonds | 45,000,000.00 | 45,000,000.00 | 45,321,660.00 | 100.71 | 3.0000 | 2045-05-15 |
| | 912828VS6 | US Treasury Notes | 125,046,000.00 | 125,046,000.00 | 128,177,026.79 | 102.50 | 2.5000 | 2023-08-15 |
| | 912828NT3 | US Treasury Notes | 216,337,000.00 | 216,337,000.00 | 224,390,577.50 | 103.72 | 2.6250 | 2020-08-15 |
| | 912828KD1 | US Treasury Notes | 43,604,000.00 | 43,604,000.00 | 45,102,887.50 | 103.44 | 2.7500 | 2019-02-15 |
| | 912828J84 | US Treasury Notes | 249,113,000.00 | 249,113,000.00 | 248,383,098.91 | 99.71 | 1.3750 | 2020-03-31 |
| | 912828J50 | US Treasury Notes | 89,869,000.00 | 89,869,000.00 | 89,644,327.50 | 99.75 | 1.3750 | 2020-02-29 |
| | 912810QV3 | US Treasury TIPS | 76,360,000.00 | 81,580,733.20 | 78,038,334.60 | 95.66 | 0.7500 | 2042-02-15 |
| Total for JPMorgan Chase Bank: | | | 1,435,329,000.00 | 1,440,549,733.20 | 1,449,057,912.80 | | | |
| Mission Bank | | | | | | | | |
| Securities Held by: First Tennessee | | | | | | | | |
| | 04048PKN9 | Arizona Board of Reg | 100,000.00 | 100,000.00 | 99,409.00 | 99.41 | 2.9900 | 2024-06-01 |
| | 04048PKM1 | Arizona Board of Reg | 150,000.00 | 150,000.00 | 149,302.51 | 99.54 | 2.8900 | 2023-06-01 |
| | 040627DM0 | Arizona State Power | 460,000.00 | 460,000.00 | 468,234.00 | 101.79 | 2.7080 | 2020-10-01 |
| | 1051617A5 | CITIBANK NA | 250,000.00 | 250,000.00 | 249,963.62 | 99.99 | 0.0000 | 2016-12-12 |
| | 1051618A4 | COMMUNITY BANK | 250,000.00 | 250,000.00 | 249,628.32 | 99.85 | 0.0000 | 2017-03-10 |
| | 1051619A3 | ENERBANK USA | 250,000.00 | 250,000.00 | 249,624.19 | 99.85 | 0.0000 | 2017-03-10 |
| | 1051616A6 | FINANCIAL FEDERAL BA | 250,000.00 | 250,000.00 | 249,963.62 | 99.99 | 0.0000 | 2016-12-12 |
| | 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 |
| | 567235HU3 | Maricopa County Ariz | 165,000.00 | 165,000.00 | 161,558.10 | 97.91 | 2.5000 | 2027-07-01 |
| | 56674RCD7 | Maricopa County Ariz | 385,000.00 | 385,000.00 | 421,386.33 | 109.45 | 4.2500 | 2027-07-01 |
| | 567445KM2 | Maricopa County Ariz | 180,000.00 | 180,000.00 | 192,803.40 | 107.11 | 3.0000 | 2023-07-01 |
| | 700654AS5 | Park National Bank C | 250,000.00 | 250,000.00 | 250,000.00 | 100.00 | 2.0500 | 2019-09-12 |
| | 721815FN3 | Pima County Arizona | 150,000.00 | 150,000.00 | 166,548.00 | 111.03 | 4.0000 | 2025-07-01 |
| | 722195MZ4 | Pinal County Arizona | 250,000.00 | 250,000.00 | 269,950.01 | 107.98 | 4.7500 | 2021-07-01 |
| | 722171EZ4 | Pinal County Arizona | 350,000.00 | 350,000.00 | 362,061.00 | 103.45 | 3.1250 | 2025-07-01 |
| Total for Mission Bank: | | | 4,190,000.00 | 4,190,000.00 | 4,290,432.10 | | | |

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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 | 1,026,303.84 | 1,008,364.04 | 98.25 | 2.0000 | 2028-08-01 |
| Total for OneAZ Credit Union: | | | 1,677,973.00 | 1,026,303.84 | 1,008,364.04 | | | |
| 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 | | | | | | | | |
| | 3138M5BD0 | FNMA | 9,723,462.00 | 5,829,544.42 | 5,891,121.02 | 103.04 | 2.5000 | 2027-08-01 |
