

Arizona Pooled Collateral
Monthly Collateral Report
For: February 2015



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
1st Bank Yuma								
Securities Held by: Wells Fargo Securities								
	313380FB8	FED HOME LN BK	1,000,000.00	1,000,000.00	988,519.97	98.85	1.3750	2019-09-13
	313379EE5	FED HOME LN BK	1,000,000.00	1,000,000.00	1,004,430.01	100.44	1.6250	2019-06-14
	3133XUMS9	FED HOME LN BK	1,000,000.00	1,000,000.00	1,129,570.01	112.96	4.5000	2019-09-13
	3133X0PF0	FED HOME LN BK	1,000,000.00	1,000,000.00	1,138,030.01	113.80	5.3750	2018-08-15
	3137EADM8	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	985,810.01	98.58	1.2500	2019-10-02
	3137EADG1	FED HOME LN MTG CORP	2,000,000.00	2,000,000.00	2,019,960.02	101.00	1.7500	2019-05-30
	3137EACA5	FED HOME LN MTG CORP	1,000,000.00	1,000,000.00	1,092,770.00	109.28	3.7500	2019-03-27
	38376WZC2	GNMA REMIC SER 15 VA	500,000.00	311,153.14	323,625.71	104.01	4.5000	2021-07-20
	38376TDT6	GNMA REMIC SER 2 PU	1,000,000.00	603,031.20	651,417.84	108.02	5.0000	2021-01-20
	912828RT9	US Treasury Note	1,000,000.00	1,000,000.00	1,004,140.01	100.41	1.3750	2018-11-30
Total for 1st Bank Yuma:			10,500,000.00	9,914,184.34	10,338,273.59			
Arizona State Credit Uni								
Securities Held by: The Federal Reserve Bank								
	3138X04X3	FNMA POOL #AU1737	1,677,973.00	1,418,358.90	1,422,784.12	100.31	2.0000	2028-08-01
Total for Arizona State Credit Union:			1,677,973.00	1,418,358.90	1,422,784.12			
Bank of America								
Securities Held by: FHLB Atlanta								
	67939	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	100,388,909.71	105,632,122.86	104.97	3.5000	2042-01-01
	3138LQZY3	FNCL POOL-AO0758	68,991,289.00	46,309,574.16	48,723,907.49	104.96	3.5000	2042-04-01
	36179MCZ1	G2SF POOL-MA0088	1,971,000.00	1,355,398.65	1,429,622.90	105.22	3.5000	2042-05-20
Total for Bank of America:			479,857,242.00	398,053,882.52	405,785,653.25			
Bank of the West								
Securities Held by: Wells Fargo Securities								
	31300MHQ9	FHLMC SF ARM;VARIOUS	1,300,000.00	1,045,453.40	1,087,550.35	104.03	2.6350	2044-01-01
	31419KD69	FNMA CONV 30 YR SF	24,035,000.00	14,835,477.57	15,965,854.91	107.62	4.0000	2040-12-01
	3138MAKS6	FNMA CONV 30 YR SF	5,069,006.00	4,339,411.70	4,414,071.71	101.72	3.0000	2042-09-01
	3138M93R0	FNMA CONV 30 YR SF	22,900,000.00	19,449,614.86	19,784,576.13	101.72	3.0000	2042-09-01
	567134BV2	MARICOPA CNTY ARIZ E	100,000.00	100,000.00	101,618.00	101.62	5.0000	2015-07-01
	722054FP3	PINAL CNTY ARIZ UNI	110,000.00	110,000.00	115,544.00	105.04	4.0000	2018-07-01
	722054BE2	PINAL CNTY ARIZ UNI	225,000.00	225,000.00	231,045.75	102.69	4.1000	2020-07-01
	722054BD4	PINAL CNTY ARIZ UNI	276,000.00	276,000.00	283,758.36	102.81	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	312,375.00	104.13	4.5000	2016-02-15
Total for Bank of the West:			54,315,006.00	40,680,957.53	42,296,394.21			
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
	68035	FHLB Atlanta LOC	2,500,000.00	2,500,000.00	2,500,000.00	100.00	0.0000	2018-07-01
	73674	FHLB Atlanta LOC	250,000.00	250,000.00	250,000.00	100.00	0.0000	2015-12-19
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	100.00	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	4,896,186.00	103.00	2.2000	2017-10-27
Total for Desert Schools FCU:			4,750,000.00	4,750,000.00	4,896,186.00			
FirstBank								
Securities Held by: Wells Fargo Securities								
	313380TV9	FHLB 2.77 04/04/2025	20,000,000.00	20,000,000.00	19,901,560.00	99.51	2.7700	2025-04-04
Total for FirstBank:			20,000,000.00	20,000,000.00	19,901,560.00			
Great Western Bank								
Securities Held by: First Tennessee								
	3135G0TC7	FANNIE MAE	8,000,000.00	8,000,000.00	7,945,999.76	99.32	1.6300	2020-01-10
	38378MND3	GNM13060 GL	21,000,000.00	17,506,064.31	17,956,967.83	102.58	3.0000	2041-11-20
	912828RX0	US Treasury Note	25,000,000.00	25,000,000.00	25,144,500.75	100.58	0.8750	2016-12-31
	912828C73	US Treasury Note	8,000,000.00	8,000,000.00	8,032,479.84	100.57	0.8750	2017-04-15
	912828UJ7	US Treasury Note	25,000,000.00	25,000,000.00	24,917,999.25	99.67	0.8750	2018-01-31
Total for Great Western Bank:			87,000,000.00	83,506,064.31	83,997,947.43			

