

Arizona Pooled Collateral

Monthly Collateral Report

For: September 2017



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	931,331.91	954,165.00	102.45	3.0000	2021-07-20
	3137A8PP7	FHMS K012 A2	1,000,000.00	1,000,000.00	1,059,273.07	105.93	4.1860	2019-06-14
	3137AME60	FHMS K017 A2	1,000,000.00	1,000,000.00	1,026,020.13	102.60	2.8730	2019-09-13
	3137B3NA2	FHMS K030 A2	1,000,000.00	1,000,000.00	1,044,860.61	104.49	3.2500	2018-06-13
	3137B4GY6	FHMS K032 A2	1,000,000.00	1,000,000.00	1,047,425.92	104.74	3.3100	2019-05-30
	3137BEVH4	FHMS K040 A2	1,000,000.00	1,000,000.00	1,043,480.91	104.35	3.2410	2019-05-30
	3137BFE98	FHMS K041 A2	1,000,000.00	1,000,000.00	1,038,626.40	103.86	3.1710	2019-10-02
	3137BLMZ8	FHMS K049 A2	1,000,000.00	1,000,000.00	1,023,616.03	102.36	3.0100	2021-01-20
	3137B04Y7	FHR KSMC A2	1,000,000.00	1,000,000.00	1,009,778.37	100.98	2.6150	2017-11-17
Total for 1st Bank Yuma:			9,058,000.00	8,931,331.91	9,247,246.44			
Bank of America								
Securities Held by: FHLB Atlanta								
	FHLBATL06	FHLB ATLANTA LOC	400,000,000.00	400,000,000.00	400,000,000.00	100.00	0.0000	2024-06-30
Securities Held by: The Federal Reserve Bank								
	36179MCZ1	G2SF POOL-MA0088	1,971,000.00	733,374.78	768,502.68	104.52	3.5000	2042-05-20
Total for Bank of America:			401,971,000.00	400,733,374.78	400,768,502.68			
Bank of the West								
Securities Held by: Wells Fargo Securities								
	31300MHQ9	FHLMC SF ARM;VARIOUS	1,300,000.00	379,306.24	390,037.68	102.83	2.5980	2044-01-01
	3138MAKS6	FNMA CONV 30 YR SF	5,069,006.00	3,207,915.68	3,236,108.13	100.88	3.0000	2042-09-01
	3138M93R0	FNMA CONV 30 YR SF	22,900,000.00	13,197,972.11	13,313,636.50	100.88	3.0000	2042-09-01
	3138M8J61	FNMA CONV 30 YR SF	1,265,000.00	755,778.88	762,416.58	100.88	3.0000	2042-09-01
	36179SB71	G2SF MA3662 3.000	10,762,501.00	9,115,117.04	9,252,495.53	101.51	3.0000	2046-05-20
	36179SGK7	G2SF MA3802 3.000	14,000,000.00	12,496,050.00	12,684,384.22	101.51	3.0000	2046-07-20
	38378ATT8	GN 11157A A FIX	48,758,751.00	10,615,730.40	10,811,335.85	101.84	3.0000	2026-12-16
	36179DEE6	GNMA1 SINGLE FAMILY	1,900,000.00	1,105,786.13	1,083,110.99	97.95	2.5000	2042-12-15
	36179NM96	GNMA2 SINGLE FAMILY	1,600,000.00	983,138.38	1,004,421.07	102.16	3.0000	2043-09-20
Total for Bank of the West:			107,555,258.00	51,856,794.86	52,537,946.55			
Bank of Tucson								
Securities Held by: FHLB of San Francisco								
	2017-066	FHLB San Fran LOC	3,000,000.00	3,000,000.00	3,000,000.00	100.00	0.0000	2019-04-03
Total for Bank of Tucson:			3,000,000.00	3,000,000.00	3,000,000.00			

