

**Arizona Pooled Collateral**  
**Monthly Collateral Report**  
For: September 2015



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>								
	313380FB8	FED HOME LN BK	1,000,000.00	1,000,000.00	1,003,830.03	100.38	1.3750	2019-09-13
	313379EE5	FED HOME LN BK	1,000,000.00	1,000,000.00	1,013,649.98	101.36	1.6250	2019-06-14
	3137EADM8	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	997,969.97	99.80	1.2500	2019-10-02
	3137EADG1	FED HOME LN MTG CORP	2,000,000.00	2,000,000.00	2,040,639.96	102.03	1.7500	2019-05-30
	38376WZC2	GNMA REMIC SER 15 VA	500,000.00	286,229.41	293,751.23	102.63	4.5000	2021-07-20
	38376TDT6	GNMA REMIC SER 2 PU	1,000,000.00	550,698.45	592,529.51	107.60	5.0000	2021-01-20
	912828RT9	US Treasury Note	1,000,000.00	1,000,000.00	1,012,190.02	101.22	1.3750	2018-11-30
<b>Total for 1st Bank Yuma:</b>			<b>7,500,000.00</b>	<b>6,836,927.86</b>	<b>6,954,560.70</b>			
<b>Arizona State Credit Uni</b>								
<b>Securities Held by: The Federal Reserve Bank</b>								
	3138X04X3	FNMA POOL #AU1737	1,677,973.00	1,268,231.36	1,273,101.41	100.38	2.0000	2028-08-01
<b>Total for Arizona State Credit Union:</b>			<b>1,677,973.00</b>	<b>1,268,231.36</b>	<b>1,273,101.41</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	2024-06-30
<b>Securities Held by: The Federal Reserve Bank</b>								
	3138E2LJ2	FNCL POOL-AJ9328	237,272,522.00	135,552,491.57	142,127,163.48	104.57	3.5000	2042-01-01
	3138LQZY3	FNCL POOL-AO0758	68,991,289.00	41,908,574.30	43,938,440.58	104.56	3.5000	2042-04-01
	36179MCZ1	G2SF POOL-MA0088	1,971,000.00	1,167,043.07	1,229,911.22	105.11	3.5000	2042-05-20
<b>Total for Bank of America:</b>			<b>558,234,811.00</b>	<b>428,628,108.94</b>	<b>437,295,515.28</b>			
<b>Bank of the West</b>								
<b>Securities Held by: Wells Fargo Securities</b>								
	3132M4QZ1	FHLMC GOLD 30 YR	312,475.00	270,769.43	290,985.05	107.47	4.0000	2044-01-01
	31300MHQ9	FHLMC SF ARM;VARIOUS	1,300,000.00	888,508.26	924,943.32	104.10	2.6180	2044-01-01
	3138M93R0	FNMA CONV 30 YR SF	22,900,000.00	17,902,600.10	18,213,817.11	101.74	3.0000	2042-09-01
	31419KD69	FNMA CONV 30 YR SF	24,035,000.00	13,349,189.46	14,371,068.58	107.66	4.0000	2040-12-01
	3138MAKS6	FNMA CONV 30 YR SF	5,069,006.00	4,026,550.06	4,096,651.09	101.74	3.0000	2042-09-01
	722054FP3	PINAL CNTY ARIZ UNI	110,000.00	110,000.00	113,084.40	102.80	4.0000	2018-07-01
	722054BE2	PINAL CNTY ARIZ UNI	225,000.00	225,000.00	231,390.00	102.84	4.1000	2020-07-01
	722054BD4	PINAL CNTY ARIZ UNI	276,000.00	276,000.00	283,634.16	102.77	4.0000	2019-07-01
<b>Total for Bank of the West:</b>			<b>54,227,481.00</b>	<b>37,048,617.31</b>	<b>38,525,573.71</b>			

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<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
	75524	FHLB Atlanta LOC	500,000.00	500,000.00	500,000.00	100.00	0.0000	2015-11-17
	80773	FHLB Atlanta LOC	2,500,000.00	2,500,000.00	2,500,000.00	100.00	0.0000	2016-07-01
	81172	FHLB Atlanta LOC	250,000.00	250,000.00	250,000.00	100.00	0.0000	2016-07-14