| | 31417FL22 | FNMA | 5,000,000.00 | 3,013,897.55 | 3,038,545.42 | 103.05 | 2.5000 | 2028-02-01 |
| | 38376GXH8 | GNMA | 3,150,000.00 | 443,264.98 | 444,117.82 | 100.23 | 2.6400 | 2037-12-16 |
| | 38373AML7 | GNMA | 10,000,000.00 | 732,308.90 | 750,433.60 | 102.70 | 3.2500 | 2039-07-20 |
| | 36181BSS0 | GNMA | 3,146,732.00 | 1,926,781.72 | 2,019,235.55 | 106.60 | 3.5000 | 2043-09-15 |
| Total for UMB Bank NA.: | | | 31,020,194.00 | 11,945,797.57 | 12,143,453.41 | | | |
| US Bank | | | | | | | | |
| Securities Held by: FHLB Cincinnati | | | | | | | | |
| | 520447 | FHLB Cincinatti LOC | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 100.00 | 0.0000 | 2017-02-01 |
| | 520550 | FHLB Cincinatti LOC | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 100.00 | 0.0000 | 2017-02-01 |
| | 520641 | FHLB Cincinatti LOC | 6,000,000.00 | 6,000,000.00 | 6,000,000.00 | 100.00 | 0.0000 | 2017-02-07 |
| Total for US Bank: | | | 36,000,000.00 | 36,000,000.00 | 36,000,000.00 | | | |

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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 | | | | | | | | |
| | 3132HBTZ8 | FG U91568 | 19,651,956.00 | 16,307,723.89 | 17,338,567.32 | 106.32 | 3.5000 | 2043-06-01 |
| Total for Washington Federal: | | | 19,651,956.00 | 16,307,723.89 | 17,338,567.32 | | | |
| Wells Fargo Bank | | | | | | | | |
| Securities Held by: Bank of New York Mellon | | | | | | | | |
| | 31292LFE0 | FG C03765 3.500% | 91,515,765.00 | 42,073,624.36 | 43,341,240.82 | 103.01 | 3.5000 | 2042-02-01 |
| | 3128MJRW2 | FG G08500 3.500% | 50,000,000.00 | 26,316,717.00 | 27,026,538.86 | 102.70 | 3.5000 | 2042-07-01 |
| | 3128MJSN1 | FG G08524 3.000% | 169,720,467.00 | 123,095,016.45 | 122,811,419.07 | 99.77 | 3.0000 | 2043-03-01 |
| | 3128MDA29 | FG G14325 3.000% | 125,000,000.00 | 38,485,485.00 | 39,581,227.57 | 102.85 | 3.0000 | 2026-12-01 |
| | 3128MEWR8 | FG G15856 2.5 7/1/20 | 47,206,528.00 | 44,524,138.37 | 44,729,624.84 | 100.46 | 2.5000 | 2031-07-01 |
| | 3128PSC96 | FG J12796 4.000% | 218,137,944.00 | 45,227,772.41 | 47,928,462.45 | 105.97 | 4.0000 | 2025-08-01 |
| | 3128PWKT4 | FG J16606 3.000% | 76,148,740.00 | 19,408,346.90 | 19,960,933.20 | 102.85 | 3.0000 | 2026-09-01 |
| | 3128LLAC0 | FH 2B0003 2.496% | 49,881,809.00 | 12,987,670.74 | 13,626,115.94 | 104.92 | 2.8410 | 2041-12-01 |
| | 3128LLF35 | FH 2B0186 2.472% | 49,929,763.00 | 15,068,366.09 | 15,971,501.41 | 105.99 | 2.5020 | 2042-02-01 |
| | 31417BZM2 | FN AB5247 3.000% | 49,803,576.00 | 32,717,116.55 | 32,758,620.50 | 100.13 | 3.0000 | 2042-05-01 |
| | 31417EKV2 | FN AB7507 3.000% | 101,462,320.00 | 73,737,714.68 | 73,831,453.74 | 100.13 | 3.0000 | 2043-01-01 |
| | 31417ESY8 | FN AB7734 3.000% | 43,098,542.00 | 31,823,559.58 | 31,864,015.28 | 100.13 | 3.0000 | 2043-01-01 |
| | 31417FYS1 | FN AB8820 3.000% | 88,824,741.00 | 67,029,584.24 | 67,114,770.80 | 100.13 | 3.0000 | 2043-03-01 |
| | 31418WQP8 | FN AD8561 4.000% | 98,030,320.00 | 19,238,530.68 | 20,379,214.15 | 105.93 | 4.0000 | 2025-08-01 |