Arizona Pooled Collateral

Monthly Collateral Report

For: September 2017



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
BBVA Compass								
Securities Held by: FHLB Atlanta								
	114152	FHLB Atlanta LOC	9,750,000.00	9,750,000.00	9,750,000.00	100.00	0.0000	2018-08-16
Total for BBVA Compass:			9,750,000.00	9,750,000.00	9,750,000.00			
BMO Harris Bank								
Securities Held by: Bank of America								
	912828T26	Fannie Mae	7,000,000.00	7,000,000.00	6,730,150.00	96.15	1.3750	2023-09-30
	3138L0SU6	Fannie Mae	700,000.00	642,701.09	646,906.24	100.65	2.5200	2022-09-01
Total for BMO Harris Bank:			7,700,000.00	7,642,701.09	7,377,056.24			
Desert Schools FCU								
Securities Held by: Wells Fargo Securities								
	3128S3LB3	FGLMC #T62122	5,000,000.00	4,850,193.25	4,847,297.68	99.94	3.0000	2046-11-01
Total for Desert Schools FCU:			5,000,000.00	4,850,193.25	4,847,297.68			
First Western Trust Bank								
Securities Held by: FHLB Topeka								
	47141	FHLB Topeka LOC	17,500,000.00	17,500,000.00	17,500,000.00	100.00	0.0000	2018-02-01
Total for First Western Trust Bank:			17,500,000.00	17,500,000.00	17,500,000.00			
FirstBank								
Securities Held by: Wells Fargo Securities								
	912828N55	US TREASURY NOTE	10,000,000.00	10,000,000.00	9,996,270.20	99.96	1.0000	2017-12-31
Total for FirstBank:			10,000,000.00	10,000,000.00	9,996,270.20			
Great Western Bank								
Securities Held by: FHLB Des Moines								
	0792123M6	BELLEVUE NEB	460,000.00	460,000.00	460,004.60	100.00	1.1000	2017-12-15
	0792123P9	BELLEVUE NEB	785,000.00	785,000.00	788,760.12	100.48	1.4500	2019-12-15
	231871JD7	CUSTER S D SCH DIST	445,000.00	445,000.00	438,316.10	98.50	2.0000	2026-01-01
	231871JA3	CUSTER S D SCH DIST	425,000.00	425,000.00	428,412.75	100.80	2.0000	2023-01-01
	3136A8PG9	FNM12100 AD	40,000,000.00	18,463,168.00	18,328,204.46	99.27	2.0000	2031-03-25
	36179MEK2	GNMA2 Pool #MA0138	23,105,000.00	9,243,139.31	9,360,989.52	101.28	2.5000	2027-06-20
	38378TQ37	GNR 2013-87 AP	7,000,000.00	2,722,748.35	2,722,728.83	100.00	2.7500	2043-06-20
	38379P3C9	GNR 2015 87 BP	15,000,000.00	12,142,080.75	12,431,837.30	102.39	3.0000	2043-05-20
	652827EU6	NEWTON IOWA CMNTY SC	460,000.00	460,000.00	465,359.00	101.17	3.0000	2018-06-01
	83162CVN0	SBAP 2013-20E 1	4,000,000.00	2,652,926.26	2,595,729.22	97.84	2.0700	2033-05-01
	919558LF1	VALLEY CNTY NEB	460,000.00	460,000.00	448,582.79	97.52	1.8000	2025-12-15
	919558LE4	VALLEY CNTY NEB	435,000.00	435,000.00	427,396.20	98.25	1.7000	2024-12-15
	919558LC8	VALLEY CNTY NEB	205,000.00	205,000.00	201,717.95	98.40	1.4000	2022-12-15
	919558KY1	VALLEY CNTY NEB	470,000.00	470,000.00	468,101.20	99.60	0.8500	2018-12-15
	919558LG9	VALLEY CNTY NEB	485,000.00	485,000.00	471,982.61	97.32	1.9500	2026-12-15
	947810EH6	WEBSTER CNTY IOWA	475,000.00	475,000.00	477,964.00	100.62	2.0000	2024-06-01

