

**Arizona Pooled Collateral**  
**Monthly Collateral Report**  
For: December 2014



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>								
	313379EE5	FED HOME LN BK	1,000,000.00	1,000,000.00	997,770.00	99.78	1.6250	2019-06-14
	3133XUMS9	FED HOME LN BK	1,000,000.00	1,000,000.00	1,121,729.97	112.17	4.5000	2019-09-13
	3133X0PF0	FED HOME LN BK	1,000,000.00	1,000,000.00	1,138,550.03	113.86	5.3750	2018-08-15
	313380FB8	FED HOME LN BK	1,000,000.00	1,000,000.00	982,539.98	98.25	1.3750	2019-09-13
	3137EADG1	FED HOME LN MTG CORP	2,000,000.00	2,000,000.00	2,011,080.02	100.55	1.7500	2019-05-30
	3137EACA5	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	1,088,349.99	108.83	3.7500	2019-03-27
	3137EADM8	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	978,369.98	97.84	1.2500	2019-10-02
	38376WZC2	GNMA REMIC SER 15 VA	500,000.00	318,155.08	333,109.32	104.70	4.5000	2021-07-20
	38376TDT6	GNMA REMIC SER 2 PU	1,000,000.00	617,705.77	667,031.42	107.99	5.0000	2021-01-20
	912828RT9	US Treasury Note	1,000,000.00	1,000,000.00	998,050.00	99.80	1.3750	2018-11-30
<b>Total for 1st Bank Yuma:</b>			<b>10,500,000.00</b>	<b>9,935,860.85</b>	<b>10,316,580.71</b>			
<b>Arizona State Credit Uni</b>								
<b>Securities Held by: The Federal Reserve Bank</b>								
	3138X04X3	FNMA POOL #AU1737	1,677,973.00	1,496,266.83	1,491,493.74	99.68	2.0000	2028-08-01
<b>Total for Arizona State Credit Union:</b>			<b>1,677,973.00</b>	<b>1,496,266.83</b>	<b>1,491,493.74</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	2015-06-30
<b>Securities Held by: The Federal Reserve Bank</b>								
	3138E2LJ2	FNCL POOL-AJ9328	38,071,812.00	24,487,149.49	25,645,927.60	104.44	3.5000	2042-01-01
	3138LQZY3	FNCL POOL-AO0758	68,991,289.00	47,228,960.35	49,455,932.25	104.42	3.5000	2042-04-01
	36179MCZ1	G2SF POOL-MA0088	1,971,000.00	1,397,057.47	1,472,902.57	105.14	3.5000	2042-05-20
	36179QL58	G2SF POOL-MA2148	76,751,880.00	75,246,800.19	79,310,425.13	105.11	3.5000	2044-08-20
<b>Total for Bank of America:</b>			<b>435,785,981.00</b>	<b>398,359,967.50</b>	<b>405,885,187.55</b>			
<b>Bank of the West</b>								
<b>Securities Held by: Wells Fargo Securities</b>								
	31300MHQ9	FHLMC SF ARM;VARIOUS	1,300,000.00	1,063,548.03	1,098,073.98	103.25	2.6330	2044-01-01
	3138MAKS6	FNMA CONV 30 YR SF	5,069,006.00	4,407,441.00	4,465,716.45	101.32	3.0000	2042-09-01
	3138M93R0	FNMA CONV 30 YR SF	22,900,000.00	19,607,248.62	19,860,369.57	101.29	3.0000	2042-09-01
	31419KD69	FNMA CONV 30 YR SF	24,035,000.00	15,270,517.08	16,382,475.51	107.28	4.0000	2040-12-01
	567134BV2	MARICOPA CNTY ARIZ E	100,000.00	100,000.00	103,093.00	103.09	5.0000	2015-07-01
	722054FP3	PINAL CNTY ARIZ UNI	110,000.00	110,000.00	116,783.70	106.17	4.0000	2018-07-01
	722054BE2	PINAL CNTY ARIZ UNI	225,000.00	225,000.00	231,988.50	103.11	4.1000	2020-07-01

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 November 28, 2014 ending balance