| | 3138EKFA8 | FN AL2860 3.000% | 102,642,319.00 | 72,205,930.71 | 72,297,721.06 | 100.13 | 3.0000 | 2042-12-01 |
| | 3138LARP6 | FN AM9493 3.120% | 14,969,516.00 | 14,629,564.13 | 15,043,540.56 | 102.83 | 3.1200 | 2025-07-01 |
| | 3138LYML8 | FN AO7562 3.000% | 107,994,000.00 | 69,958,721.63 | 70,047,443.29 | 100.13 | 3.0000 | 2042-10-01 |
| | 3138NXD87 | FN AR1026 3.000% | 57,160,246.00 | 37,623,271.18 | 37,510,707.62 | 99.70 | 3.0000 | 2043-01-01 |
| | 3138NYVQ5 | FN AR2422 3.000% | 15,106,932.00 | 10,288,396.42 | 10,301,473.49 | 100.13 | 3.0000 | 2043-01-01 |
| | 3138NY4W2 | FN AR2636 3.000% | 1,830,205.00 | 1,320,159.87 | 1,321,837.59 | 100.13 | 3.0000 | 2043-02-01 |
| | 3138W3E66 | FN AR5556 3.000% | 42,683,612.00 | 29,749,946.58 | 29,787,756.07 | 100.13 | 3.0000 | 2043-02-01 |
| | 3138W3RX3 | FN AR5901 3.000% | 60,197,213.00 | 45,769,410.46 | 45,827,578.34 | 100.13 | 3.0000 | 2043-02-01 |
| | 3138W7C51 | FN AR9091 3.000% | 56,280,291.00 | 41,260,104.51 | 41,312,541.16 | 100.13 | 3.0000 | 2043-03-01 |
| | 3138WFRL2 | FN AS5890 3.000% | 36,827,257.00 | 30,891,640.79 | 31,382,597.95 | 101.59 | 3.0000 | 2035-09-01 |
| | 3138WFSU1 | FN AS5930 3.000% | 35,132,919.00 | 28,804,235.18 | 29,262,002.45 | 101.59 | 3.0000 | 2035-10-01 |
| | 3138WG2Y9 | FN AS7090 3.000% | 46,572,459.00 | 44,486,038.92 | 45,198,759.08 | 101.60 | 3.0000 | 2036-05-01 |
| | 3138WHP55 | FN AS7643 2.500% | 15,250,000.00 | 14,862,273.63 | 14,942,236.23 | 100.54 | 2.5000 | 2031-08-01 |
| | 3138WMHF1 | FN AT0229 3.000% | 107,015,117.00 | 77,033,045.89 | 77,130,944.89 | 100.13 | 3.0000 | 2043-02-01 |
| | 3138WPGZ1 | FN AT2015 3.000% | 176,272,020.00 | 126,885,486.26 | 127,046,346.61 | 100.13 | 3.0000 | 2043-04-01 |
| | 3138WQAZ5 | FN AT2723 3.000% | 10,962,985.00 | 7,965,036.16 | 7,975,127.86 | 100.13 | 3.0000 | 2043-05-01 |
| | 3138WYCN3 | FN AT9976 3.500% | 23,601,612.00 | 15,796,815.93 | 16,291,373.49 | 103.13 | 3.5000 | 2043-06-01 |
| | 3140F7Q51 | FN BD0475 2.500% | 59,571,833.00 | 58,194,290.96 | 58,507,390.20 | 100.54 | 2.5000 | 2031-07-01 |

Arizona Pooled Collateral Monthly Collateral Report For: November 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 | | | | | | | | |
| | 3140F86Q5 | FN BD1778 2.500% | 3,199,197.00 | 3,132,108.82 | 3,148,960.31 | 100.54 | 2.5000 | 2031-07-01 |
| | 31418BZF6 | FN MA2541 2.500% | 4,457,821.00 | 3,976,769.42 | 3,998,165.40 | 100.54 | 2.5000 | 2031-02-01 |
| Total for Wells Fargo Bank: | | | 2,236,488,069.00 | 1,326,566,890.50 | 1,339,259,642.28 | | | |
| West Valley National Bank | | | | | | | | |
| Securities Held by: BMO Harris | | | | | | | | |
| | 31337BWG2 | Federal Home Loan Ba | 500,000.00 | 520,783.71 | 526,580.00 | 104.30 | 2.5000 | 2022-03-11 |
| | 31418BHY5 | FNMA POOL 2046 | 1,060,000.00 | 742,903.98 | 752,496.82 | 105.19 | 3.5000 | 2034-10-01 |
| | 31418BKY1 | FNMA POOL 2110 | 1,030,000.00 | 760,262.66 | 770,370.61 | 105.19 | 3.5000 | 2034-12-01 |
| | 3138X3GCO | FNMA POOL AU3794 | 1,250,000.00 | 858,380.50 | 867,009.39 | 100.98 | 2.0000 | 2028-08-01 |