Arizona Pooled Collateral

Monthly Collateral Report

For: September 2017



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
Great Western Bank								
Securities Held by: FHLB Des Moines								
	947810EG8	WEBSTER CNTY IOWA	465,000.00	465,000.00	470,631.15	101.21	2.0000	2023-06-01
	947810EF0	WEBSTER CNTY IOWA	455,000.00	455,000.00	462,120.76	101.57	2.0000	2022-06-01
Total for Great Western Bank:			95,130,000.00	51,249,062.67	51,448,838.56			
Horizon Community Bank								
Securities Held by: FHLB of San Francisco								
	2017-506	FHLB San Fran LOC	6,000,000.00	6,000,000.00	6,000,000.00	100.00	0.0000	2018-06-26
Total for Horizon Community Bank:			6,000,000.00	6,000,000.00	6,000,000.00			
JPMorgan Chase Bank								
Securities Held by: FHLB Des Moines								
	523775	FHLB Des Moines LOC	400,000,000.00	400,000,000.00	400,000,000.00	100.00	0.0000	2018-06-26
Securities Held by: FHLB of Chicago								
	87305	FHLB Chicago LOC	590,000,000.00	590,000,000.00	590,000,000.00	100.00	0.0000	2018-05-03
	83831	FHLB Chicago LOC	410,000,000.00	410,000,000.00	410,000,000.00	100.00	0.0000	2018-01-12
Total for JPMorgan Chase Bank:			1,400,000,000.00	1,400,000,000.00	1,400,000,000.00			
Mission Bank								
Securities Held by: First Tennessee								
	04048PKN9	Arizona Board of Reg	100,000.00	100,000.00	100,235.00	100.24	2.9900	2024-06-01
	04048PKM1	Arizona Board of Reg	150,000.00	150,000.00	150,270.00	100.18	2.8900	2023-06-01
	040627DM0	Arizona State Power	460,000.00	460,000.00	470,133.81	102.20	2.7080	2020-10-01
	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
	567445KM2	Maricopa County Ariz	180,000.00	180,000.00	195,742.80	108.75	3.0000	2023-07-01
	567235HU3	Maricopa County Ariz	165,000.00	165,000.00	168,214.20	101.95	2.5000	2027-07-01
	56674RCD7	Maricopa County Ariz	385,000.00	385,000.00	429,625.36	111.59	4.2500	2027-07-01
	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	172,243.50	114.83	4.0000	2025-07-01
	722195MZ4	Pinal County Arizona	250,000.00	250,000.00	265,665.00	106.27	4.7500	2021-07-01
	722171EZ4	Pinal County Arizona	350,000.00	350,000.00	370,523.99	105.86	3.1250	2025-07-01
Total for Mission Bank:			3,190,000.00	3,190,000.00	3,322,653.66			

Arizona Pooled Collateral

Monthly Collateral Report

For: September 2017



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
Mohave State Bank								
Securities Held by: FHLB of San Francisco								
	2014-60	FHLB San Fran LOC	30,000,000.00	30,000,000.00	30,000,000.00	100.00	0.0000	2018-06-29
Total for Mohave State Bank:			30,000,000.00	30,000,000.00	30,000,000.00			
National Bank of Arizona								
Securities Held by: FHLB Des Moines								
	4435-50	FHLB Des Moines LOC	215,000,000.00	215,000,000.00	215,000,000.00	100.00	0.0000	2018-04-02
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								
	3138X04V7	FNMA POOL #AU1735	5,343,106.00	2,919,425.24	2,900,595.03	99.36	2.0000	2028-05-01
	3138X04X3	FNMA POOL #AU1737	1,677,973.00	810,846.94	799,868.10	98.65	2.0000	2028-08-01
Total for OneAZ Credit Union:			7,021,079.00	3,730,272.18	3,700,463.13			
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	2018-02-01
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								
	31417FL22	FNMA	5,000,000.00	2,631,563.45	2,660,698.20	101.11	2.5000	2028-02-01
	3136AGU83	FNMA	9,500,000.00	5,375,413.75	5,445,330.04	101.30	2.5000	2027-08-01
	38373AML7	GNMA	10,000,000.00	443,302.20	450,029.14	101.52	3.2500	2039-07-20
	36181BSS0	GNMA	3,146,732.00	1,763,345.02	1,842,905.28	104.51	3.5000	2043-09-15
Total for UMB Bank NA.:			27,646,732.00	10,213,624.42	10,398,962.66			
US Bank								
Securities Held by: FHLB Cincinnati								
	522394	FHLB Cincinnati LOC	36,000,000.00	36,000,000.00	36,000,000.00	100.00	0.0000	2018-02-01
Total for US Bank:			36,000,000.00	36,000,000.00	36,000,000.00			
Washington Federal								
Securities Held by: The Federal Reserve Bank								
	3132HBTZ8	FG U91568	19,651,956.00	14,641,576.23	15,247,920.59	104.14	3.5000	2043-06-01
Total for Washington Federal:			19,651,956.00	14,641,576.23	15,247,920.59			

