

Arizona Pooled Collateral

Monthly Collateral Report

For: November 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	917,645.51	930,806.91	101.43	3.0000	2021-07-20
	3137A8PP7	FHMS K012 A2	1,000,000.00	1,000,000.00	1,053,274.77	105.33	4.1860	2019-06-14
	3137AME60	FHMS K017 A2	1,000,000.00	1,000,000.00	1,022,022.32	102.20	2.8730	2019-09-13
	3137B3NA2	FHMS K030 A2	1,000,000.00	1,000,000.00	1,037,375.49	103.74	3.2500	2018-06-13
	3137B4GY6	FHMS K032 A2	1,000,000.00	1,000,000.00	1,040,991.90	104.10	3.3100	2019-05-30
	3137BEVH4	FHMS K040 A2	1,000,000.00	1,000,000.00	1,038,600.23	103.86	3.2410	2019-05-30
	3137BFE98	FHMS K041 A2	1,000,000.00	1,000,000.00	1,033,340.38	103.33	3.1710	2019-10-02
	3137BLMZ8	FHMS K049 A2	1,000,000.00	1,000,000.00	1,018,267.52	101.83	3.0100	2021-01-20
	3137B04Y7	FHR KSMC A2	1,000,000.00	1,000,000.00	1,004,898.61	100.49	2.6150	2017-11-17
Total for 1st Bank Yuma:			9,058,000.00	8,917,645.51	9,179,578.13			
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	710,010.20	740,228.65	103.97	3.5000	2042-05-20
Total for Bank of America:			401,971,000.00	400,710,010.20	400,740,228.65			
Bank of the West								
Securities Held by: Wells Fargo Securities								
	31300MHQ9	FHLMC SF ARM;VARIOUS	1,300,000.00	363,883.09	373,879.98	102.75	2.5920	2044-01-01
	3138M93R0	FNMA CONV 30 YR SF	22,900,000.00	12,698,865.70	12,787,242.18	100.70	3.0000	2042-09-01
	3138M8J61	FNMA CONV 30 YR SF	1,265,000.00	739,748.55	744,922.35	100.70	3.0000	2042-09-01
	3138MAKS6	FNMA CONV 30 YR SF	5,069,006.00	3,154,789.96	3,176,835.95	100.70	3.0000	2042-09-01
	36179SB71	G2SF MA3662 3.000	10,762,501.00	8,883,725.75	8,990,868.81	101.21	3.0000	2046-05-20
	36179SGK7	G2SF MA3802 3.000	14,000,000.00	12,218,654.00	12,366,018.30	101.21	3.0000	2046-07-20
	38378ATT8	GN 11157A A FIX	48,758,751.00	9,961,072.01	10,078,059.82	101.17	3.0000	2026-12-16
	36179DEE6	GNMA1 SINGLE FAMILY	1,900,000.00	1,062,947.53	1,041,063.46	97.94	2.5000	2042-12-15
	36179NM96	GNMA2 SINGLE FAMILY	1,600,000.00	955,521.30	970,995.10	101.62	3.0000	2043-09-20
Total for Bank of the West:			107,555,258.00	50,039,207.89	50,529,885.95			
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								
	114152	FHLB Atlanta LOC	12,250,000.00	12,250,000.00	12,250,000.00	100.00	0.0000	2018-08-16
Total for BBVA Compass:			12,250,000.00	12,250,000.00	12,250,000.00			
BMO Harris Bank								
Securities Held by: Bank of America								
	912828T26	Fannie Mae	7,000,000.00	7,000,000.00	6,691,860.00	95.60	1.3750	2023-09-30
	3138L0SU6	Fannie Mae	700,000.00	642,701.09	640,115.20	99.60	2.5200	2022-09-01
Total for BMO Harris Bank:			7,700,000.00	7,642,701.09	7,331,975.20			
Desert Schools FCU								
Securities Held by: Wells Fargo Securities								