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JPMorgan Chase Bank								
Securities Held by: FHLB of Chicago								
	5295	FHLB Chicago LOct	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								
	912828PC8	US Treasury Notes	180,280,000.00	180,280,000.00	189,533,411.84	105.13	2.6250	2020-11-15
	912828LY4	US Treasury Notes	281,515,000.00	281,515,000.00	305,773,675.48	108.62	3.3750	2019-11-15
Total for JPMorgan Chase Bank:			691,795,000.00	691,795,000.00	725,307,087.32			
Meridian Bank								
Securities Held by: Wells Fargo Securities								
	31294KGF6	FHLMBG - POOL # E010	5,000,000.00	30,621.20	31,850.26	104.01	6.0000	2017-02-01
	31388Y3B6	FNMA - POOL # 619194	5,700,000.00	20,197.44	20,735.99	102.67	6.0000	2016-10-01
	31407T2D1	FNMA - POOL # 840572	3,000,000.00	430,819.59	461,597.51	107.14	4.5000	2020-10-01
	31410KDD3	FNMA - POOL # 889400	15,000,000.00	1,559,661.60	1,642,682.85	105.32	4.5000	2021-02-02
Total for Meridian Bank:			28,700,000.00	2,041,299.83	2,156,866.61			
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	280,595.00	112.24	4.5000	2019-09-13
	3134G3W63	FED HOME LN MTG CORP	250,000.00	250,000.00	248,677.50	99.47	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	1,279,272.50			
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								
	2014-103	FHLB San Fran LOC	10,000,000.00	10,000,000.00	10,000,000.00	100.00	0.0000	2016-01-26
	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
	2014-64	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
Total for National Bank of Arizona:			155,000,000.00	155,000,000.00	155,000,000.00			

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UMB Bank NA.								
Securities Held by: The Federal Reserve Bank								
	38373AML7	GNMA	10,000,000.00	1,989,466.00	2,049,332.99	103.00	3.2500	2039-07-20
	36181BSS0	GNMA	3,146,732.00	3,058,360.77	3,217,031.07	105.19	3.5000	2043-09-15
Total for UMB Bank NA.:			13,146,732.00	5,047,826.77	5,266,364.06			
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	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	18,267,069.30	19,485,950.15	106.67	3.5000	2043-06-01
Total for Washington Federal:			19,651,956.00	18,267,069.30	19,485,950.15			
Wells Fargo Bank								
Securities Held by: Bank of New York Mellon								
	31292SA67	FG C09029 3.000% 02/	51,690,000.00	45,659,111.12	46,724,795.99	102.33	3.0000	2043-02-01
	3128P73X9	FG C91714 3.000% 07/	1,000.00	900.81	935.30	103.83	3.0000	2033-07-01
	3128P74W0	FG C91737 3.500% 11/	2,313.00	2,069.99	2,187.55	105.68	3.5000	2033-11-01
	3128MJRW2	FG G08500 3.500% 07/	50,000,000.00	36,328,018.00	38,173,333.75	105.08	3.5000	2042-07-01
	3128MJSP6	FG G08525 3.000% 05/	4,858,393.00	4,394,152.07	4,494,469.06	102.28	3.0000	2043-05-01
	3128MDA29	FG G14325 3.000% 12/	125,000,000.00	58,707,195.00	61,676,823.70	105.06	3.0000	2026-12-01
	3128PSC96	FG J12796 4.000% 08/	218,137,944.00	72,403,563.26	77,602,637.88	107.18	4.0000	2025-08-01
	3128PSSF5	FG J13218 3.500% 10/	3,184.00	1,140.74	1,215.16	106.52	3.5000	2025-10-01
	3132GSC64	FG Q06993 3.500% 03/	162,800,000.00	105,627,375.04	110,964,409.18	105.05	3.5000	2042-03-01
	3132L5AK9	FG V80010 3.000% 04/	238,432,895.00	211,193,555.71	216,073,703.76	102.31	3.0000	2043-04-01
	3132L5AZ6	FG V80024 3.000% 04/	77,891.00	69,566.83	71,174.34	102.31	3.0000	2043-04-01
	3128LLAC0	FH 2B0003 2.496% 12/	31,665,000.00	14,697,705.56	15,517,670.86	105.58	2.5560	2041-12-01
	3128LLF35	FH 2B0186 2.472% 02/	46,845,000.00	23,214,229.94	24,407,432.31	105.14	2.4930	2042-02-01
	31397AZV8	FHR 3213 LF	133,366.00	22,710.21	22,664.57	99.80	0.3920	2036-09-15
	31397HB72	FHR 3312 HF	811,784.00	203,239.12	203,596.88	100.18	0.4720	2033-08-15
	3137A1RH8	FHR 3722 DA	65,769.00	9,944.66	10,176.13	102.33	4.0000	2028-09-01
	3137GAFK8	FHR 3735 DA	12,803.00	1,789.79	1,829.97	102.24	4.0000	2028-10-15
	3137A7Z52	FHR 3825 AB	12,145,422.00	2,722,308.17	2,804,651.63	103.02	3.0000	2020-08-01
	3137ABGV7	FHR 3874 CL	379,913.00	76,566.04	77,543.14	101.28	2.0000	2018-10-01

