

#### Client Management Team

**Rick Phillips**

President & Chief Investment Officer  
702-575-6666  
rick.phillips@fhnmainstreet.com

**Tonya Dazzio**

Chief Operating & Compliance Officer  
702-575-6592  
tonya.dazzio@fhnmainstreet.com

**Greg Balls, CFA**

Senior Portfolio Manager  
702-575-6655  
greg.balls@fhnmainstreet.com

**Dan Rusk, CFA**

Portfolio Manager  
702-575-6633  
daniel.rusk@fhnmainstreet.com

**Christine Wilson**

Operations Analyst  
702-575-6640  
christine.wilson@fhnmainstreet.com

**Ruth Phillips**

Financial Analyst  
702-575-6600  
ruth.phillips@fhnmainstreet.com

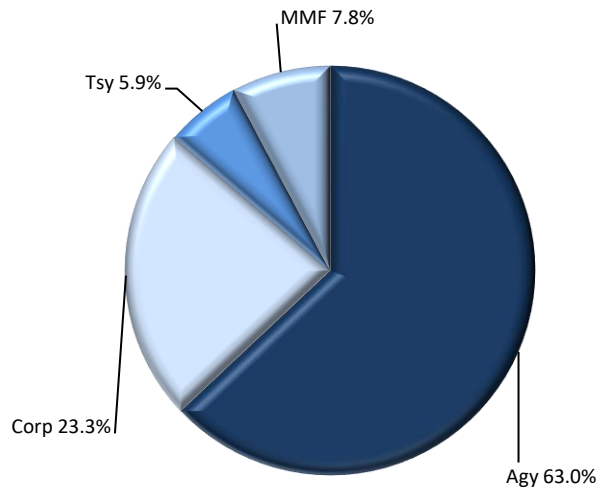
# Monthly Investment Report

## City of Las Vegas Investment Pool

### FHN Main Street's Portion

## August 2020

## SECTOR ALLOCATION



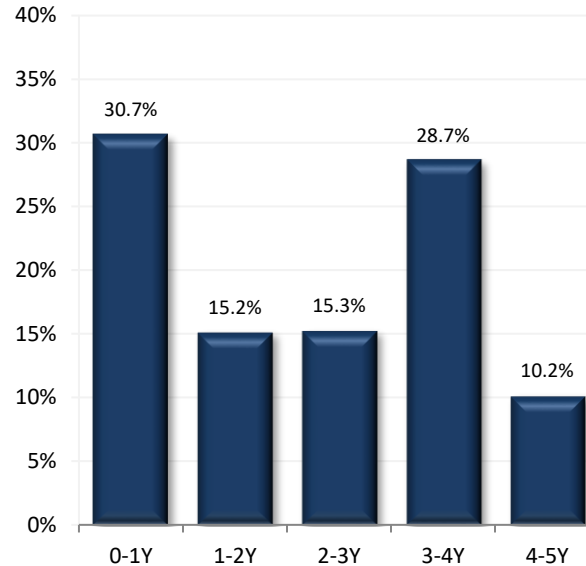
Per Book Value

## ACCOUNT SUMMARY

|                           | 8/31/20       | 7/31/20       |
|---------------------------|---------------|---------------|
| <b>Market Value</b>       | \$374,550,444 | \$374,336,346 |
| <b>Book Value*</b>        | \$362,836,781 | \$362,178,841 |
| <b>Variance</b>           | \$11,713,662  | \$12,157,505  |
| <b>Par Value</b>          | \$362,175,138 | \$361,519,520 |
| <b>Net Asset Value</b>    | \$103.228     | \$103.357     |
| <b>Book Yield</b>         | 1.86%         | 1.84%         |
| <b>Years to Maturity</b>  | 2.19          | 2.00          |
| <b>Effective Duration</b> | 1.97          | 1.83          |

