

Arizona Pooled Collateral

Monthly Collateral Report

For: May 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	958,500.53	990,117.40	103.30	3.0000	2021-07-20
	3137A8PP7	FHMS K012 A2	1,000,000.00	1,000,000.00	1,076,806.18	107.68	4.1860	2019-06-14
	3137AME60	FHMS K017 A2	1,000,000.00	1,000,000.00	1,035,317.69	103.53	2.8730	2019-09-13
	3137B3NA2	FHMS K030 A2	1,000,000.00	1,000,000.00	1,053,497.47	105.35	3.2500	2018-06-13
	3137B4GY6	FHMS K032 A2	1,000,000.00	1,000,000.00	1,057,387.24	105.74	3.3100	2019-05-30
	3137BEVH4	FHMS K040 A2	1,000,000.00	1,000,000.00	1,053,923.19	105.39	3.2410	2019-05-30
	3137BFE98	FHMS K041 A2	1,000,000.00	1,000,000.00	1,048,956.38	104.90	3.1710	2019-10-02
	3137BLMZ8	FHMS K049 A2	1,000,000.00	1,000,000.00	1,032,705.23	103.27	3.0100	2021-01-20
	3137B04Y7	FHR KSMC A2	1,000,000.00	1,000,000.00	1,019,946.14	101.99	2.6150	2017-11-17
Total for 1st Bank Yuma:			9,058,000.00	8,958,500.53	9,368,656.92			
Bank of America								
Securities Held by: FHLB Atlanta								
	67939	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	791,822.72	831,907.80	104.77	3.5000	2042-05-20
Total for Bank of America:			401,971,000.00	400,791,822.72	400,831,907.80			
Bank of the West								
Securities Held by: Wells Fargo Securities								
	31300MHQ9	FHLMC SF ARM;VARIOUS	1,300,000.00	459,142.80	473,478.30	103.12	2.5930	2044-01-01
	3138MAKS6	FNMA CONV 30 YR SF	5,069,006.00	3,401,936.25	3,425,312.99	100.69	3.0000	2042-09-01
	3138M93R0	FNMA CONV 30 YR SF	22,900,000.00	13,872,302.46	13,967,631.54	100.69	3.0000	2042-09-01
	3138M8J61	FNMA CONV 30 YR SF	1,265,000.00	791,064.23	796,500.58	100.69	3.0000	2042-09-01
	36179RS83	G2SF MA3243 3.000	1,000,000.00	809,187.13	823,090.91	101.72	3.0000	2045-11-20
	36179SB71	G2SF MA3662 3.000	10,762,501.00	9,552,821.29	9,716,961.68	101.72	3.0000	2046-05-20
	38378ATT8	GN 11157A A FIX	48,758,751.00	11,843,879.96	12,127,810.93	102.40	3.0000	2026-12-16
	36179DEE6	GNMA1 SINGLE FAMILY	1,900,000.00	1,192,485.05	1,167,527.17	97.91	2.5000	2042-12-15
Total for Bank of the West:			92,955,258.00	41,922,819.17	42,498,314.10			
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			

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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
	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:			7,500,000.00	7,500,000.00	7,500,000.00			
BMO Harris Bank								
Securities Held by: Bank of America								
	912828T26	Fannie Mae	7,000,000.00	7,000,000.00	6,723,570.00	96.05	1.3750	2023-09-30
	3138L0SU6	Fannie Mae	700,000.00	642,701.09	655,702.94	102.02	2.5200	2022-09-01
Total for BMO Harris Bank:			7,700,000.00	7,642,701.09	7,379,272.94			
Desert Schools FCU								
Securities Held by: Wells Fargo Securities								
	3136FPTQ0	Fannie Mae	4,750,000.00	4,750,000.00	4,770,800.25	100.44	2.2000	2017-10-27
Total for Desert Schools FCU:			4,750,000.00	4,750,000.00	4,770,800.25			