# Arizona Pooled Collateral

## Monthly Collateral Report

For: December 2014



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
<b>Bank of the West</b>								
Securities Held by: Wells Fargo Securities								
	722054BD4	PINAL CNTY ARIZ UNI	276,000.00	276,000.00	285,292.92	103.37	4.0000	2019-07-01
	912828EW6	UST 4.500 02/15/1	300,000.00	300,000.00	313,968.75	104.66	4.5000	2016-02-15
<b>Total for Bank of the West:</b>			<b>54,315,006.00</b>	<b>41,359,754.73</b>	<b>42,857,762.38</b>			
<b>BBVA Compass</b>								
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
	72524	FHLB Atlanta LOC	250,000.00	250,000.00	250,000.00	100.00	0.0000	2015-11-17
	68035	FHLB Atlanta LOC	2,500,000.00	2,500,000.00	2,500,000.00	100.00	0.0000	2015-07-01
<b>Total for BBVA Compass:</b>			<b>3,000,000.00</b>	<b>3,000,000.00</b>	<b>3,000,000.00</b>			
<b>BMO Harris Bank</b>								
Securities Held by: Bank of America								
	3133ECUQ5		10,000,000.00	10,000,000.00	10,006,000.00	100.06	0.1640	2016-01-19
<b>Total for BMO Harris Bank:</b>			<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>10,006,000.00</b>			
<b>Desert Schools FCU</b>								
Securities Held by: Wells Fargo Securities								
	3136FPTQ0	Fanni Mae	4,750,000.00	4,750,000.00	4,869,742.75	102.52	2.2000	2017-10-27
<b>Total for Desert Schools FCU:</b>			<b>4,750,000.00</b>	<b>4,750,000.00</b>	<b>4,869,742.75</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	19,671,400.00	98.36	2.7700	2025-04-04
<b>Total for FirstBank:</b>			<b>20,000,000.00</b>	<b>20,000,000.00</b>	<b>19,671,400.00</b>			
<b>Great Western Bank</b>								
Securities Held by: First Tennessee								
	38378MND3	GNM13060 GL	21,000,000.00	17,929,658.25	18,337,881.07	102.28	3.0000	2041-11-20
	912828UJ7	US Treasury Note	25,000,000.00	25,000,000.00	24,798,750.00	99.19	0.8750	2018-01-31
	912828RX0	US Treasury Note	25,000,000.00	25,000,000.00	25,093,750.00	100.38	0.8750	2016-12-31
	912828C73	US Treasury Note	8,000,000.00	8,000,000.00	8,010,640.24	100.13	0.8750	2017-04-15
<b>Total for Great Western Bank:</b>			<b>79,000,000.00</b>	<b>75,929,658.25</b>	<b>76,241,021.31</b>			

# Arizona Pooled Collateral

## Monthly Collateral Report

For: December 2014



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
<b>JPMorgan Chase Bank</b>								
<b>Securities Held by: The Federal Reserve Bank</b>								
	912810RD2	US Treasury Bonds	50,410,000.00	50,410,000.00	60,598,314.69	120.21	3.7500	2043-11-15
	912810RC4	US Treasury Bonds	49,400,000.00	49,400,000.00	58,095,190.40	117.60	3.6250	2043-08-15
	912828PC8	US Treasury Notes	213,625,000.00	213,625,000.00	222,987,756.50	104.38	2.6250	2020-11-15
	912828LY4	US Treasury Notes	282,460,000.00	282,460,000.00	306,005,583.14	108.34	3.3750	2019-11-15
	912810QS0	US Treasury Notes	57,004,000.00	57,004,000.00	68,703,158.94	120.52	3.7500	2041-08-15
	912828LJ7	US Treasury Notes	138,142,000.00	138,142,000.00	150,704,357.20	109.09	3.6250	2019-08-15
	912828KW9	US Treasury Notes	6,856,000.00	6,856,000.00	7,125,419.38	103.93	3.2500	2016-05-31
	912828TS9	US Treasury Notes	10,905,000.00	10,905,000.00	10,788,282.42	98.93	0.6250	2017-09-30
<b>Total for JPMorgan Chase Bank:</b>			<b>808,802,000.00</b>	<b>808,802,000.00</b>	<b>885,008,062.67</b>			
<b>Meridian Bank</b>								
<b>Securities Held by: Wells Fargo Securities</b>								
	31294KGF6	FHLMBG - POOL # E010	5,000,000.00	34,296.85	35,685.53	104.05	6.0000	2017-02-01
	31388Y3B6	FNMA - POOL # 619194	5,700,000.00	26,970.01	27,698.74	102.70	6.0000	2016-10-01
	31407T2D1	FNMA - POOL # 840572	3,000,000.00	444,541.59	477,699.95	107.46	4.5000	2020-10-01
	31410KDD3	FNMA - POOL # 889400	15,000,000.00	1,666,011.60	1,756,559.33	105.44	4.5000	2021-02-02
<b>Total for Meridian Bank:</b>			<b>28,700,000.00</b>	<b>2,171,820.05</b>	<b>2,297,643.55</b>			
<b>Mission Bank</b>								
<b>Securities Held by: First Tennessee</b>								
	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	280,385.00	112.15	4.5000	2019-09-13
	3134G3W63	FED HOME LN MTG CORP	250,000.00	250,000.00	248,379.99	99.35	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
<b>Total for Mission Bank:</b>			<b>1,250,000.00</b>	<b>1,250,000.00</b>	<b>1,278,764.99</b>			
<b>Mohave State Bank</b>								
<b>Securities Held by: FHLB of San Francisco</b>								
	2014-60	FHLB LC	18,500,000.00	18,500,000.00	18,500,000.00	100.00	0.0000	2015-06-30
<b>Total for Mohave State Bank:</b>			<b>18,500,000.00</b>	<b>18,500,000.00</b>	<b>18,500,000.00</b>			
<b>National Bank of Arizona</b>								
<b>Securities Held by: FHLB San Francisco</b>								
	2014-64	FHLB San Fran	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2015-08-15
	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