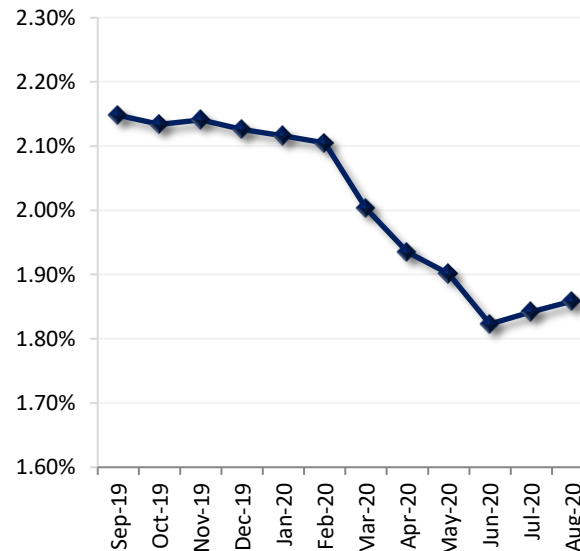
\*Book Value is Amortized

## MATURITY DISTRIBUTION

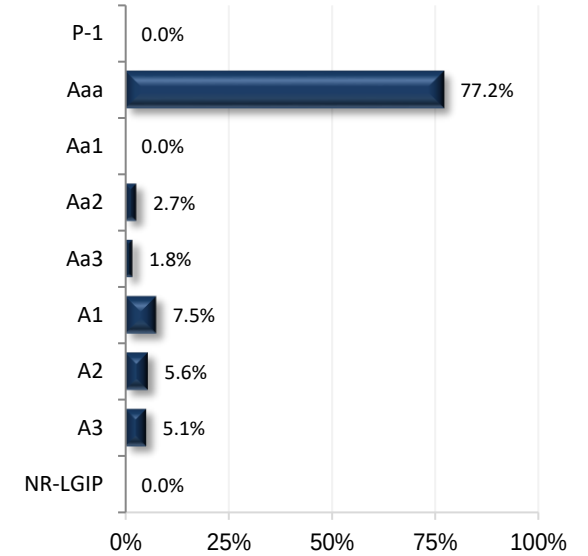


Per Book Value

## PORTFOLIO BOOK YIELD HISTORY



## CREDIT QUALITY (MOODY'S)



NR: Not Rated

## TOP ISSUERS

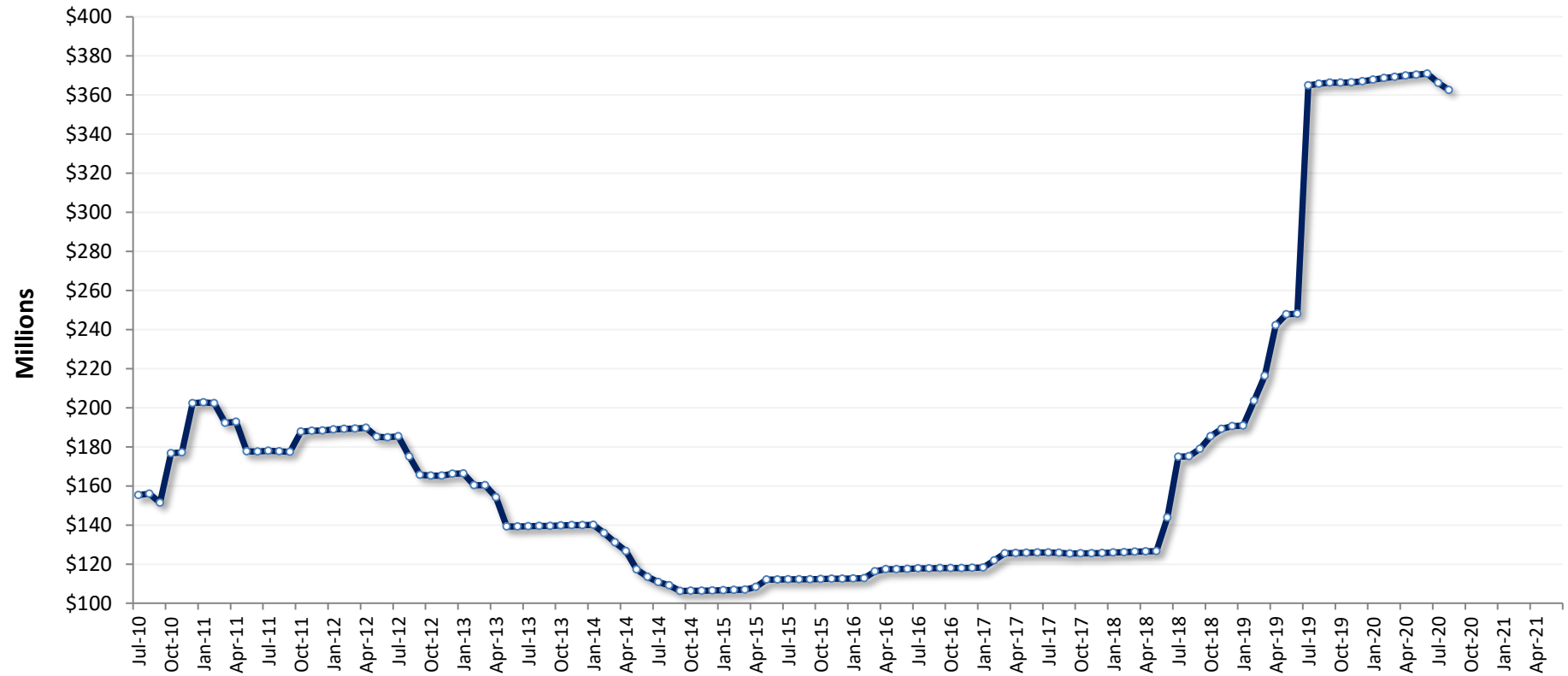
| Issuer                    | % Portfolio |
|---------------------------|-------------|
| FFCB                      | 23.7%       |
| FNMA                      | 18.5%       |
| FHLB                      | 13.8%       |
| Invesco Govt MMF          | 7.8%        |
| FHLMC                     | 6.9%        |
| U.S. Treasury             | 5.9%        |
| US Bank                   | 2.3%        |
| Honda                     | 1.8%        |
| Intercontinental Exchange | 1.7%        |
| BNYM                      | 1.7%        |
| Jackson Life              | 1.4%        |
| US Bancorp                | 1.4%        |
| Walmart                   | 1.4%        |
| Toyota                    | 1.4%        |
| Chevron                   | 1.4%        |

Per Book Value

| Item / Sector*                     | Parameters                                                                                                                                                     | In Compliance |
|------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| Weighted Average Maturity          | Weighted Average Maturity (WAM) cannot exceed 3.0 years (per RFP).                                                                                             | Yes: 2.19 Yrs |
| U.S. Treasuries                    | No limit, maximum maturity 5 years.                                                                                                                            | Yes: 5.9%     |
| U.S. Federal Agencies              | No limit, no issuer limit, maximum maturity 5 years.                                                                                                           | Yes: 63.0%    |
| Commercial Paper                   | 20% limit, 10% per issuer, maximum maturity 270 days, rated A-1 or P-1, issued by domestic corporation or depository institution license in the United States. | Yes: 0.0%     |
| Negotiable Certificates of Deposit | No limit, no issuer limit, rated A-1 or P-1, issued by commercial banks, insured credit unions or savings and loan associations.                               | Yes: 0.0%     |
| Corporate Bonds                    | 30% limit (per direction from CLV), 5% per issuer limit, maximum maturity 5 years, A- (S&P/Fitch) or A3 (Moody's), issued by Domestic Corporations.            | Yes: 23.3%    |
| Money Market Funds                 | No limit, no issuer limit, rated AAA-m or Aaa-mf, treasury and agency funds.                                                                                   | Yes: 7.8%     |

\* The City's Investment Policy allows for additional investment sectors, but FTN Main Street is constrained to invest only in the sectors shown above.

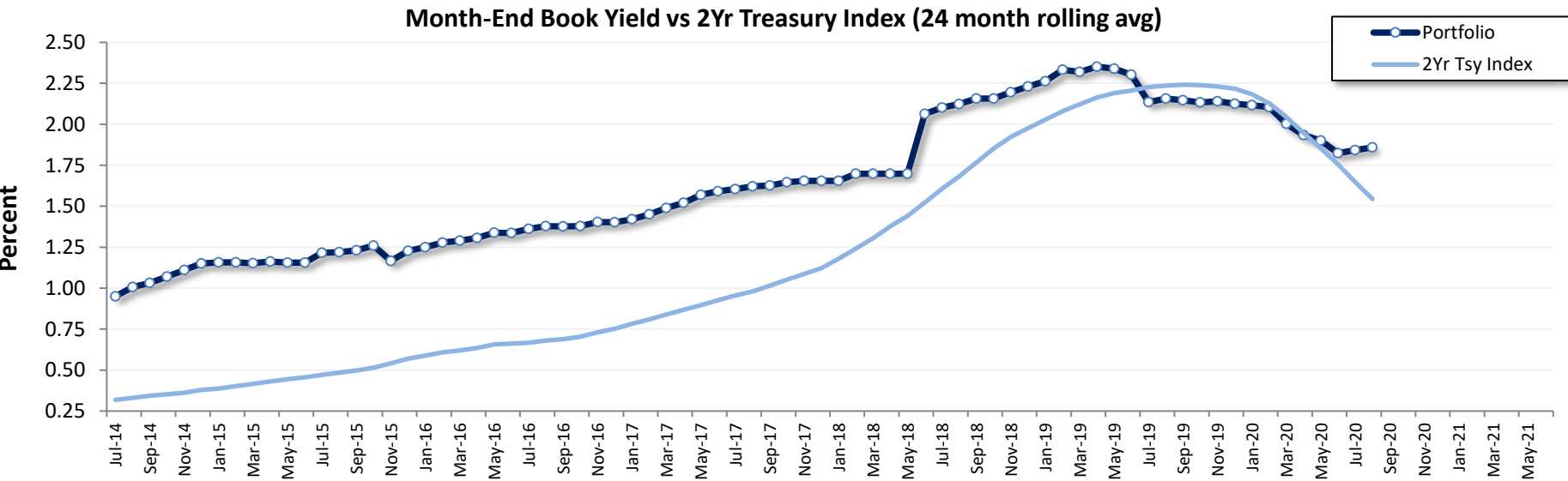
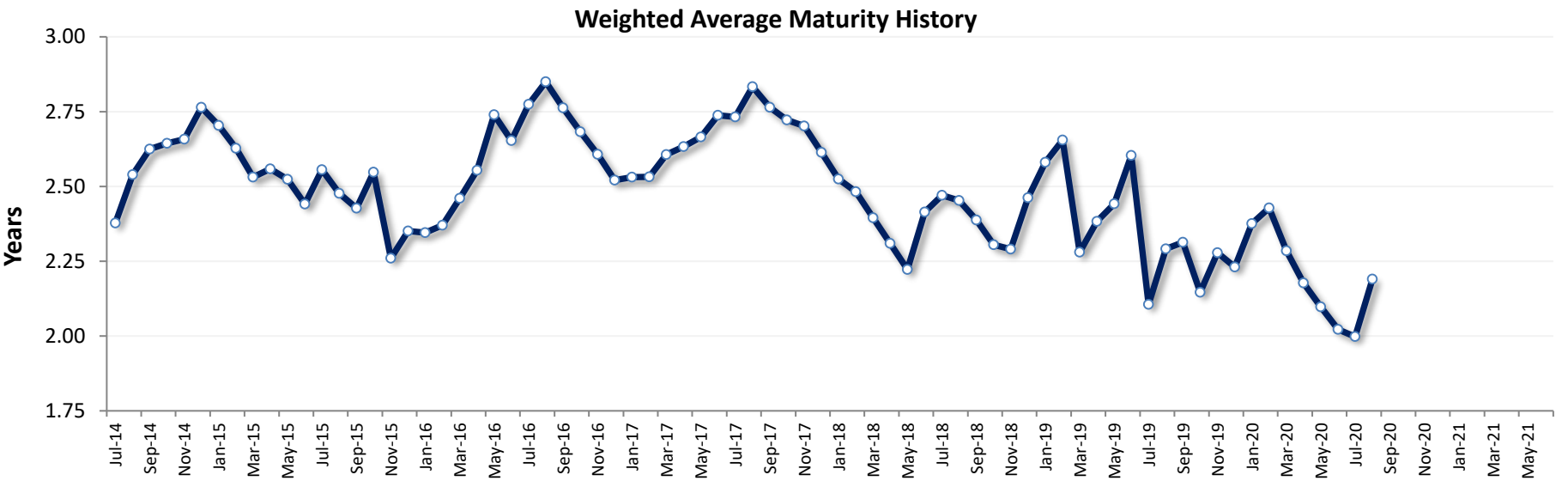
Securities' market values are derived from the Entity's custodian.