<b>Total for BBVA Compass:</b>			<b>3,500,000.00</b>	<b>3,500,000.00</b>	<b>3,500,000.00</b>			
<b>BMO Harris Bank</b>								
Securities Held by: Bank of America								
	3133ECUQ5	FFCB	10,000,000.00	10,000,000.00	10,001,000.00	100.00	0.2146	2016-01-19
<b>Total for BMO Harris Bank:</b>			<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>10,001,000.00</b>			
<b>Desert Schools FCU</b>								
Securities Held by: Wells Fargo Securities								
	3136FPTQ2	Fanni Mae	4,750,000.00	4,750,000.00	4,888,106.25	102.95	2.2000	2017-10-30
<b>Total for Desert Schools FCU:</b>			<b>4,750,000.00</b>	<b>4,750,000.00</b>	<b>4,888,106.25</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	19,737,000.00	98.69	2.7700	2025-04-04
<b>Total for FirstBank:</b>			<b>20,000,000.00</b>	<b>20,000,000.00</b>	<b>19,737,000.00</b>			
<b>Great Western Bank</b>								
Securities Held by: First Tennessee								
	38379JF97	GNM15036 PJ	15,000,000.00	14,619,615.75	15,394,981.11	105.30	3.0000	2041-08-20
	36202F4K9	GNMA2 Pool #005326	34,000,000.00	17,275,023.28	18,085,049.64	104.69	3.0000	2027-03-20
	38378BAV1	GNR 2011 161 B	3,640,000.00	3,640,000.00	3,700,919.00	101.67	2.5320	2038-07-16
	912828UJ7	US Treasury Note	25,000,000.00	25,000,000.00	25,066,499.75	100.27	0.8750	2018-01-31
<b>Total for Great Western Bank:</b>			<b>77,640,000.00</b>	<b>60,534,639.03</b>	<b>62,247,449.50</b>			
<b>JPMorgan Chase Bank</b>								
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								
	912810RD2	US Treasury Bonds	21,195,000.00	21,195,000.00	25,070,272.61	118.28	3.7500	2043-11-15
	912828F70	US Treasury FRN	27,249,000.00	27,249,000.00	27,239,762.59	99.97	0.0680	2016-10-31
	912828LY4	US Treasury Notes	410,154,000.00	410,154,000.00	445,444,470.47	108.60	3.3750	2019-11-15

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<b>JPMorgan Chase Bank</b>								
<b>Securities Held by: The Federal Reserve Bank</b>								
	912828KQ2	US Treasury Notes	8,460,000.00	8,460,000.00	9,058,807.26	107.08	3.1250	2019-05-15
	912828NW6	US Treasury Notes	60,992,000.00	60,992,000.00	62,417,505.02	102.34	1.8750	2017-08-31
	912828NT3	US Treasury Notes	141,268,000.00	141,268,000.00	149,490,221.40	105.82	2.6250	2020-08-15
	912828C99	US Treasury TIPS	63,595,000.00	64,771,507.50	64,477,185.77	99.55	0.1250	2019-04-15
	912828MF4	US Treasury TIPS	31,500,000.00	34,764,030.00	36,429,818.03	104.79	1.3750	2020-01-15
<b>Total for JPMorgan Chase Bank:</b>			<b>994,413,000.00</b>	<b>998,853,537.50</b>	<b>1,049,628,043.15</b>			
<b>Mission Bank</b>								
<b>Securities Held by: First Tennessee</b>								
	3134G3W63	FED HOME LN MTG CORP	250,000.00	250,000.00	249,950.01	99.98	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
	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
<b>Total for Mission Bank:</b>			<b>1,250,000.00</b>	<b>1,250,000.00</b>	<b>1,249,950.01</b>			
<b>Mohave State Bank</b>								
<b>Securities Held by: FHLB of San Francisco</b>								
	2014-60	FHLB LC	24,000,000.00	24,000,000.00	24,000,000.00	100.00	0.0000	2016-06-30