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 November 28, 2014 ending balance

# Arizona Pooled Collateral

## Monthly Collateral Report

For: December 2014



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
<b>National Bank of Arizona</b>								
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
<b>Total for National Bank of Arizona:</b>			<b>145,000,000.00</b>	<b>145,000,000.00</b>	<b>145,000,000.00</b>			
<b>UMB Bank NA.</b>								
Securities Held by: The Federal Reserve Bank								
	36181BSS0	GNMA	3,146,732.00	3,068,500.55	3,225,147.50	105.05	1.2500	2043-09-15
<b>Total for UMB Bank NA.:</b>			<b>3,146,732.00</b>	<b>3,068,500.55</b>	<b>3,225,147.50</b>			
<b>US Bank</b>								
Securities Held by: FHLB Cincinnati								
	516140	FHLB Cincinnati LOC	8,000,000.00	8,000,000.00	8,000,000.00	100.00	0.0000	2015-08-03
	516588	FHLB Cincinnati LOC	20,000,000.00	20,000,000.00	20,000,000.00	100.00	0.0000	2015-08-03
<b>Total for US Bank:</b>			<b>28,000,000.00</b>	<b>28,000,000.00</b>	<b>28,000,000.00</b>			
<b>Washington Federal</b>								
Securities Held by: The Federal Reserve Bank								
	3132HBTZ8	FGPC U91568 G	19,651,956.00	18,333,325.67	19,083,528.67	103.98	3.5000	2043-06-01
<b>Total for Washington Federal:</b>			<b>19,651,956.00</b>	<b>18,333,325.67</b>	<b>19,083,528.67</b>			
<b>Wells Fargo Bank</b>								
Securities Held by: Bank of New York Mellon								
	31292SA67	FG C09029 3.000% 02/	51,690,000.00	46,182,237.70	46,824,037.33	101.39	3.0000	2043-02-01
	3128MJRW2	FG G08500 3.500% 07/	50,000,000.00	36,970,977.50	38,591,111.42	104.38	3.5000	2042-07-01
	3128MJSP6	FG G08525 3.000% 05/	20,670,000.00	18,923,088.80	19,179,195.78	101.35	3.0000	2043-05-01
	3128MDA29	FG G14325 3.000% 12/	125,000,000.00	60,230,670.00	62,805,518.50	104.27	3.0000	2026-12-01
	3128PSC96	FG J12796 4.000% 08/	218,137,944.00	75,455,771.18	81,075,841.78	107.45	4.0000	2025-08-01
	3132GSC64	FG Q06993 3.500% 03/	162,800,000.00	107,313,136.48	112,049,006.49	104.41	3.5000	2042-03-01
	3132L5AK9	FG V80010 3.000% 04/	238,432,895.00	213,404,722.77	216,310,558.85	101.36	3.0000	2043-04-01
	3128LLAC0	FH 2B0003 2.496% 12/	31,665,000.00	15,620,913.84	16,292,060.88	104.30	2.5400	2041-12-01
	3128LLF35	FH 2B0186 2.472% 02/	46,845,000.00	24,055,158.12	25,112,291.55	104.39	2.4890	2042-02-01
	31416XAC4	FN AB1802 4.000% 11/	15,050,000.00	8,995,056.31	9,642,492.88	107.20	4.0000	2040-11-01
	31417EVM0	FN AB7819 3.000% 02/	54,280,000.00	48,851,667.26	49,600,627.32	101.53	3.0000	2043-02-01
	31417FYS1	FN AB8820 3.000% 03/	54,460,000.00	49,229,508.02	49,981,586.72	101.53	3.0000	2043-03-01
	31418UCG7	FN AD6370 4.500% 05/	390,000,000.00	95,985,158.10	104,626,922.65	109.00	4.5000	2040-05-01
	31418UC28	FN AD6388 4.000% 05/	215,000,000.00	42,050,342.85	45,074,293.74	107.19	4.0000	2025-05-01
	31418WPP9	FN AD8529 4.500% 08/	285,000,000.00	85,744,461.60	93,469,056.67	109.01	4.5000	2040-08-01