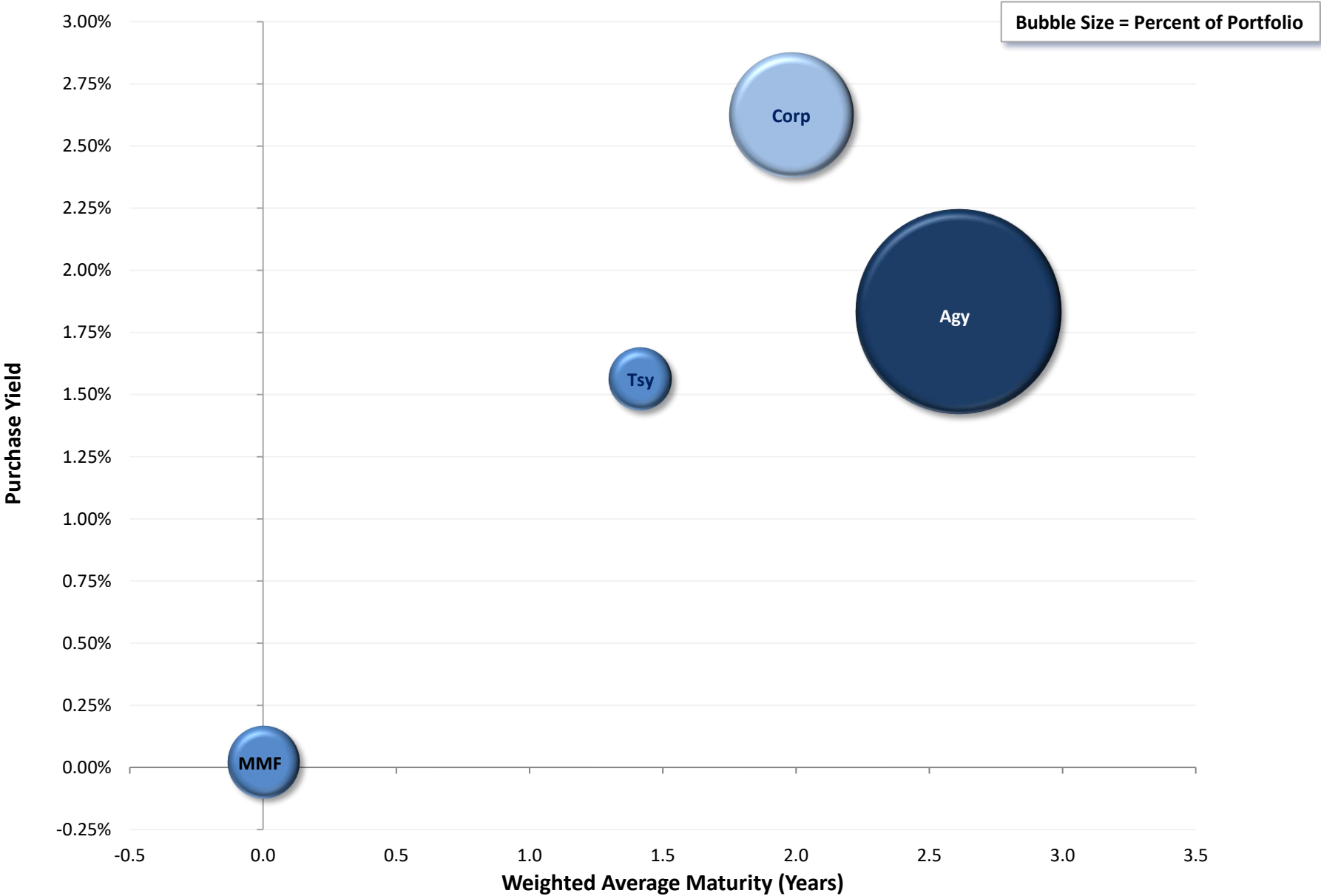


|                         | Jul     | Aug     | Sep     | Oct     | Nov     | Dec     | Jan     | Feb     | Mar     | Apr     | May     | Jun     |
|-------------------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|
| <b>Fiscal Year 2012</b> | \$178.0 | \$177.7 | \$177.5 | \$187.8 | \$188.2 | \$188.3 | \$188.8 | \$189.2 | \$189.3 | \$189.7 | \$185.1 | \$184.8 |
| <b>Fiscal Year 2013</b> | \$185.4 | \$175.1 | \$164.7 | \$165.3 | \$165.2 | \$166.2 | \$166.4 | \$160.3 | \$160.4 | \$154.3 | \$139.2 | \$139.2 |
| <b>Fiscal Year 2014</b> | \$139.3 | \$139.5 | \$139.6 | \$139.7 | \$139.9 | \$139.9 | \$140.0 | \$135.9 | \$131.1 | \$126.7 | \$117.3 | \$113.4 |
| <b>Fiscal Year 2015</b> | \$110.9 | \$109.2 | \$106.2 | \$106.4 | \$106.4 | \$106.5 | \$106.6 | \$106.8 | \$106.9 | \$108.3 | \$112.1 | \$112.1 |
| <b>Fiscal Year 2016</b> | \$112.2 | \$112.2 | \$112.2 | \$112.3 | \$112.5 | \$112.5 | \$112.7 | \$112.8 | \$116.2 | \$117.4 | \$117.5 | \$117.6 |
| <b>Fiscal Year 2017</b> | \$117.8 | \$117.9 | \$118.0 | \$117.9 | \$118.0 | \$118.1 | \$118.3 | \$121.9 | \$125.6 | \$125.7 | \$125.8 | \$125.9 |
| <b>Fiscal Year 2018</b> | \$125.9 | \$125.8 | \$125.4 | \$125.5 | \$125.6 | \$125.7 | \$125.9 | \$126.1 | \$126.3 | \$126.5 | \$126.6 | \$143.8 |
| <b>Fiscal Year 2019</b> | \$175.0 | \$175.3 | \$179.0 | \$185.4 | \$189.2 | \$190.5 | \$190.9 | \$203.6 | \$216.3 | \$242.3 | \$247.8 | \$248.1 |
| <b>Fiscal Year 2020</b> | \$364.9 | \$365.8 | \$366.4 | \$366.3 | \$366.4 | \$367.1 | \$367.8 | \$368.6 | \$369.3 | \$370.0 | \$370.4 | \$370.9 |
| <b>Fiscal Year 2021</b> | \$366.2 | \$362.6 |         |         |         |         |         |         |         |         |         |         |

Figures in Millions, Average Daily Balance--Data prior to June 2014 provided by the City of Las Vegas