First Western Trust Bank								
Securities Held by: The Federal Reserve Bank								
	36176XU31	GN 779402	1,462,000.00	680,583.84	696,911.88	102.29	2.5000	2027-06-15
	38373A5G7	GNR 2009-64 P	2,140,000.00	147,852.60	156,598.40	105.79	4.0000	2039-08-20
	38376FWC2	GNR 2009-78 KB	2,500,000.00	357,633.85	365,793.19	102.16	3.0000	2039-08-16
	38377JZ89	GNR 2010-117 GK	1,600,000.00	342,925.31	355,536.64	103.57	3.5000	2039-10-20
	38377MNC6	GNR 2010-138 PA	775,000.00	174,279.23	181,074.43	103.78	4.0000	2038-08-20
	38377MXX9	GNR 2010-146 NP	1,000,000.00	187,518.92	191,995.76	102.22	4.0000	2038-12-16
	38377NHZ0	GNR 2010-151 DQ	1,250,000.00	248,989.60	256,480.13	102.89	4.0000	2038-03-20
	38377XPP1	GNR 2011-115 PJ	2,712,000.00	224,992.44	227,933.02	101.22	3.0000	2038-10-20
	38375GWR8	GNR 2012-103 CQ	1,461,000.00	792,445.58	808,929.48	101.96	3.0000	2040-08-16
	38375CWQ9	GNR 2012-43 JP	2,000,000.00	818,563.22	840,140.85	102.54	3.0000	2039-07-20
	38378CQA8	GNR 2012-7 NP	1,000,000.00	319,414.53	331,531.34	103.69	3.5000	2038-11-20
	38378VJZ9	GNR 2013-106 KC	2,500,000.00	1,373,455.83	1,373,276.17	99.91	2.5000	2042-12-20
	38378WJX2	GNR 2013-120 DA	1,000,000.00	603,426.04	615,256.07	101.87	3.0000	2041-11-20
	38378KV22	GNR 2013-127A	2,000,000.00	870,559.40	869,113.78	99.75	2.0000	2052-03-16
	38378UW29	GNR 2013-144 BD	2,000,000.00	1,110,604.28	1,119,208.12	100.70	2.5000	2042-08-20
	38378TAR1	GNR 2013-71 MA	1,000,000.00	597,698.88	604,260.95	101.02	2.5000	2041-06-20
	38378PT73	GNR 2014-6 BP	2,000,000.00	358,262.60	363,242.88	101.31	2.5000	2043-10-20
	38379QV85	GNR 2015-151 AG	3,015,000.00	2,642,300.30	2,700,418.66	102.11	3.0000	2045-08-20
	38379FDR7	GNR 2015-166 GB	6,000,000.00	4,322,847.66	4,366,039.78	100.92	2.5000	2035-05-20
	38379NJU7	GNR 2015-90 PH	2,200,000.00	1,233,584.60	1,252,232.53	101.42	3.0000	2045-04-20
	38379XKD1	GNR 2016-83 AP	2,000,000.00	1,895,811.28	1,922,977.81	101.34	3.0000	2045-10-20
Total for First Western Trust Bank:			41,615,000.00	19,303,749.99	19,598,951.87			

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FirstBank								
Securities Held by: Wells Fargo Securities								
	912828N55	US TREASURY NOTE	10,000,000.00	10,000,000.00	9,989,450.00	99.89	1.0000	2017-12-31
Total for FirstBank:			10,000,000.00	10,000,000.00	9,989,450.00			
Great Western Bank								
Securities Held by: FHLB Des Moines								
	3136A8PG9	FNM12100 AD	40,000,000.00	19,927,872.80	19,796,261.36	99.34	2.0000	2031-03-25
	36179MEK2	GNMA2 Pool #MA0138	23,105,000.00	9,967,469.51	10,210,675.96	102.44	2.5000	2027-06-20
	38378TQ37	GNR 2013-87 AP	7,000,000.00	2,999,541.65	3,019,523.43	100.67	2.7500	2043-06-20
	38379P3C9	GNR 2015 87 BP	15,000,000.00	12,736,709.55	13,015,436.77	102.19	3.0000	2043-05-20
	83162CVN0	SBAP 2013-20E 1	2,000,000.00	1,326,463.13	1,296,975.85	97.78	2.0700	2033-05-01
Total for Great Western Bank:			87,105,000.00	46,958,056.64	47,338,873.37			