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 November 28, 2014 ending balance

# Arizona Pooled Collateral

## Monthly Collateral Report

For: December 2014



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
<b>Wells Fargo Bank</b>								
<b>Securities Held by: Bank of New York Mellon</b>								
	31418WQP8	FN AD8561 4.000% 08/	95,360,000.00	31,315,827.30	33,674,782.60	107.53	4.0000	2025-08-01
	31419AGZ4	FN AE0215 4.000% 12/	250,000,000.00	94,631,977.50	101,397,871.80	107.15	4.0000	2039-12-01
	3138AAYX3	FN AH8825 4.500% 03/	228,000,000.00	81,277,056.96	88,593,015.36	109.00	4.5000	2041-03-01
	3138AW4D2	FN AJ5319 4.000% 11/	33,275,000.00	21,148,964.76	22,683,816.06	107.26	4.0000	2041-11-01
	3138EGC77	FN AL0093 3.000% 04/	200,000,000.00	103,212,396.00	107,747,785.04	104.39	3.0000	2026-04-01
	3138EKFA8	FN AL2860 3.000% 12/	102,642,319.00	89,526,367.34	90,915,575.74	101.55	3.0000	2042-12-01
	3138NYVQ5	FN AR2422 3.000% 01/	10,065,000.00	8,926,283.95	9,062,971.51	101.53	3.0000	2043-01-01
	3138W3C50	FN AR5491 3.000% 03/	100,000,000.00	87,423,927.00	88,772,386.00	101.54	3.0000	2043-03-01
	3138W9BU3	FN AS0050 3.500% 07/	129,000,000.00	118,161,088.47	123,588,836.58	104.59	3.5000	2043-07-01
	3138WYCN3	FN AT9976 3.500% 06/	55,000.00	51,505.61	53,871.53	104.59	3.5000	2043-06-01
	31417YS32	FN MA0537 4.500% 10/	64,330,000.00	31,334,535.08	34,160,864.71	109.02	4.5000	2040-10-01
	31418ARY6	FN MA1402 3.000%	115,000,000.00	101,819,909.80	103,362,326.66	101.51	3.0000	2043-03-01
	31418AWE4	FN MA1544 3.500%	100,000,000.00	94,246,756.00	98,755,978.53	104.78	3.5000	2043-08-01
<b>Total for Wells Fargo Bank:</b>			<b>3,386,758,158.00</b>	<b>1,792,089,466.30</b>	<b>1,873,404,684.68</b>			
<b>West Valley National Ban</b>								
<b>Securities Held by: FHLB San Francisco</b>								
	2014-12	Letter of Credit FHL	500,000.00	500,000.00	500,000.00	100.00	0.0000	2015-10-27
<b>Total for West Valley National Bank:</b>			<b>500,000.00</b>	<b>500,000.00</b>	<b>500,000.00</b>			
<b>Western Alliance Bank</b>								
<b>Securities Held by: The Federal Reserve Bank</b>								
	3137AKW64	FHR 3988-ME	12,500,000.00	8,879,605.25	8,895,623.12	100.18	2.0000	2039-01-15
	3137AUAL3	FHR 4103-NA	20,000,000.00	15,518,524.00	16,100,244.88	103.75	3.0000	2040-11-15
	3137B1V25	FHR 4208-LD	10,000,000.00	8,634,499.50	8,509,358.15	98.55	2.0000	2032-07-15
	3137B3LV8	FHR 4223-LA	10,000,000.00	8,995,292.40	9,279,694.95	103.16	3.0000	2040-06-15
	3137B3M70	FHR 4223-LP	12,000,000.00	11,029,395.60	11,312,093.70	102.56	3.0000	2043-07-15
	3136A1C52	FNR 2011 101-NC	10,000,000.00	6,043,544.80	6,130,216.96	101.43	2.5000	2040-04-25
	3136ABZD8	FNR 2013 1-KG	25,135,000.00	18,214,375.85	18,753,141.84	102.96	3.0000	2040-07-25
	3136ABQ55	FNR 2013 1-KG	14,084,000.00	11,170,438.27	10,992,694.91	98.41	2.0000	2043-02-25
	3136AHRD4	FNR 2013 126-CG	11,350,000.00	9,848,493.40	10,035,542.80	101.90	2.7500	2041-09-25
	3136ACU25	FNR 2013 15-DC	10,000,000.00	8,535,905.50	8,494,240.60	99.51	2.0000	2033-03-25
	3136AC6M8	FNR 2013 28-MA	15,000,000.00	12,593,019.90	12,915,486.41	102.56	2.7500	2042-05-25
	3136AGJTO	FNR 2013 94-BA	10,000,000.00	8,684,894.80	9,009,048.40	103.73	3.0000	2031-03-25
<b>Total for Western Alliance Bank:</b>			<b>160,069,000.00</b>	<b>128,147,989.27</b>	<b>130,427,386.72</b>			