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Wells Fargo Bank								
Securities Held by: Bank of New York Mellon								
	3137ABHJ3	FHR 3874 EH	15,028,016.00	3,257,920.13	3,294,817.52	101.13	2.0000	2024-07-01
	3137ACN88	FHR 3879 LC	18,353,840.00	1,940,307.95	1,961,863.90	101.11	2.5000	2041-03-01
	3137APUS7	FHR 4045 PF	919,487.00	654,157.72	655,267.80	100.17	0.5520	2041-12-15
	3137B3Y36	FHR 4236 EM	477,014.00	375,933.84	382,593.33	101.77	2.5000	2032-08-01
	3128HVKM0	FHS 237 F29	48,362,613.00	3,263,767.87	3,266,903.28	100.10	0.4220	2036-05-15
	31416XAC4	FN AB1802 4.000% 11/	15,050,000.00	8,894,588.83	9,571,698.20	107.61	4.0000	2040-11-01
	31417EVM0	FN AB7819 3.000% 02/	54,280,000.00	48,254,689.85	49,386,719.14	102.35	3.0000	2043-02-01
	31417FYS1	FN AB8820 3.000% 03/	54,460,000.00	48,676,477.61	49,812,577.19	102.33	3.0000	2043-03-01
	31418UCG7	FN AD6370 4.500% 05/	390,000,000.00	91,805,220.00	100,397,812.19	109.36	4.5000	2040-05-01
	31418UC28	FN AD6388 4.000% 05/	215,000,000.00	40,071,940.80	42,859,063.65	106.96	4.0000	2025-05-01
	31418WPP9	FN AD8529 4.500% 08/	285,000,000.00	82,347,198.90	90,058,617.99	109.36	4.5000	2040-08-01
	31418WQP8	FN AD8561 4.000% 08/	95,360,000.00	30,259,228.97	32,428,262.21	107.17	4.0000	2025-08-01
	31419AGZ4	FN AE0215 4.000% 12/	250,000,000.00	91,920,370.00	98,618,205.57	107.29	4.0000	2039-12-01
	3138AAYX3	FN AH8825 4.500% 03/	228,000,000.00	78,903,588.36	86,288,155.47	109.36	4.5000	2041-03-01
	3138AW4D2	FN AJ5319 4.000% 11/	33,275,000.00	20,548,814.20	22,111,138.67	107.60	4.0000	2041-11-01
	3138EGC77	FN AL0093 3.000% 04/	200,000,000.00	99,658,494.00	104,784,609.70	105.14	3.0000	2026-04-01
	3138EKFA8	FN AL2860 3.000% 12/	102,642,319.00	88,250,996.50	90,340,470.92	102.37	3.0000	2042-12-01
	3138NYVQ5	FN AR2422 3.000% 01/	10,065,000.00	8,776,703.35	8,982,184.55	102.34	3.0000	2043-01-01
	3138W3C50	FN AR5491 3.000% 03/	100,000,000.00	85,416,442.00	87,425,207.52	102.35	3.0000	2043-03-01
	3138W9BU3	FN AS0050 3.500% 07/	129,000,000.00	117,434,822.34	123,533,924.05	105.19	3.5000	2043-07-01
	3138WYCN3	FN AT9976 3.500% 06/	55,000.00	50,907.36	53,551.29	105.19	3.5000	2043-06-01
	31417YS32	FN MA0537 4.500% 10/	64,330,000.00	30,843,134.29	33,742,691.18	109.40	4.5000	2040-10-01
	31418ARY6	FN MA1402 3.000%	115,000,000.00	100,288,728.50	102,614,337.54	102.32	3.0000	2043-03-01
	31418AWE4	FN MA1544 3.500%	100,000,000.00	93,257,446.00	98,818,856.38	105.96	3.5000	2043-08-01
Total for Wells Fargo Bank:			3,467,720,966.00	1,750,487,021.43	1,840,220,780.40			
West Valley National Ban								
Securities Held by: FHLB San Francisco								
	2014-102	FHLB San Fran LOC	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	8,626,819.13	8,675,277.19	100.56	2.0000	2039-01-15
	3137AUAL3	FHR 4103-NA	20,000,000.00	15,116,084.00	15,669,279.02	103.66	3.0000	2040-11-15
	3137B1V25	FHR 4208-LD	10,000,000.00	8,461,829.50	8,350,512.98	98.68	2.0000	2032-07-15