JPMorgan Chase Bank								
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
Securities Held by: The Federal Reserve Bank								
	912810RG5	US Treasury Bonds	138,310,000.00	138,310,000.00	151,600,761.14	109.61	3.3750	2044-05-15
	912810FJ2	US Treasury Bonds	34,721,000.00	34,721,000.00	48,720,611.36	140.32	6.1250	2029-08-15
	912828J84	US Treasury Notes	32,361,000.00	32,361,000.00	32,324,334.99	99.89	1.3750	2020-03-31
	912828B66	US Treasury Notes	3,453,000.00	3,453,000.00	3,615,940.16	104.72	2.7500	2024-02-15
	912828XG0	US Treasury Notes	24,712,000.00	24,712,000.00	25,102,943.84	101.58	2.1250	2022-06-30
	912828U40	US Treasury Notes	165,000,000.00	165,000,000.00	164,445,765.00	99.66	1.0000	2018-11-30
Total for JPMorgan Chase Bank:			1,398,557,000.00	1,398,557,000.00	1,425,810,356.49			
Mission Bank								
Securities Held by: First Tennessee								
	04048PKN9	Arizona Board of Reg	100,000.00	100,000.00	100,052.00	100.05	2.9900	2024-06-01
	04048PKM1	Arizona Board of Reg	150,000.00	150,000.00	150,082.50	100.06	2.8900	2023-06-01
	040627DM0	Arizona State Power	460,000.00	460,000.00	466,582.60	101.43	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	196,079.40	108.93	3.0000	2023-07-01
	567235HU3	Maricopa County Ariz	165,000.00	165,000.00	167,039.40	101.24	2.5000	2027-07-01
	56674RCD7	Maricopa County Ariz	385,000.00	385,000.00	429,840.96	111.65	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	172,405.49	114.94	4.0000	2025-07-01
	722195MZ4	Pinal County Arizona	250,000.00	250,000.00	268,640.00	107.46	4.7500	2021-07-01
	722171EZ4	Pinal County Arizona	350,000.00	350,000.00	370,853.00	105.96	3.1250	2025-07-01
Total for Mission Bank:			3,190,000.00	3,190,000.00	3,321,575.35			

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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	3,039,944.98	3,008,785.49	98.97	2.0000	2028-05-01
	3138X04X3	FNMA POOL #AU1737	1,677,973.00	982,872.50	972,847.23	98.98	2.0000	2028-08-01
Total for OneAZ Credit Union:			7,021,079.00	4,022,817.48	3,981,632.72			
Sunwest Bank								
Securities Held by: FHLB of San Francisco								
	20196-97	FHLB San Fran LOC	10,100,000.00	10,100,000.00	10,100,000.00	100.00	0.0000	2017-08-01
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	2,767,471.35	2,819,933.72	101.90	2.5000	2028-02-01
	3138M5BD0	FNMA	9,723,462.00	5,421,718.12	5,522,043.76	101.85	2.5000	2027-08-01
	36181BSS0	GNMA	3,146,732.00	1,905,404.01	1,995,749.58	104.74	3.5000	2043-09-15
	38373AML7	GNMA	10,000,000.00	543,800.70	553,993.50	101.87	3.2500	2039-07-20
Total for UMB Bank NA.:			27,870,194.00	10,638,394.18	10,891,720.56			
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	14,863,488.87	15,407,956.91	103.66	3.5000	2043-06-01
Total for Washington Federal:			19,651,956.00	14,863,488.87	15,407,956.91			

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Wells Fargo Bank								