## Arizona Pooled Collateral Monthly Collateral Report For: December 2014



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
<b>Western Bank</b>								
Securities Held by: FHLB Dallas								
	191399AV6	Cochise Cnty	100,000.00	100,000.00	102,565.00	102.57	3.0000	2022-07-01
	191399BJ2	Cochise Cnty	270,000.00	270,602.96	283,149.00	104.87	3.2500	2023-07-01
	191399BH6	Cochise Cnty	65,000.00	64,781.12	67,622.10	104.03	3.0000	2022-07-01
	191399AW4	Cochise Cnty	100,000.00	99,525.34	102,049.00	102.05	3.1250	2023-07-01
	567235FY7	Maricopa Cnty	275,000.00	277,023.04	294,866.00	107.22	4.0000	2022-07-01
<b>Total for Western Bank:</b>			<b>810,000.00</b>	<b>811,932.46</b>	<b>850,251.10</b>			
<b>Western States Bank</b>								
Securities Held by: Bank of North Dakota								
	313381LC7	FHLB	2,000,000.00	2,000,000.00	1,980,588.00	99.03	0.9500	2017-12-28
	313380Z34	FHLB	1,800,000.00	1,800,000.00	1,789,671.60	99.43	0.9000	2017-10-23
	3136G15K1	FHLB STRNT	1,000,000.00	1,000,000.00	1,000,500.00	100.05	0.7000	2017-12-27
	313382RP0	FHLB STRNT	2,100,000.00	2,100,000.00	2,095,081.80	99.77	0.7500	2018-04-30
	313383H61	FHLB STRNT	2,000,000.00	2,000,000.00	1,999,246.00	99.96	1.0500	2018-06-26
	3133836N6	FHLB STRNT	2,000,000.00	2,000,000.00	1,993,952.00	99.70	0.8000	2018-06-12
	3133833J8	FHLB STRNT	2,000,000.00	2,000,000.00	1,991,406.00	99.57	0.7500	2018-05-25
	3130A33D4	FHLB STRNT	2,000,000.00	2,000,000.00	2,001,606.00	100.08	1.0000	2019-09-30
	313382Y31	FHLB STRNT	2,000,000.00	2,000,000.00	1,989,724.00	99.49	0.7500	2018-05-21
<b>Total for Western States Bank:</b>			<b>16,900,000.00</b>	<b>16,900,000.00</b>	<b>16,841,775.40</b>			
<b>Grand Totals</b>			<b>5,237,116,806.00</b>	<b>3,528,406,542.46</b>	<b>3,698,756,433.72</b>			