<b>Total for Mohave State Bank:</b>			<b>24,000,000.00</b>	<b>24,000,000.00</b>	<b>24,000,000.00</b>			
<b>National Bank of Arizona</b>								
<b>Securities Held by: FHLB San Francisco</b>								
	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
	2014-59	FHLB San Fran LOC	125,000,000.00	125,000,000.00	125,000,000.00	100.00	0.0000	2016-07-01
	2015-100	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-04-01
	2015-68	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-05-18
<b>Total for National Bank of Arizona:</b>			<b>165,000,000.00</b>	<b>165,000,000.00</b>	<b>165,000,000.00</b>			
<b>Sunwest Bank</b>								
<b>Securities Held by: FHLB San Francisco</b>								
	201545	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-04-01
<b>Total for Sunwest Bank:</b>			<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>10,000,000.00</b>			

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<b>UMB Bank NA.</b>								
<b>Securities Held by: The Federal Reserve Bank</b>								
	3128MDEE9	FHLMC	2,366,000.00	1,264,177.16	1,300,206.21	102.85	2.5000	2027-05-01
	31418AT99	FNMA	10,000,000.00	6,732,409.90	6,864,432.46	101.96	2.0000	2023-06-01
	38376GXH8	GNMA	3,150,000.00	1,225,771.04	1,236,975.81	100.91	2.6400	2037-12-16
	38373AML7	GNMA	10,000,000.00	1,427,380.90	1,466,897.50	102.77	3.2500	2039-07-20
	36181BSS0	GNMA	3,146,732.00	2,418,949.80	2,538,324.97	104.94	3.5000	2043-09-15
<b>Total for UMB Bank NA.:</b>			<b>28,662,732.00</b>	<b>13,068,688.80</b>	<b>13,406,836.95</b>			
<b>US Bank</b>								
<b>Securities Held by: FHLB Cincinnati</b>								
	518325	FHLB Cincinnati LOC	20,000,000.00	20,000,000.00	20,000,000.00	100.00	0.0000	2016-08-01
<b>Total for US Bank:</b>			<b>20,000,000.00</b>	<b>20,000,000.00</b>	<b>20,000,000.00</b>			
<b>Washington Federal</b>								
<b>Securities Held by: The Federal Reserve Bank</b>								
	3132HBTZ8	FG U91568	19,651,956.00	17,575,753.97	18,228,475.36	103.71	3.5000	2043-06-01
	3136ABPT4	FNA 2013-M1 ASQ2	29,780,000.00	17,478,565.15	17,546,623.44	100.39	1.0700	2016-11-25
<b>Total for Washington Federal:</b>			<b>49,431,956.00</b>	<b>35,054,319.12</b>	<b>35,775,098.80</b>			
<b>Wells Fargo Bank</b>								
<b>Securities Held by: Bank of New York Mellon</b>								
	31292LEQ4	FG C03743 3.500% 02/	156,838,000.00	64,446,599.00	67,333,711.90	104.48	3.5000	2042-02-01
	31292SA67	FG C09029 3.000% 02/	60,141,094.00	49,964,005.44	50,676,940.34	101.43	3.0000	2043-03-01
	3128MJRW2	FG G08500 3.500% 07/	50,000,000.00	33,112,607.50	34,599,768.88	104.49	3.5000	2042-07-01
	3128MJSN1	FG G08524 3.000% 03/	57,000,000.00	47,586,298.38	48,255,580.16	101.41	3.0000	2043-03-01
	3128MJWQ9	FG G08654 3.500% 07/	47,441,056.00	47,168,488.63	49,131,250.57	104.16	3.5000	2045-07-01
	3128MDA29	FG G14325 3.000% 12/	125,000,000.00	50,503,663.75	52,638,347.05	104.23	3.0000	2026-12-01
	3128MMTB9	FG G18545 3.000% 03/	71,175,741.00	67,643,420.65	70,450,669.96	104.15	3.0000	2030-03-01
	3128PSC96	FG J12796 4.000% 08/	218,137,944.00	62,135,958.57	66,527,511.89	107.07	4.0000	2025-08-01