Arizona Pooled Collateral

Monthly Collateral Report

For: September 2017



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								
	3128MJWQ9	FG G08654 3.500%	1,124,315,780.00	810,096,986.52	836,252,427.71	103.23	3.5000	2045-07-01
	3128MDA29	FG G14325 3.000%	125,000,000.00	31,794,378.75	32,703,028.50	102.86	3.0000	2026-12-01
	3128MMU27	FG G18600 2.500%	13,249,478.00	11,145,169.67	11,234,672.79	100.80	2.5000	2031-05-01
	3128PWKT4	FG J16606 3.000%	14,997,000.00	3,152,865.80	3,242,971.37	102.86	3.0000	2026-09-01
	3132GR6U0	FG Q06883 3.500%	44,100,403.00	24,497,994.81	25,391,312.78	103.65	3.5000	2042-03-01
	3132GS5A3	FG Q07741 3.500%	50,000,000.00	24,631,477.50	25,533,658.87	103.66	3.5000	2042-04-01
	3128LLAC0	FH 2B0003 2.496%	49,881,809.00	9,043,401.87	9,431,533.82	104.29	3.2360	2041-12-01
	3128LLF35	FH 2B0186 2.472%	49,929,763.00	9,885,430.51	10,318,152.79	104.38	3.3700	2042-02-01
	3138EHE65	FN AL1056 3.000%	26,800,710.00	8,099,935.43	8,346,443.79	103.04	3.0000	2026-11-01
	3138NXD87	FN AR1026 3.000%	3,842,487.00	2,318,562.34	2,339,100.50	100.89	3.0000	2043-01-01
	3138NY4W2	FN AR2636 3.000%	27,495,058.00	17,979,397.86	18,139,115.02	100.89	3.0000	2043-02-01
	3138W5AQ1	FN AR7214 3.000%	65,766,311.00	42,627,988.53	43,002,593.65	100.88	3.0000	2043-06-01
	3138WH2U5	FN AS7986 2.500%	12,900,000.00	11,689,050.43	11,778,600.41	100.77	2.5000	2031-09-01
	3138WQAZ5	FN AT2723 3.000%	10,962,985.00	7,159,836.16	7,223,089.61	100.88	3.0000	2043-05-01
	566746CV3	MARICOPA CO-COPS 566	38,280,000.00	38,280,000.00	37,845,617.70	98.87	1.3500	2023-07-01
	566816JL9	MARICOPA IDA-A-CATH	41,315,000.00	41,315,000.00	44,231,379.94	107.06	5.0000	2021-07-01
	57429RBV4	MD TRN AUTH-REF 5742	42,150,000.00	42,150,000.00	42,241,278.17	100.22	1.2400	2019-03-01
	60636AMT7	MO HLTH & EDU-A1-VAR	20,965,000.00	20,965,000.00	20,880,720.70	99.60	0.0000	2035-10-01
	60636AMU4	MO HLTH & EDU-A2-VAR	35,965,000.00	35,965,000.00	35,820,420.70	99.60	0.0000	2035-10-01
Total for Wells Fargo Bank:			1,797,916,784.00	1,192,797,476.18	1,225,956,118.82			
West Valley National Bank								
Securities Held by: BMO Harris								
	31337BWG2	Federal Home Loan Ba	500,000.00	518,299.90	514,760.00	104.30	2.5000	2022-03-11
	31418BHY5	FNMA POOL 2046	1,060,000.00	621,197.74	629,019.11	105.19	3.5000	2034-10-01
	31418BKY1	FNMA POOL 2110	1,030,000.00	643,963.01	648,956.59	105.19	3.5000	2034-12-01
	3138X3GCO	FNMA POOL AU3794	1,250,000.00	7,733,959.77	765,587.63	100.98	2.0000	2028-08-01
Total for West Valley National Bank:			3,840,000.00	9,517,420.42	2,558,323.33			
Western Alliance Bank								
Securities Held by: The Federal Reserve Bank								
	3137AUAL3	FHLMC 4116-PA	20,000,000.00	9,311,019.80	9,473,463.96	101.74	3.0000	2040-11-15
	3137BK2H2	FHLMC 4497-TA	11,056,922.00	8,432,707.96	8,541,538.86	101.29	3.0000	2043-09-15
	3137BRPA7	FHLMC 4604	25,000,000.00	23,179,719.75	22,787,739.64	98.31	2.5000	2046-07-15
	3137BSC50	FHLMC REMIC SERIES 4	18,500,000.00	15,347,866.22	15,604,516.05	101.67	3.0000	2047-12-15
	3137BQQ59	FHR 4591 QD	20,000,000.00	18,221,082.40	18,312,631.27	100.50	3.0000	2046-04-15
	3136ACU25	FNMA 2013 15-DC	10,000,000.00	5,521,105.00	5,439,635.09	98.52	3.0000	2033-03-25
	3136ATPY4	FNMA 2016-59	20,000,000.00	18,627,442.80	18,284,915.97	98.16	2.5000	2046-09-25
	3136ATZH0	FNMA 2016-70	35,000,000.00	32,723,605.25	31,395,824.10	95.94	2.0000	2046-10-25
	3136AWBB2	FNMA REMIC TRUST 201	15,000,000.00	14,390,103.75	14,370,389.16	99.86	2.2500	2047-04-25
	3136ANQV2	FNR 2015 26-UP	15,000,000.00	10,397,893.20	10,581,726.13	101.77	3.0000	2044-06-25
	3136ARBX5	FNR 2016 2-BH	20,000,000.00	15,593,281.40	15,518,173.78	99.52	2.7000	2045-07-25