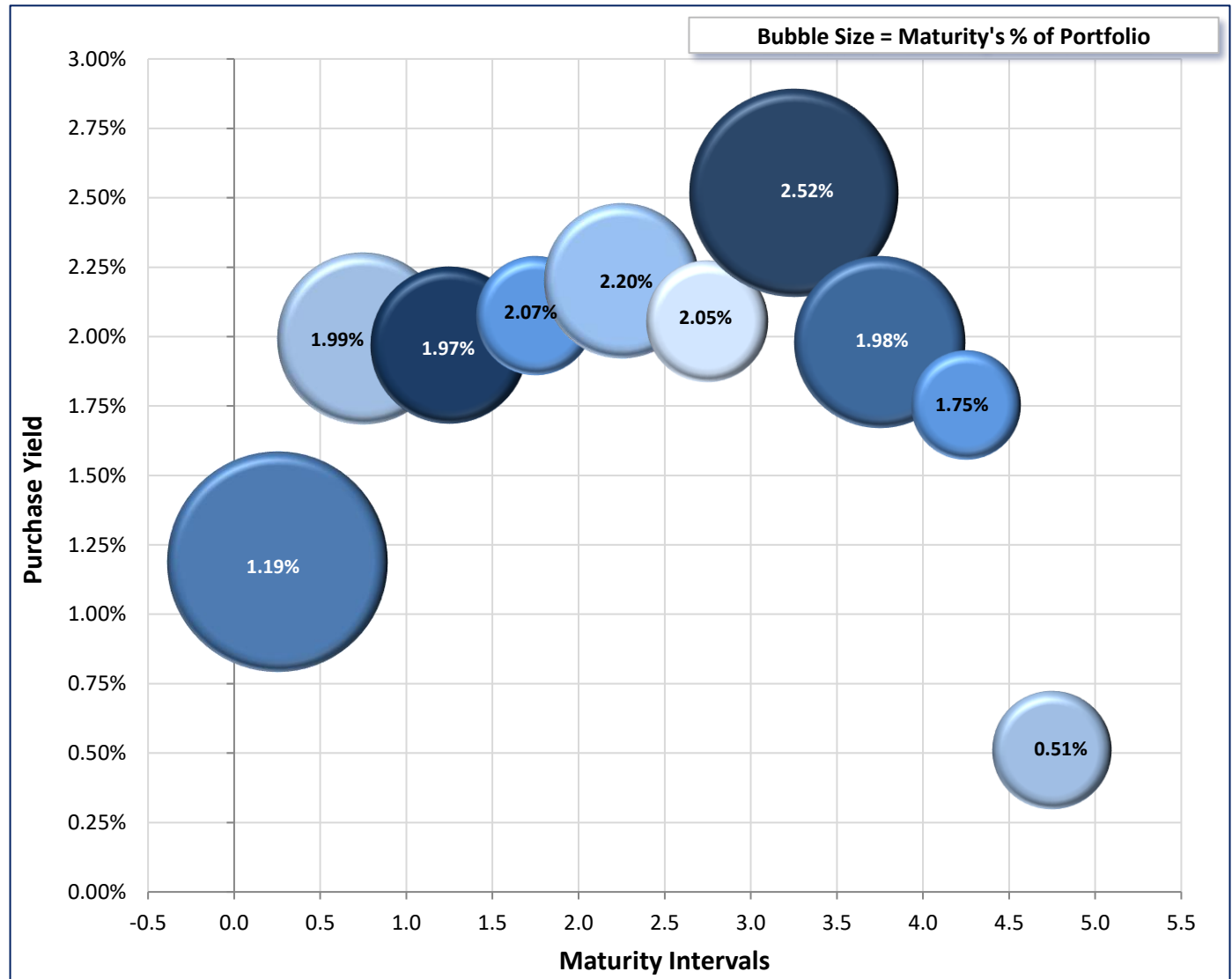
ABS/MBS portfolio and Wells Capital Management portfolio were transferred to this portfolio during FY 2019



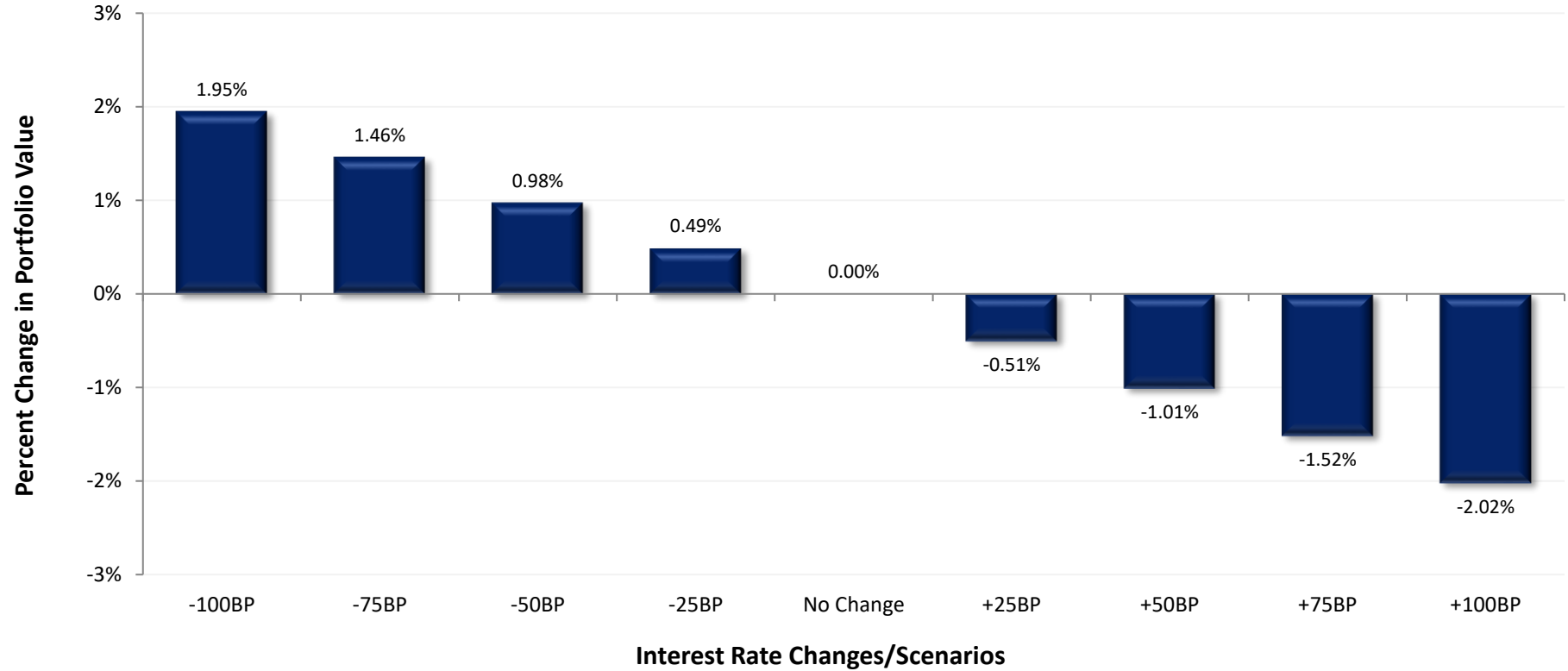


| Years        | Purchase Yield | % of Portfolio* |
|--------------|----------------|-----------------|
| 0 to .5      | 1.19%          | 19.12%          |
| .5 to 1.0    | 1.99%          | 11.56%          |
| 1.0 to 1.5   | 1.97%          | 9.65%           |
| 1.5 to 2.0   | 2.07%          | 5.51%           |
| 2.0 to 2.5   | 2.20%          | 9.47%           |
| 2.5 to 3.0   | 2.05%          | 5.82%           |
| 3.0 to 3.5   | 2.52%          | 17.08%          |
| 3.5 to 4.0   | 1.98%          | 11.60%          |
| 4.0 to 4.5   | 1.75%          | 4.67%           |
| 4.5 to 5.0   | 0.51%          | 5.52%           |
| <b>Total</b> | <b>1.86%</b>   | <b>100.00%</b>  |