	3128LLAC0	FH 2B0003 2.496% 12/	49,881,809.00	19,120,563.84	20,170,979.35	105.49	2.5910	2041-12-01
	3128LLF35	FH 2B0186 2.472% 02/	49,929,763.00	20,562,569.30	21,555,506.37	104.83	2.4940	2042-02-01
	31416XAC4	FN AB1802 4.000% 11/	48,804,338.00	24,871,192.35	26,604,251.11	106.97	4.0000	2040-11-01
	31417EVM0	FN AB7819 3.000% 02/	83,955,733.00	70,028,755.54	71,198,787.57	101.67	3.0000	2043-02-01
	31417FYS1	FN AB8820 3.000% 03/	62,732,770.00	53,601,589.37	54,496,912.79	101.67	3.0000	2043-03-01
	31418UCG7	FN AD6370 4.500% 05/	508,924,164.00	97,776,388.32	106,319,581.66	108.74	4.5000	2040-05-01
	31418UC28	FN AD6388 4.000% 05/	367,697,000.00	56,597,973.99	60,238,021.18	106.43	4.0000	2025-05-01
	31418WQP8	FN AD8561 4.000% 08/	98,030,320.00	26,908,808.18	28,657,745.90	106.50	4.0000	2025-08-01

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<b>Wells Fargo Bank</b>								
<b>Securities Held by: Bank of New York Mellon</b>								
	31419AGZ4	FN AE0215 4.000% 12/	362,777,605.00	114,329,931.78	122,033,683.81	106.74	4.0000	2039-12-01
	3138AAYX3	FN AH8825 4.500% 03/	287,922,638.00	83,650,762.90	90,975,082.33	108.76	4.5000	2041-03-01
	3138AW4D2	FN AJ5319 4.000% 11/	134,986,740.00	72,229,854.93	77,280,580.98	106.99	4.0000	2041-11-01
	3138EKFA8	FN AL2860 3.000% 12/	102,642,319.00	82,706,692.60	84,127,385.16	101.72	3.0000	2042-12-01
	3138LYML8	FN AO7562 3.000% 10/	103,668,696.00	79,989,197.33	81,381,102.94	101.74	3.0000	2042-10-01
	3138MFS40	FN AQ0538 3.000% 11/	63,763,224.00	51,669,235.45	52,552,398.06	101.71	3.0000	2042-11-01
	3138NYVQ5	FN AR2422 3.000% 01/	15,106,932.00	12,582,868.52	12,792,408.89	101.67	3.0000	2043-01-01
	3138NYWT8	FN AR2457 3.000% 12/	7,139,222.00	5,997,864.30	6,099,892.05	101.70	3.0000	2042-12-01
	3138W6RL2	FN AR8590 3.500% 06/	18,690,193.00	16,476,485.24	17,248,199.64	104.68	3.5000	2043-06-01
	3138W64S2	FN AR8932 3.000% 03/	76,856,396.00	62,450,594.53	63,498,078.98	101.68	3.0000	2043-03-01
	3138WMHF1	FN AT0229 3.000% 02/	76,171,434.00	62,452,581.69	63,493,005.48	101.67	3.0000	2043-02-01
	3138WQAZ5	FN AT2723 3.000% 05/	3,728,452.00	3,149,438.54	3,201,652.11	101.66	3.0000	2043-05-01
	3138WYCN3	FN AT9976 3.500% 06/	11,302,861.00	8,946,037.03	9,340,876.99	104.41	3.5000	2043-06-01
	31417YS32	FN MA0537 4.500% 10/	64,969,501.00	27,546,045.15	29,954,063.41	108.74	4.5000	2040-10-01
	31418ARY6	FN MA1402 3.000%	134,995,771.00	109,074,583.68	110,884,754.94	101.66	3.0000	2043-04-01
	31418AWE4	FN MA1544 3.500%	107,774,532.00	95,761,424.39	100,240,832.59	104.68	3.5000	2043-08-01
<b>Total for Wells Fargo Bank:</b>			<b>3,628,186,248.00</b>	<b>1,681,042,480.87</b>	<b>1,753,959,565.04</b>			
<b>West Valley National Ban</b>								
<b>Securities Held by: BMO Harris Bank</b>								
	34148BHY5	FNMA POOL 2046	1,060,000.00	971,516.25	943,499.30	97.12	3.5000	2034-10-01
	31418BKY1	FNMA POOL 2110	1,030,000.00	991,206.10	966,687.63	97.53	3.5000	2034-12-01
<b>Securities Held by: FHLB San Francisco</b>								
	2014-102	FHLB San Fran LOC	550,000.00	550,000.00	550,000.00	100.00	0.0000	2015-10-27