	3128S3LB3	FGLMC #T62122	5,000,000.00	4,850,193.25	4,817,502.95	99.33	3.0000	2046-11-01
Total for Desert Schools FCU:			5,000,000.00	4,850,193.25	4,817,502.95			
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								
	912828XV7	US TREASURY NOTE	10,000,000.00	10,000,000.00	9,919,140.60	99.19	1.0000	2019-06-30
Total for FirstBank:			10,000,000.00	10,000,000.00	9,919,140.60			
Great Western Bank								
Securities Held by: FHLB Des Moines								
	0792123P9	BELLEVUE NEB	785,000.00	785,000.00	783,626.23	99.82	1.4500	2019-12-15
	231871JD7	CUSTER S D SCH DIST	445,000.00	445,000.00	432,962.74	97.29	2.0000	2026-01-01
	231871JA3	CUSTER S D SCH DIST	425,000.00	425,000.00	424,995.75	100.00	2.0000	2023-01-01
	3136A8PG9	FNMA12100 AD	40,000,000.00	17,823,189.20	17,557,652.55	98.51	2.0000	2031-03-25
	3138LJPV6	FNMA POOL #AN5835	3,900,000.00	3,882,581.94	3,919,000.71	100.94	2.6800	2022-07-01
	30293MAG9	FRESB 2015-SB6 A5	5,000,000.00	3,510,841.49	3,492,657.02	99.48	2.2700	2035-09-25
	36179MEK2	GNMA2 Pool #MA0138	23,105,000.00	8,911,333.25	8,946,532.75	100.39	2.5000	2027-06-20
	38378TQ37	GNR 2013-87 AP	7,000,000.00	2,608,733.05	2,581,488.56	98.96	2.7500	2043-06-20
	38379P3C9	GNR 2015 87 BP	15,000,000.00	11,826,855.90	12,005,429.95	101.51	3.0000	2043-05-20
	652827EU6	NEWTON IOWA CMNTY SC	460,000.00	460,000.00	463,854.79	100.84	3.0000	2018-06-01
	83162CVN0	SBAP 2013-20E 1	4,000,000.00	2,461,431.30	2,397,581.74	97.41	2.0700	2033-05-01
	831641FF7	SBIC 2016-10A 1	3,448,000.00	3,377,871.45	3,394,963.38	100.51	2.5070	2026-03-10
	919558LF1	VALLEY CNTY NEB	460,000.00	460,000.00	440,928.38	95.85	1.8000	2025-12-15
	919558LE4	VALLEY CNTY NEB	435,000.00	435,000.00	420,292.66	96.62	1.7000	2024-12-15
	919558LC8	VALLEY CNTY NEB	205,000.00	205,000.00	198,058.70	96.61	1.4000	2022-12-15
	919558KY1	VALLEY CNTY NEB	470,000.00	470,000.00	467,382.10	99.44	0.8500	2018-12-15

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Great Western Bank								
Securities Held by: FHLB Des Moines								
	919558LG9	VALLEY CNTY NEB	485,000.00	485,000.00	462,559.05	95.37	1.9500	2026-12-15
	947810EH6	WEBSTER CNTY IOWA	475,000.00	475,000.00	476,961.76	100.41	2.0000	2024-06-01
	947810EG8	WEBSTER CNTY IOWA	465,000.00	465,000.00	468,115.49	100.67	2.0000	2023-06-01
	947810EF0	WEBSTER CNTY IOWA	455,000.00	455,000.00	457,602.60	100.57	2.0000	2022-06-01
Total for Great Western Bank:			107,018,000.00	59,967,837.58	59,792,646.91			
JPMorgan Chase Bank								
Securities Held by: FHLB of Chicago								
	83831	FHLB Chicago LOC	410,000,000.00	410,000,000.00	410,000,000.00	100.00	0.0000	2018-01-12
	87305	FHLB Chicago LOC	590,000,000.00	590,000,000.00	590,000,000.00	100.00	0.0000	2018-05-03