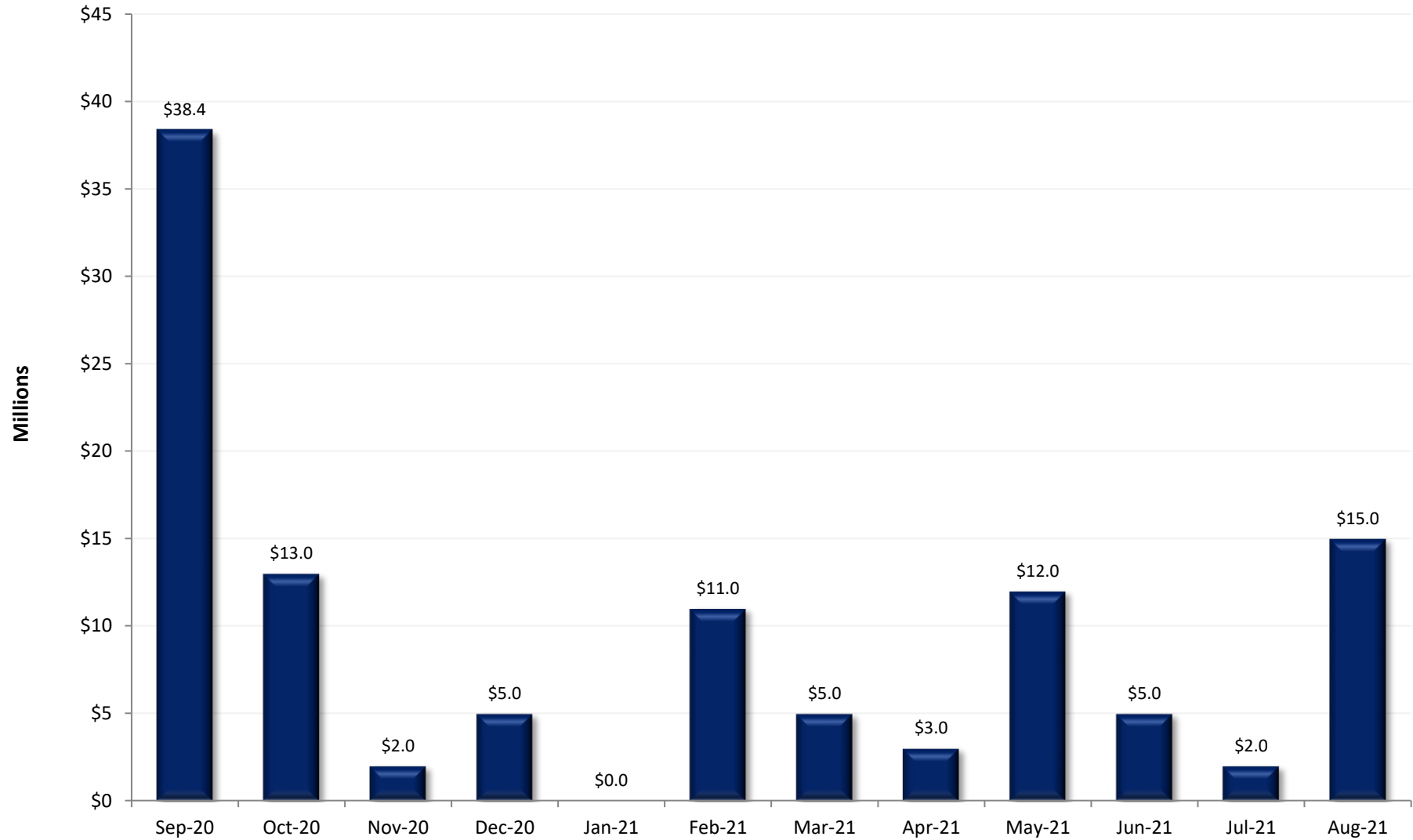
\*Based on Book Value



Instantaneous Interest Rate Changes and Approximate Change in Portfolio's Market Value

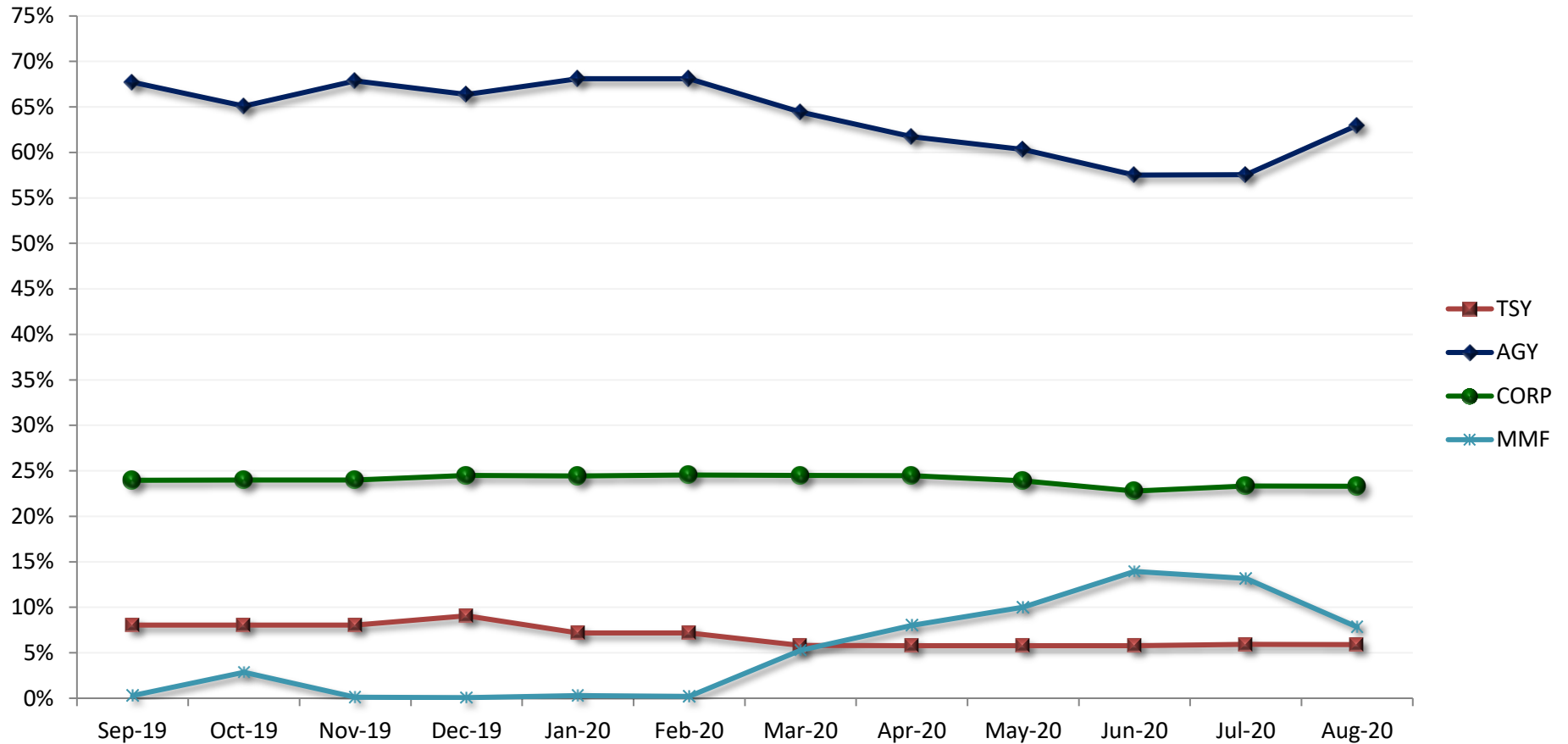


| Interest Rate Change | Portfolio Value | Value Change | Percent Change |
|----------------------|-----------------|--------------|----------------|
| -100 Basis Points    | \$381,854,177   | \$7,303,734  | 1.95%          |
| -75 Basis Points     | \$380,028,244   | \$5,477,800  | 1.46%          |
| -50 Basis Points     | \$378,202,310   | \$3,651,867  | 0.98%          |
| -25 Basis Points     | \$376,376,377   | \$1,825,933  | 0.49%          |
| No Change            | \$374,550,444   | \$0          | 0.00%          |
| +25 Basis Points     | \$372,658,964   | -\$1,891,480 | -0.51%         |
| +50 Basis Points     | \$370,767,484   | -\$3,782,959 | -1.01%         |
| +75 Basis Points     | \$368,876,004   | -\$5,674,439 | -1.52%         |
| +100 Basis Points    | \$366,984,525   | -\$7,565,919 | -2.02%         |