Arizona Pooled Collateral

Monthly Collateral Report

For: September 2017



Depository	Cusip	Description	Par Value	Face Value	Market Value	Market Price	Coupon	Maturity Date
Total for Western Alliance Bank:			209,556,922.00	171,745,827.53	170,310,554.01			
Western Bank								
Securities Held by: FHLB Dallas								
	191399BJ2	Cochise Cnty	270,000.00	270,510.84	295,277.40	109.36	3.2500	2023-07-01
	191399BH6	Cochise Cnty	65,000.00	64,817.49	69,704.05	107.24	3.0000	2022-07-01
	191399AW4	Cochise Cnty	100,000.00	99,593.80	106,996.00	107.00	3.1250	2023-07-01
	191399AV6	Cochise Cnty	100,000.00	100,000.00	106,995.00	107.00	3.0000	2022-07-01
	567235FY7	Maricopa Cnty	275,000.00	276,223.23	282,268.25	102.64	4.0000	2022-07-01
	56674RCU9	Maricopa Cnty	495,000.00	495,000.00	530,333.10	107.14	4.0000	2036-07-01
	721669DQ9	Pima Cnty	400,000.00	400,000.00	420,768.00	105.19	3.7500	2029-07-01
	722086FZ3	Pinal Cnty	710,000.00	710,000.00	837,437.90	117.95	5.0000	2033-07-01
	985245ED7	Yavapai Cnty	430,000.00	430,000.00	469,426.70	109.17	4.0000	2035-07-01
Total for Western Bank:			2,845,000.00	2,846,145.36	3,119,206.40			
Western States Bank								
Securities Held by: Bank of North Dakota								
	251705QK8	DL ND REF & IMP GO	165,000.00	165,000.00	166,003.20	100.61	1.8000	2019-05-01
	251705PW3	DL ND REF IMP GO	135,000.00	135,000.00	135,641.25	100.48	1.7500	2019-05-01
	313EGQS7	FFCB	2,000,000.00	2,000,000.00	1,955,542.00	97.78	1.4000	2020-11-10
	3134G95L7	FHLMC	2,440,000.00	2,440,000.00	2,412,903.80	98.89	1.6000	2021-08-25
	3134GAHK3	FHLMC	2,000,000.00	2,000,000.00	1,964,688.00	98.23	1.6000	2021-09-30
	3134G8Y29	FHLMC ST NOTE	2,000,000.00	2,000,000.00	1,983,038.00	99.15	1.2500	2021-04-28
	3136G37M1	FNMA	2,000,000.00	2,000,000.00	1,952,906.00	97.65	1.3500	2020-06-29
	3138EKM9	FNMA POOL AL3191	1,000,000.00	392,520.32	410,930.79	104.69	3.5000	2028-02-01
	3136G3XT7	FNMA ST NOTE	2,000,000.00	2,000,000.00	1,962,550.00	98.13	1.2500	2021-07-27
	3136G3ET8	FNMA ST NOTE	2,000,000.00	2,000,000.00	1,992,992.00	99.65	1.3500	2021-03-30
	38375C3T5	GNMA REMIC TRUST	1,000,000.00	432,911.75	424,797.99	98.13	1.5000	2027-06-16
Total for Western States Bank:			16,740,000.00	15,565,432.07	15,361,993.03			
Grand Totals			4,452,172,731.00	3,686,861,232.95	3,713,549,353.98			