Securities Held by: FHLB of Cincinatti								
	254021	FHLB Cincinatti LOC	600,000,000.00	600,000,000.00	600,000,000.00	100.00	0.0000	2017-12-07
	523775	FHLB Cincinatti LOC	400,000,000.00	400,000,000.00	400,000,000.00	100.00	0.0000	2018-06-26
Total for JPMorgan Chase Bank:			2,000,000,000.00	2,000,000,000.00	2,000,000,000.00			
Mission Bank								
Securities Held by: First Tennessee								
	04048PKN9	Arizona Board of Reg	100,000.00	100,000.00	99,350.00	99.35	2.9900	2024-06-01
	04048PKM1	Arizona Board of Reg	150,000.00	150,000.00	148,917.00	99.28	2.8900	2023-06-01
	040627DM0	Arizona State Power	460,000.00	460,000.00	466,706.80	101.46	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	190,629.00	105.91	3.0000	2023-07-01
	567235HU3	Maricopa County Ariz	165,000.00	165,000.00	167,669.69	101.62	2.5000	2027-07-01
	56674RCD7	Maricopa County Ariz	385,000.00	385,000.00	425,921.64	110.63	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	170,286.00	113.52	4.0000	2025-07-01
	722195MZ4	Pinal County Arizona	250,000.00	250,000.00	264,127.50	105.65	4.7500	2021-07-01
	722171EZ4	Pinal County Arizona	350,000.00	350,000.00	368,753.01	105.36	3.1250	2025-07-01
Total for Mission Bank:			3,190,000.00	3,190,000.00	3,302,360.64			
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			

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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	2,870,472.03	2,826,496.46	98.47	2.0000	2028-05-01
	3138X04X3	FNMA POOL #AU1737	1,677,973.00	798,005.63	784,990.18	98.37	2.0000	2028-08-01
Total for OneAZ Credit Union:			7,021,079.00	3,668,477.66	3,611,486.64			
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	2,544,617.05	2,552,860.31	100.32	2.5000	2028-02-01
	3136AGU83	FNMA	9,500,000.00	5,242,079.35	5,315,623.47	101.40	2.5000	2035-11-25
	38373AML7	GNMA	10,000,000.00	399,352.20	404,140.90	101.20	3.2500	2039-07-20
	36182DY66	GNMA	1,656,458.00	885,068.06	919,662.16	103.91	3.5000	2044-01-20
	36181BSS0	GNMA	3,146,732.00	1,756,567.71	1,824,982.54	103.89	3.5000	2043-09-15
Total for UMB Bank NA.:			29,303,190.00	10,827,684.37	11,017,269.38			
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	13,772,365.30	13,772,365.30	0.00	3.5000	2043-06-01
Total for Washington Federal:			19,651,956.00	13,772,365.30	13,772,365.30			

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Wells Fargo Bank								
Securities Held by: Bank of New York Mellon								
	087368AF3	BETHLEHAM ASD-REMK 0	20,435,000.00	20,435,000.00	20,306,055.15	99.37	0.0000	2031-07-01
	3128P73X9	FG C91714 3.000%	32,752,675.00	20,383,386.88	20,772,143.73	101.91	3.0000	2033-07-01
	3128MJSN1	FG G08524 3.000%	67,155,369.00	43,208,659.60	43,361,150.73	100.35	3.0000	2043-03-01