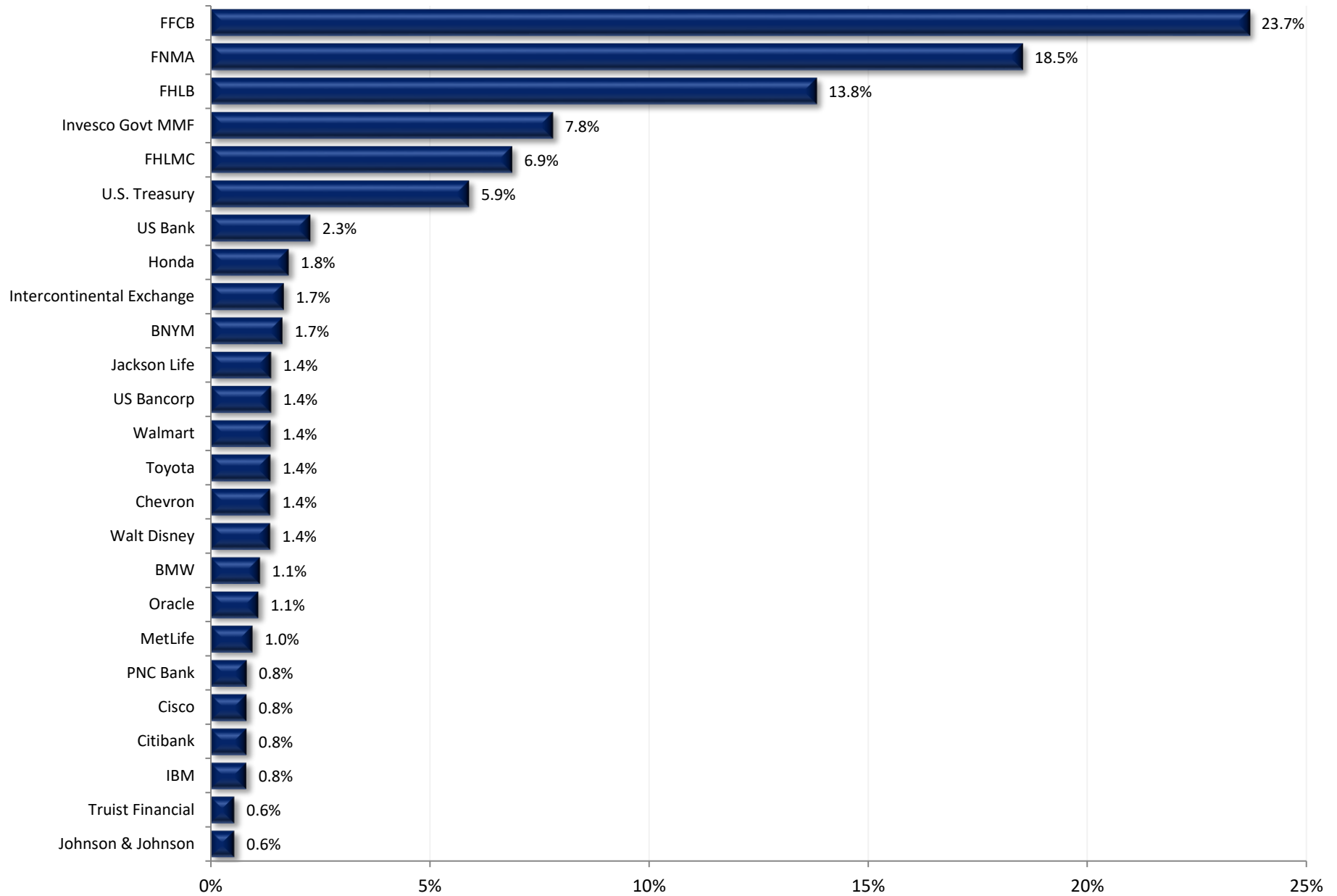


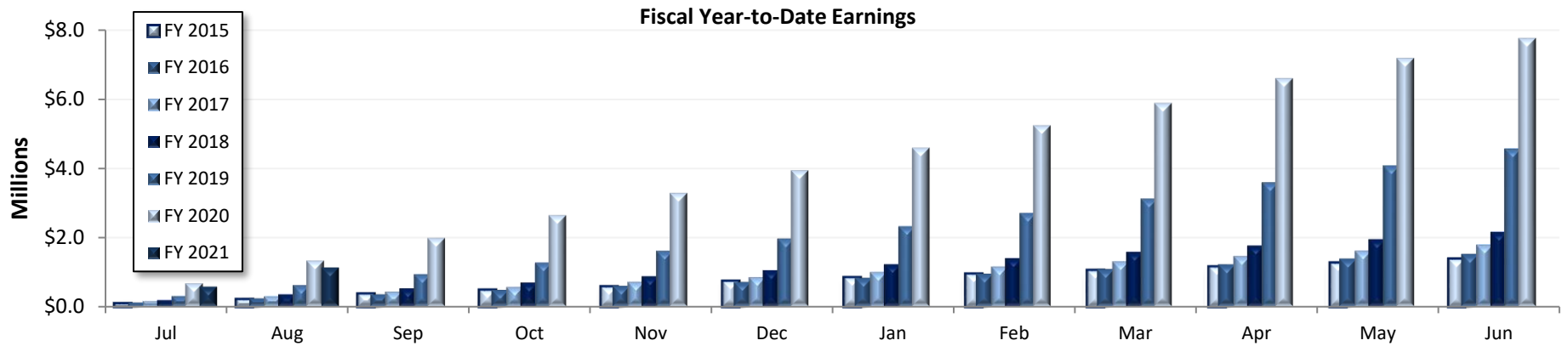
|                   | Sep-20 | Oct-20 | Nov-20 | Dec-20 | Jan-21 | Feb-21 | Mar-21 | Apr-21 | May-21 | Jun-21 | Jul-21 | Aug-21 |
|-------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| <b>Maturities</b> | \$38.4 | \$13.0 | \$2.0  | \$5.0  | \$0.0  | \$11.0 | \$5.0  | \$3.0  | \$12.0 | \$5.0  | \$2.0  | \$15.0 |