| Total for West Valley National Bank: | | | 3,840,000.00 | 2,882,330.85 | 2,916,456.82 | | | |
| 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 | 2016-12-22 |
| Securities Held by: The Federal Reserve Bank | | | | | | | | |
| | 3137BK2H2 | FHLMC 4497-TA | 11,056,922.00 | 9,513,046.52 | 9,688,863.55 | 101.85 | 3.0000 | 2043-09-15 |
| | 3136ANQV2 | FNR 2015 26-UP | 15,000,000.00 | 11,867,288.10 | 12,040,937.91 | 101.46 | 3.0000 | 2044-06-25 |
| | 3136ARBX5 | FNR 2016 2-BH | 20,000,000.00 | 17,552,277.40 | 17,279,251.05 | 98.44 | 2.7000 | 2045-07-25 |
| Total for Western Alliance Bank: | | | 146,056,922.00 | 138,932,612.02 | 139,009,052.51 | | | |
| Western Bank | | | | | | | | |
| Securities Held by: FHLB Dallas | | | | | | | | |
| | 191399AV6 | Cochise Cnty | 100,000.00 | 100,000.00 | 107,941.00 | 107.94 | 3.0000 | 2022-07-01 |
| | 191399BJ2 | Cochise Cnty | 270,000.00 | 270,510.84 | 297,353.70 | 110.13 | 3.2500 | 2023-07-01 |
| | 191399BH6 | Cochise Cnty | 65,000.00 | 64,817.49 | 70,345.60 | 108.22 | 3.0000 | 2022-07-01 |
| | 191399AW4 | Cochise Cnty | 100,000.00 | 99,593.80 | 107,726.00 | 107.73 | 3.1250 | 2023-07-01 |
| | 567235FY7 | Maricopa Cnty | 275,000.00 | 276,223.23 | 286,418.00 | 104.15 | 4.0000 | 2022-07-01 |
| Total for Western Bank: | | | 810,000.00 | 811,145.36 | 869,784.30 | | | |
| Western States Bank | | | | | | | | |
| Securities Held by: Bank of North Dakota | | | | | | | | |
| | 251705QK8 | DL ND REF & IMP GO | 165,000.00 | 165,000.00 | 165,514.80 | 100.31 | 1.8000 | 2019-05-01 |
| | 251705PW3 | DL ND REF IMP GO | 135,000.00 | 135,000.00 | 135,364.50 | 100.27 | 1.7500 | 2019-05-01 |
| | 313EGQS7 | FFCB | 2,000,000.00 | 2,000,000.00 | 1,948,076.00 | 97.40 | 1.4000 | 2020-11-10 |
| | 3134GAHK3 | FHLMC | 2,000,000.00 | 2,000,000.00 | 1,973,546.00 | 98.68 | 1.6000 | 2021-09-30 |
| | 3134G95L7 | FHLMC | 2,440,000.00 | 2,440,000.00 | 2,362,244.52 | 96.81 | 1.6000 | 2021-08-25 |
| | 3134G8Y29 | FHLMC ST NOTE | 2,000,000.00 | 2,000,000.00 | 1,972,894.00 | 98.64 | 1.2500 | 2021-04-28 |
| | 3136G37M1 | FNMA | 2,000,000.00 | 2,000,000.00 | 1,950,982.00 | 97.55 | 1.3500 | 2020-06-29 |
| | 3135G0PP2 | FNMA | 2,000,000.00 | 2,000,000.00 | 2,002,150.00 | 100.11 | 1.0000 | 2017-09-20 |
| | 3138EKRM9 | FNMA POOL AL3191 | 1,000,000.00 | 508,627.30 | 510,948.14 | 104.52 | 3.5000 | 2028-02-01 |
| | 3136G3XT7 | FNMA ST NOTE | 2,000,000.00 | 2,000,000.00 | 1,948,060.00 | 97.40 | 1.2500 | 2021-07-27 |

Arizona Pooled Collateral Monthly Collateral Report For: November 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 | | | | | | | | |
| | 3136G3ET8 | FNMA ST NOTE | 2,000,000.00 | 2,000,000.00 | 1,984,328.00 | 99.22 | 1.3500 | 2021-03-30 |
| | 38375C3T5 | GNMA REMIC TRUST | 1,000,000.00 | 524,252.98 | 508,143.11 | 98.42 | 1.5000 | 2027-06-16 |
| Total for Western States Bank: | | | 18,740,000.00 | 17,772,880.28 | 17,462,251.07 | | | |
| Grand Totals | | | 4,884,948,342.00 | 3,794,608,792.15 | 3,820,263,500.00 | | | |