	3128MJWQ9	FG G08654 3.500%	421,618,418.00	294,930,536.84	302,550,901.92	102.58	3.5000	2045-07-01
	3128MMS38	FG G18537 3.000%	5,005,547.00	3,040,957.20	3,099,452.69	101.92	3.0000	2030-01-01
	3128MMTB9	FG G18545 3.000%	42,250,135.00	27,057,609.64	27,578,086.58	101.92	3.0000	2030-03-01
	3128PWKT4	FG J16606 3.000%	76,145,351.00	15,591,765.74	15,891,687.07	101.92	3.0000	2026-09-01
	3128LLF35	FH 2B0186 2.472%	49,929,763.00	8,654,241.94	9,016,689.73	104.19	3.3750	2042-02-01
	3138MFZE0	FN AQ0740 3.000%	53,760,549.00	32,261,082.37	32,359,247.04	100.30	3.0000	2042-10-01
	3138NW6X2	FN AR0885 3.000%	66,485,200.00	42,141,368.11	42,269,606.82	100.30	3.0000	2042-12-01
	3138NXD87	FN AR1026 3.000%	78,830,487.00	46,755,843.85	46,898,018.09	100.30	3.0000	2043-01-01
	3138NXE29	FN AR1052 3.000%	39,271,136.00	25,224,509.62	25,301,136.13	100.30	3.0000	2043-01-01
	3138W1JA6	FN AR3856 3.000%	29,459,323.00	19,044,326.09	19,102,076.48	100.30	3.0000	2043-02-01
	3138WQAZ5	FN AT2723 3.000%	25,427,662.00	16,247,052.44	16,296,442.34	100.30	3.0000	2043-05-01
	3140F4JS6	FN BC8372 2.500%	58,373,416.00	48,326,146.86	48,254,594.69	99.85	2.5000	2031-05-01
	485424QU2	KS DEPT TRANS-RMK-C-	34,675,000.00	34,675,000.00	34,582,764.50	99.73	0.0000	2023-09-01
	566746CV3	MARICOPA CO-COPS 566	38,280,000.00	38,280,000.00	36,838,949.40	96.24	1.3500	2023-07-01
	566816JL9	MARICOPA IDA-A-CATH	41,315,000.00	41,315,000.00	44,038,209.37	106.59	5.0000	2021-07-01
	57429RBV4	MD TRN AUTH-REF 5742	42,150,000.00	42,150,000.00	42,016,712.33	99.68	1.2400	2019-03-01
	60636AMT7	MO HLTH & EDU-A1-VAR	20,965,000.00	20,965,000.00	20,728,514.80	98.87	0.0000	2035-10-01
	60636AMU4	MO HLTH & EDU-A2-VAR	34,095,000.00	34,095,000.00	33,710,408.40	98.87	0.0000	2035-10-01
	68607DSM8	OR DEPT OF TRANS-S1	265,675,000.00	265,675,000.00	264,227,071.25	99.46	1.1595	2038-11-15
	770082AZ8	ROANOKE EDA-INS-D-REM	105,110,000.00	105,110,000.00	104,238,638.10	99.17	0.0000	2036-07-01
Total for Wells Fargo Bank:			1,649,165,031.00	1,245,567,487.18	1,253,438,557.34			
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			

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Western Alliance Bank								
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	3137AUAL3	FHLMC 4116-PA	20,000,000.00	8,989,664.00	9,098,802.36	101.21	3.0000	2040-11-15
	3137BK2H2	FHLMC 4497-TA	11,056,922.00	8,301,679.45	8,352,691.53	100.61	3.0000	2043-09-15
	3137BRPA7	FHLMC 4604	25,000,000.00	22,782,583.50	22,448,464.90	98.53	2.5000	2046-07-15
	3137BSC50	FHLMC REMIC SERIES 4	18,500,000.00	14,944,831.69	15,131,556.57	101.25	3.0000	2047-12-15
	3137BQQ59	FHR 4591 QD	20,000,000.00	17,878,757.00	17,992,130.62	100.63	3.0000	2046-04-15