Par Value in Millions

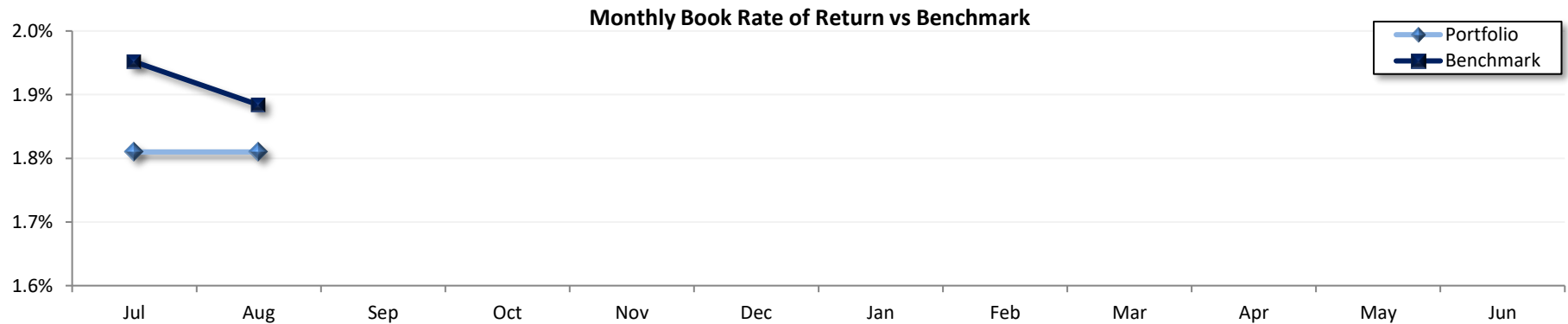


| Sector         | Sep-19 | Oct-19 | Nov-19 | Dec-19 | Jan-20 | Feb-20 | Mar-20 | Apr-20 | May-20 | Jun-20 | Jul-20 | Aug-20 |
|----------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Agency         | 67.7%  | 65.1%  | 67.9%  | 66.4%  | 68.1%  | 68.1%  | 64.4%  | 61.7%  | 60.3%  | 57.5%  | 57.6%  | 63.0%  |
| Treasury       | 8.0%   | 8.1%   | 8.0%   | 9.1%   | 7.2%   | 7.2%   | 5.8%   | 5.8%   | 5.8%   | 5.8%   | 5.9%   | 5.9%   |
| Corporates     | 24.0%  | 24.0%  | 24.0%  | 24.5%  | 24.4%  | 24.5%  | 24.5%  | 24.5%  | 23.9%  | 22.8%  | 23.3%  | 23.3%  |
| Negotiable CDs | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   |
| MMF            | 0.3%   | 2.9%   | 0.1%   | 0.1%   | 0.3%   | 0.2%   | 5.3%   | 8.0%   | 10.0%  | 13.9%  | 13.2%  | 7.8%   |
| Total          | 100.0% | 100.0% | 100.0% | 100.0% | 100.0% | 100.0% | 100.0% | 100.0% | 100.0% | 100.0% | 100.0% | 100.0% |





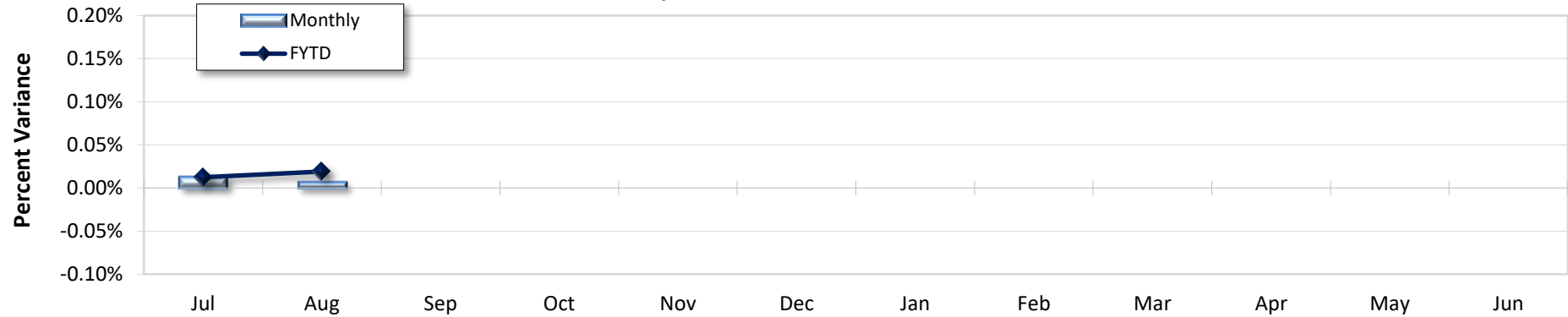
| Fiscal YTD (\$Mil) | Jul     | Aug     | Sep     | Oct     | Nov     | Dec     | Jan     | Feb     | Mar     | Apr     | May     | Jun     |
|--------------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|
| FY 2015            | \$0.116 | \$0.232 | \$0.394 | \$0.504 | \$0.600 | \$0.755 | \$0.856 | \$0.956 | \$1.061 | \$1.163 | \$1.275 | \$1.382 |
| FY 2016            | \$0.113 | \$0.227 | \$0.342 | \$0.468 | \$0.587 | \$0.698 | \$0.816 | \$0.933 | \$1.067 | \$1.205 | \$1.369 | \$1.499 |
| FY 2017            | \$0.146 | \$0.288 | \$0.423 | \$0.559 | \$0.706 | \$0.846 | \$0.991 | \$1.151 | \$1.300 | \$1.450 | \$1.603 | \$1.776 |
| FY 2018            | \$0.178 | \$0.347 | \$0.516 | \$0.687 | \$0.865 | \$1.039 | \$1.214 | \$1.387 | \$1.567 | \$1.745 | \$1.925 | \$2.142 |
| FY 2019            | \$0.302 | \$0.612 | \$0.930 | \$1.264 | \$1.604 | \$1.957 | \$2.313 | \$2.698 | \$3.120 | \$3.588 | \$4.073 | \$4.563 |
| FY 2020            | \$0.669 | \$1.326 | \$1.983 | \$2.643 | \$3.293 | \$3.944 | \$4.596 | \$5.240 | \$5.884 | \$6.599 | \$7.188 | \$7.759 |
| FY 2021            | \$0.563 | \$1.119 |         |         |         |         |         |         |         |         |         |         |



|                  | Jul    | Aug    | Sep | Oct | Nov | Dec | Jan | Feb | Mar | Apr | May | Jun |
|------------------|--------|--------|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| Book Rate of Rtn | 1.81%  | 1.81%  |     |     |     |     |     |     |     |     |     |     |
| Benchmark*       | 1.95%  | 1.88%  |     |     |     |     |     |     |     |     |     |     |
| Variance         | -0.14% | -0.07% |     |     |     |     |     |     |     |     |     |     |

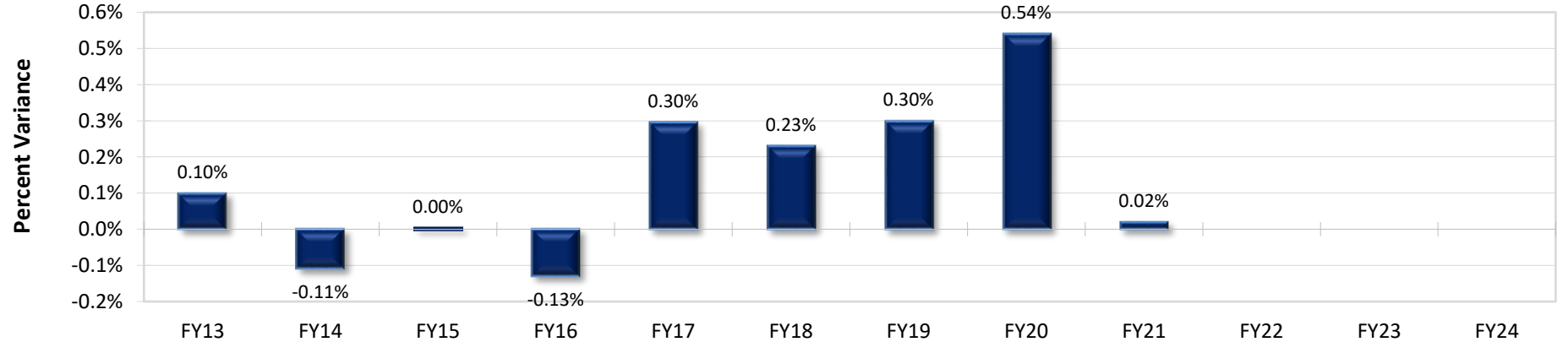
\*Current Index: 30 Month Rolling Average ICE BofAML 0-1Y Tsy 10%, 1-5Y Tsy 20%, 0-1Y Agy 10%, 0-5Y Agy 40%, 0-1Y AAA-A Corp 5%, 1-5Y AAA-A Ex Yankee 15%