<b>Total for West Valley National Bank:</b>			<b>2,640,000.00</b>	<b>2,512,722.35</b>	<b>2,460,186.93</b>			
<b>Western Alliance Bank</b>								
<b>Securities Held by: The Federal Reserve Bank</b>								
	3137B1V25	FHLMC 4208-LD	10,000,000.00	7,334,243.70	7,338,032.47	100.05	3.0000	2040-07-25
	3137BJTA1	FHLMC 4482-CM MTHLY-	20,000,000.00	19,258,052.40	20,141,734.77	104.59	3.0000	2034-04-15
	3138WE3F4	FNMA #AS5297	20,000,000.00	19,609,074.40	20,066,447.92	102.33	2.5000	2030-07-01
	3136AHRD4	FNR 2013 126-CG	11,350,000.00	8,874,844.89	9,003,655.81	101.45	2.7500	2041-09-25
	3136ACU25	FNR 2013 15-DC	10,000,000.00	7,649,855.00	7,678,130.49	100.37	2.0000	2033-03-25
	3136AC6M8	FNR 2013 28-MA Mthly	15,000,000.00	11,076,123.00	11,435,231.68	103.24	2.7500	2042-05-25
	3136ANQV2	FNR 2015 26-UP	15,000,000.00	14,129,389.50	14,551,556.11	102.99	3.0000	2044-06-25
	3136APDB5	FNR 2015 47-KA	25,000,000.00	24,551,623.00	24,448,639.63	99.58	2.0000	2044-06-25

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	3136APQH8	FNR 2015 50-BA	24,000,000.00	22,159,803.36	22,698,222.40	102.43	3.0000	2034-11-25
<b>Total for Western Alliance Bank:</b>			<b>150,350,000.00</b>	<b>134,643,009.25</b>	<b>137,361,651.28</b>			
<b>Western Bank</b>								
Securities Held by: FHLB Dallas								
	191399AV6	Cochise Cnty	100,000.00	100,000.00	103,600.00	103.60	3.0000	2022-07-01
	191399BJ2	Cochise Cnty	270,000.00	270,571.49	288,692.10	106.92	3.2500	2023-07-01
	191399BH6	Cochise Cnty	65,000.00	64,797.18	68,599.70	105.54	3.0000	2022-07-01
	191399AW4	Cochise Cnty	100,000.00	99,555.30	103,393.00	103.39	3.1250	2023-07-01
	567235FY7	Maricopa Cnty	275,000.00	276,693.71	291,610.00	106.04	4.0000	2022-07-01
<b>Total for Western Bank:</b>			<b>810,000.00</b>	<b>811,617.68</b>	<b>855,894.80</b>			
<b>Western States Bank</b>								
Securities Held by: Bank of North Dakota								
	313381LC7	FHLB	2,000,000.00	2,000,000.00	1,998,642.00	99.93	0.9500	2017-12-28
	313380Z34	FHLB	1,800,000.00	1,800,000.00	1,800,043.20	100.00	0.9000	2017-10-23
	3130A5CC1	FHLB STRNT	2,000,000.00	2,000,000.00	2,001,876.00	100.09	1.5000	2020-05-28
	3133836N6	FHLB STRNT	2,000,000.00	2,000,000.00	2,001,926.00	100.10	0.8000	2018-06-12
	3133833J8	FHLB STRNT	2,000,000.00	2,000,000.00	2,001,252.00	100.06	0.7500	2018-05-25
	313382Y31	FHLB STRNT	2,000,000.00	2,000,000.00	2,002,072.00	100.10	0.8500	2018-05-21
	3134G6YN7	FHLMC ST NOTE	2,000,000.00	2,000,000.00	2,004,236.00	100.21	1.5000	2020-05-21
	3134G6UD3	FHLMC ST NOTE	1,143,000.00	1,143,000.00	1,144,313.31	100.11	1.5000	2020-04-29
	3135G0PP2	FNMA	100,000.00	100,000.00	100,429.30	100.43	1.0000	2017-09-20
	3136G23B1	FNMA	1,000,000.00	1,000,000.00	1,003,455.00	100.35	1.3000	2018-02-15
	3136G16J3	FNMA STRNT	857,142.86	857,142.86	858,082.29	100.11	0.8000	2017-12-27
<b>Total for Western States Bank:</b>			<b>16,900,142.86</b>	<b>16,900,142.86</b>	<b>16,916,327.10</b>			
<b>Grand Totals</b>			<b>5,829,174,343.86</b>	<b>3,675,703,042.93</b>	<b>3,815,035,860.91</b>			