Securities Held by: Bank of New York Mellon								
	31294MJJ1	FG E02965 3.000%	49,996,000.00	12,068,343.46	12,467,246.14	103.31	3.0000	2026-09-01
	3128MJWQ9	FG G08654 3.500%	1,075,925,000.00	819,150,108.37	846,868,902.91	103.38	3.5000	2045-07-01
	3128MJXK1	FG G08681 3.500%	49,996,000.00	40,681,355.23	42,057,950.46	103.38	3.5000	2045-12-01
	3128MDA29	FG G14325 3.000%	125,000,000.00	34,653,253.75	35,798,669.92	103.31	3.0000	2026-12-01
	3128PWKT4	FG J16606 3.000%	14,997,000.00	3,324,648.04	3,434,539.76	103.31	3.0000	2026-09-01
	3132GR6U0	FG Q06883 3.500%	44,100,403.00	26,239,221.61	27,224,807.18	103.76	3.5000	2042-03-01
	3132GS5A3	FG Q07741 3.500%	50,000,000.00	26,060,363.00	27,039,120.65	103.76	3.5000	2042-04-01
	3128LLAC0	FH 2B0003 2.496%	49,881,809.00	10,318,500.63	10,779,979.58	104.47	3.2290	2041-12-01
	3128LLF35	FH 2B0186 2.472%	49,929,763.00	10,874,322.42	11,437,600.14	105.18	3.3700	2042-02-01
	31417EKV2	FN AB7507 3.000%	40,412,785.00	27,445,156.41	27,747,776.31	101.10	3.0000	2043-01-01
	31417FYS1	FN AB8820 3.000%	90,141,770.00	65,410,108.01	66,131,378.73	101.10	3.0000	2043-03-01
	3138EHE65	FN AL1056 3.000%	26,800,710.00	8,741,853.98	9,049,978.19	103.52	3.0000	2026-11-01
	3138LYML8	FN A07562 3.000%	97,997,000.00	59,273,425.67	59,926,933.57	101.10	3.0000	2042-10-01
	3138M5LD9	FN AP2123 3.000%	37,523,098.00	23,091,713.01	23,346,318.54	101.10	3.0000	2042-08-01
	3138NXD87	FN AR1026 3.000%	3,842,487.00	2,460,635.80	2,487,769.68	101.10	3.0000	2043-01-01
	3138NY4W2	FN AR2636 3.000%	27,495,058.00	18,787,689.60	18,994,855.26	101.10	3.0000	2043-02-01
	3138W3E66	FN AR5556 3.000%	38,052,019.00	24,587,474.18	24,858,561.66	101.10	3.0000	2043-02-01
	3138W5AQ1	FN AR7214 3.000%	37,153,310.00	25,048,206.90	25,321,743.09	101.09	3.0000	2043-06-01
	3138WG3U6	FN AS7110 2.500%	46,500,000.00	39,019,680.32	39,448,215.91	101.10	2.5000	2031-05-01
	3138WG3V4	FN AS7111 2.500%	75,000,000.00	65,893,539.75	66,617,218.84	101.10	2.5000	2031-05-01
	3138WQAZ5	FN AT2723 3.000%	10,962,985.00	7,485,372.46	7,567,511.02	101.10	3.0000	2043-05-01
	566816JL9	MARICOPA IDA-A-CATH	53,770,000.00	53,770,000.00	57,817,447.14	107.53	5.0000	2021-07-01
Total for Wells Fargo Bank:			2,095,477,197.00	1,404,384,972.60	1,446,424,524.68			
West Valley National Bank								
Securities Held by: BMO Harris								
	31337BWG2	Federal Home Loan Ba	500,000.00	518,923.46	513,995.00	104.30	2.5000	2022-03-11
	31418BHY5	FNMA POOL 2046	1,060,000.00	646,885.02	649,775.42	105.19	3.5000	2034-10-01
	31418BKY1	FNMA POOL 2110	1,030,000.00	663,231.63	666,271.04	105.19	3.5000	2034-12-01
	3138X3GC0	FNMA POOL AU3794	1,250,000.00	794,541.85	783,676.61	100.98	2.0000	2028-08-01
Total for West Valley National Bank:			3,840,000.00	2,623,581.96	2,613,718.07			
Western Alliance Bank								
Securities Held by: The Federal Reserve Bank								