	3136ACU25	FNMA 2013 15-DC	10,000,000.00	5,360,341.70	5,230,953.20	97.59	3.0000	2033-03-25
	3136ATPY4	FNMA 2016-59	20,000,000.00	18,326,490.00	17,915,751.91	97.76	2.5000	2046-09-25
	3136ATZH0	FNMA 2016-70	35,000,000.00	32,190,667.25	30,954,455.94	96.16	2.0000	2046-10-25
	3136AWBB2	FNMA REMIC TRUST 201	15,000,000.00	14,149,426.95	14,078,678.74	99.50	2.2500	2047-04-25
	3136ANQV2	FNR 2015 26-UP	15,000,000.00	10,117,636.80	10,228,492.20	101.10	3.0000	2044-06-25
	3136ARBX5	FNR 2016 2-BH	20,000,000.00	15,288,420.00	15,066,428.11	98.55	2.7000	2045-07-25
Total for Western Alliance Bank:			209,556,922.00	168,330,498.34	166,498,406.08			
Western Bank								
Securities Held by: FHLB Dallas								
	191399BJ2	Cochise Cnty	270,000.00	270,510.84	293,022.90	108.53	3.2500	2023-07-01
	191399BH6	Cochise Cnty	65,000.00	64,817.49	69,306.90	106.63	3.0000	2022-07-01
	191399AW4	Cochise Cnty	100,000.00	99,593.80	106,521.00	106.52	3.1250	2023-07-01
	191399AV6	Cochise Cnty	100,000.00	100,000.00	106,626.00	106.63	3.0000	2022-07-01
	567235FY7	Maricopa Cnty	275,000.00	276,223.23	280,431.25	101.98	4.0000	2022-07-01
	56674RCU9	Maricopa Cnty	495,000.00	495,000.00	525,155.40	106.09	4.0000	2036-07-01
	721669DQ9	Pima Cnty	400,000.00	400,000.00	426,080.00	106.52	3.7500	2029-07-01
	722086FZ3	Pinal Cnty	710,000.00	710,000.00	829,038.60	116.77	5.0000	2033-07-01
	985245ED7	Yavapai Cnty	430,000.00	430,000.00	465,328.80	108.22	4.0000	2035-07-01
Total for Western Bank:			2,845,000.00	2,846,145.36	3,101,510.85			
Western States Bank								
Securities Held by: Bank of North Dakota								
	251705QK8	DL ND REF & IMP GO	165,000.00	165,000.00	166,079.10	100.65	1.8000	2019-05-01
	251705PW3	DL ND REF IMP GO	135,000.00	135,000.00	134,667.90	99.75	1.7500	2019-05-01
	313EGQS7	FFCB	2,000,000.00	2,000,000.00	1,943,892.00	97.19	1.4000	2020-11-10
	3134GAHK3	FHLMC	2,000,000.00	2,000,000.00	1,950,832.00	97.54	1.6000	2021-09-30
	3134G95L7	FHLMC	2,440,000.00	2,440,000.00	2,393,071.48	98.08	1.6000	2021-08-25
	3134G8Y29	FHLMC ST NOTE	2,000,000.00	2,000,000.00	1,973,554.00	98.68	1.2500	2021-04-28
	3136G37M1	FNMA	2,000,000.00	2,000,000.00	1,943,404.00	97.14	1.3500	2020-06-29
	3138EKRM9	FNMA POOL AL3191	1,000,000.00	379,428.69	393,845.16	103.79	3.5000	2028-02-01
	3136G3XT7	FNMA ST NOTE	2,000,000.00	2,000,000.00	1,951,148.00	97.56	1.2500	2021-07-27
	3136G3ET8	FNMA ST NOTE	2,000,000.00	2,000,000.00	1,987,170.00	99.36	1.5000	2021-03-30
	38375C3T5	GNMA REMIC TRUST	1,000,000.00	421,451.36	409,859.72	97.25	1.5000	2027-06-16
Total for Western States Bank:			16,740,000.00	15,540,880.05	15,247,523.36			
Grand Totals			4,913,465,436.00	4,339,238,554.20	4,338,708,761.31			

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 30, 2017 ending balance