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	3137B3LV8	FHR 4223-LA	10,000,000.00	8,821,020.50	9,131,135.85	103.52	3.0000	2040-06-15
	3137B3M70	FHR 4223-LP	12,000,000.00	10,861,039.08	11,187,373.23	103.00	3.0000	2043-07-15
	31381NN66	FNMA #465813	1,823,000.00	1,731,239.06	2,074,324.93	119.82	6.3700	2027-02-01
	3136A1C52	FNR 2011 101-NC	10,000,000.00	5,853,658.50	5,936,778.56	101.42	2.5000	2040-04-25
	3136ABZD8	FNR 2013 1-KG	25,135,000.00	17,506,082.61	18,025,021.12	102.96	3.0000	2040-07-25
	3136ABQ55	FNR 2013 1-KG	14,084,000.00	10,953,938.32	10,862,201.43	99.16	2.0000	2043-02-25
	3136AHRD4	FNR 2013 126-CG	11,350,000.00	9,627,610.83	9,914,167.99	102.98	2.7500	2041-09-25
	3136ACU25	FNR 2013 15-DC	10,000,000.00	8,354,544.70	8,352,752.33	99.98	2.0000	2033-03-25
	3136AC6M8	FNR 2013 28-MA	15,000,000.00	12,260,563.05	12,671,926.87	103.36	2.7500	2042-05-25
	3136AGJTO	FNR 2013 94-BA	10,000,000.00	8,523,021.10	8,856,535.54	103.91	3.0000	2031-03-25
Total for Western Alliance Bank:			161,892,000.00	126,697,450.38	129,707,287.04			
Western Bank								
Securities Held by: FHLB Dallas								
	191399BJ2	Cochise Cnty	270,000.00	270,602.57	292,401.90	108.30	3.2500	2023-07-01
	191399BH6	Cochise Cnty	65,000.00	64,784.27	69,581.20	107.05	3.0000	2022-07-01
	191399AW4	Cochise Cnty	100,000.00	99,531.06	105,063.00	105.06	3.1250	2023-07-01
	191399AV6	Cochise Cnty	100,000.00	100,000.00	105,560.00	105.56	3.0000	2022-07-01
	567235FY7	Maricopa Cnty	275,000.00	276,975.99	297,902.00	108.33	4.0000	2022-07-01
Total for Western Bank:			810,000.00	811,893.89	870,508.10			
Western States Bank								
Securities Held by: Bank of North Dakota								
	313381LC7	FHLB	2,000,000.00	2,000,000.00	1,983,136.00	99.16	0.9500	2017-12-28
	313380Z34	FHLB	1,800,000.00	1,800,000.00	1,792,279.80	99.57	0.9000	2017-10-23
	313383H61	FHLB STRNT	2,000,000.00	2,000,000.00	2,001,664.00	100.08	1.0500	2018-06-26
	3130A33D4	FHLB STRNT	1,142,857.14	653,061.22	653,474.61	100.06	1.0000	2019-09-30
	3133836N6	FHLB STRNT	2,000,000.00	2,000,000.00	1,997,750.00	99.89	0.8000	2018-06-12
	3133833J8	FHLB STRNT	2,000,000.00	2,000,000.00	1,994,886.00	99.74	0.7500	2018-05-25
	313382Y31	FHLB STRNT	2,000,000.00	2,000,000.00	1,993,284.00	99.66	0.7500	2018-05-21
	313382RP0	FHLB STRNT	2,100,000.00	2,100,000.00	2,098,389.30	99.92	0.7500	2018-04-30
	3136G15K1	FHLB STRNT	1,000,000.00	1,000,000.00	1,000,727.00	100.07	1.0000	2017-12-27
	3136G16J3	FNMA STRNT	857,142.86	857,142.86	854,207.15	99.66	0.8000	2017-12-27
Total for Western States Bank:			16,900,000.00	16,410,204.08	16,369,797.86			
Grand Totals			5,274,966,875.00	3,386,131,213.28	3,524,308,712.64			

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 January 30, 2015 ending balance