	3137AUAL3	FHLMC 4116-PA	20,000,000.00	10,188,702.60	10,485,167.79	102.91	3.0000	2040-11-15
	3137BK2H2	FHLMC 4497-TA	11,056,922.00	8,709,996.87	8,915,059.12	102.35	3.0000	2043-09-15
	3137BRPA7	FHLMC 4604	25,000,000.00	23,883,274.50	23,855,373.75	99.88	2.5000	2046-07-15
	3137BQQ59	FHR 4591 QD	20,000,000.00	18,900,343.40	19,305,212.95	102.14	3.0000	2046-04-15
	3136ACU25	FNMA 2013 15-DC	10,000,000.00	5,850,104.20	5,793,942.81	99.04	3.0000	2033-03-25
	3136ATPY4	FNMA 2016-59	20,000,000.00	19,159,788.20	19,083,569.75	99.60	2.5000	2046-09-25
	3136ATZH0	FNMA 2016-70	35,000,000.00	33,661,339.95	32,877,607.95	97.67	2.0000	2046-10-25
	3136ANQV2	FNR 2015 26-UP	15,000,000.00	10,971,803.25	11,269,288.02	102.71	3.0000	2044-06-25

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Western Alliance Bank								
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	3136APQH8	FNR 2015 50-BA	24,000,000.00	9,344,502.48	9,636,297.89	103.12	3.0000	2034-11-25
	3136ARBX5	FNR 2016 2-BH	20,000,000.00	16,402,966.20	16,526,979.59	100.76	2.7000	2045-07-25
	3136AR7J1	FNR 2016-33 EK	20,000,000.00	18,956,692.20	19,401,053.31	102.34	3.0000	2045-05-25
Total for Western Alliance Bank:			220,056,922.00	176,029,513.85	177,149,552.93			
Western Bank								
Securities Held by: FHLB Dallas								
	191399BJ2	Cochise Cnty	270,000.00	270,510.84	291,402.90	107.93	3.2500	2023-07-01
	191399BH6	Cochise Cnty	65,000.00	64,817.49	68,923.40	106.04	3.0000	2022-07-01
	191399AW4	Cochise Cnty	100,000.00	99,593.80	105,837.00	105.84	3.1250	2023-07-01
	191399AV6	Cochise Cnty	100,000.00	100,000.00	105,782.00	105.78	3.0000	2022-07-01
	567235FY7	Maricopa Cnty	275,000.00	276,223.23	284,773.50	103.55	4.0000	2022-07-01
Total for Western Bank:			810,000.00	811,145.36	856,718.80			
Western States Bank								
Securities Held by: Bank of North Dakota								
	251705QK8	DL ND REF & IMP GO	165,000.00	165,000.00	166,211.10	100.73	1.8000	2019-05-01
	251705PW3	DL ND REF IMP GO	135,000.00	135,000.00	135,680.40	100.50	1.7500	2019-05-01
	313EGQS7	FFCB	2,000,000.00	2,000,000.00	1,953,454.00	97.67	1.4000	2020-11-10
	3134GAHK3	FHLMC	2,000,000.00	2,000,000.00	1,975,128.00	98.76	1.6000	2021-09-30
	3134G95L7	FHLMC	2,440,000.00	2,440,000.00	2,375,593.76	97.36	1.6000	2021-08-25
	3134G8Y29	FHLMC ST NOTE	2,000,000.00	2,000,000.00	1,981,072.00	99.05	1.2500	2021-04-28
	3136G37M1	FNMA	2,000,000.00	2,000,000.00	1,949,672.00	97.48	1.3500	2020-06-29
	3138EKM9	FNMA POOL AL3191	1,000,000.00	430,421.17	451,136.14	104.81	3.5000	2028-02-01
	3136G3XT7	FNMA ST NOTE	2,000,000.00	2,000,000.00	1,959,772.00	97.99	1.2500	2021-07-27
	3136G3ET8	FNMA ST NOTE	2,000,000.00	2,000,000.00	1,991,554.00	99.58	1.3500	2021-03-30
	38375C3T5	GNMA REMIC TRUST	1,000,000.00	466,765.36	458,528.21	98.24	1.5000	2027-06-16
Total for Western States Bank:			16,740,000.00	15,637,186.53	15,397,801.61			
Grand Totals			4,749,968,606.00	3,872,685,750.97	3,945,231,785.37			