Monthly and FYTD Total Rate of Return



|                  | Jul    | Aug    | Sep | Oct | Nov | Dec | Jan | Feb | Mar | Apr | May | Jun |
|------------------|--------|--------|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| Portfolio        | 0.207% | 0.030% |     |     |     |     |     |     |     |     |     |     |
| Benchmark        | 0.195% | 0.023% |     |     |     |     |     |     |     |     |     |     |
| Monthly Variance | 0.012% | 0.007% |     |     |     |     |     |     |     |     |     |     |
| FYTD Variance    | 0.012% | 0.019% |     |     |     |     |     |     |     |     |     |     |

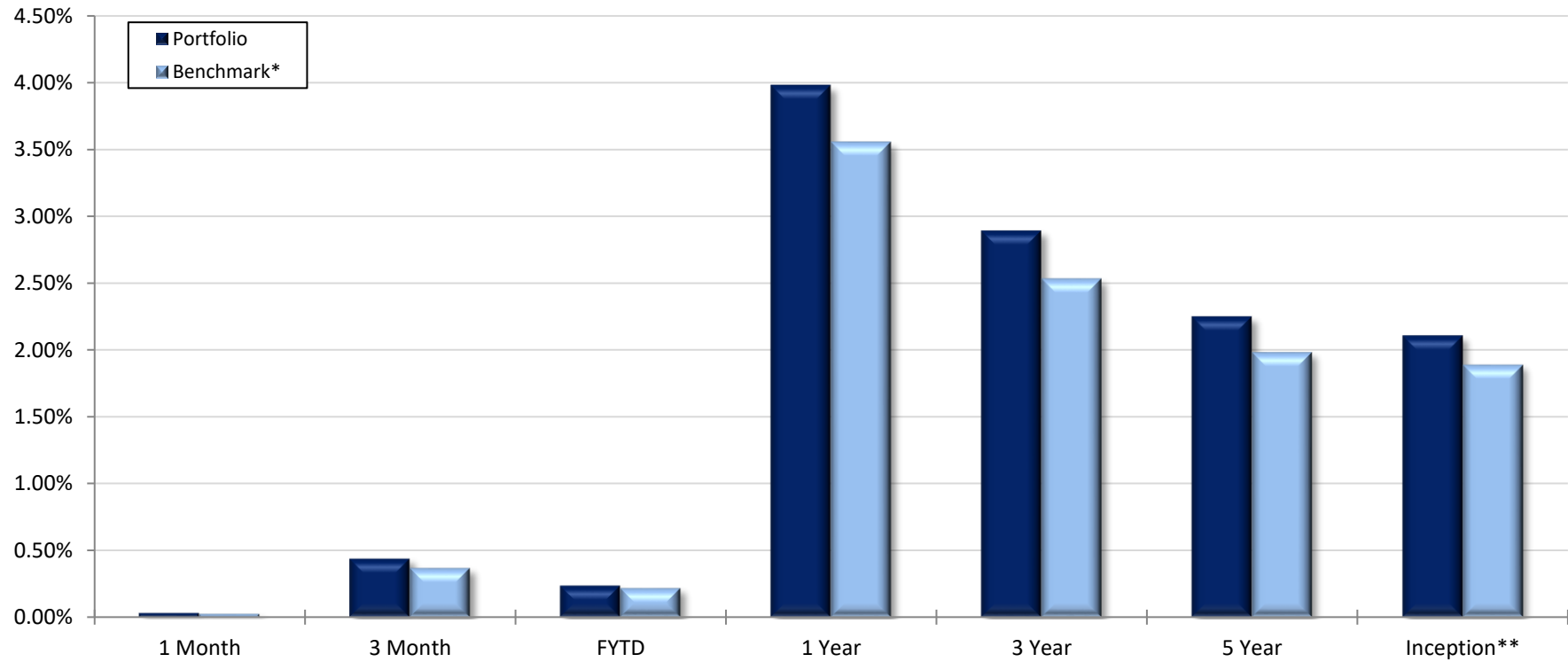
Annual Total Rate of Return Variance



|                 | FY13    | FY14    | FY15   | FY16    | FY17    | FY18    | FY19   | FY20   | FY21   | FY22 | FY23 | FY24 |
|-----------------|---------|---------|--------|---------|---------|---------|--------|--------|--------|------|------|------|
| Portfolio       | 0.077%  | 1.086%  | 1.374% | 2.259%  | -0.197% | -0.096% | 4.577% | 4.718% | 0.237% |      |      |      |
| Benchmark       | -0.022% | 1.195%  | 1.371% | 2.389%  | -0.493% | -0.326% | 4.279% | 4.178% | 0.218% |      |      |      |
| Yearly Variance | 0.099%  | -0.109% | 0.003% | -0.130% | 0.296%  | 0.230%  | 0.298% | 0.540% | 0.019% |      |      |      |

Index Beginning March 2019: ICE BofAML 0-1Y Tsy 10%, 1-5Y Tsy 20%, 0-1Y Agy 10%, 0-5Y Agy 40%, 0-1Y AAA-A Corp 5%, 1-5Y AAA-A Ex Yankee 15%

Previous Index: ICE BofAML 1-5Y Tsy/Agy (GVA0) - FHN Main Street started management 7/1/2014. Prior data is from the City of Las Vegas

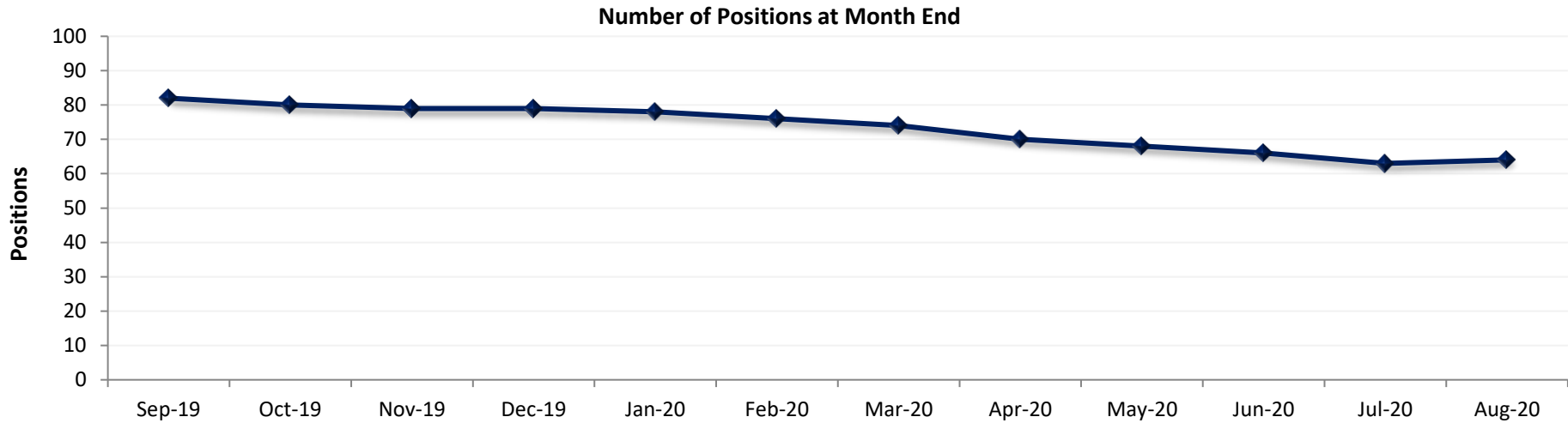


|            | 1 Month | 3 Month | FYTD  | 1 Year | 3 Year | 5 Year | Inception |
|------------|---------|---------|-------|--------|--------|--------|-----------|
| Portfolio  | 0.03%   | 0.44%   | 0.24% | 3.98%  | 2.89%  | 2.25%  | 2.11%     |
| Benchmark* | 0.02%   | 0.37%   | 0.22% | 3.55%  | 2.53%  | 1.98%  | 1.89%     |
| Variance   | 0.01%   | 0.07%   | 0.02% | 0.42%  | 0.35%  | 0.26%  | 0.22%     |

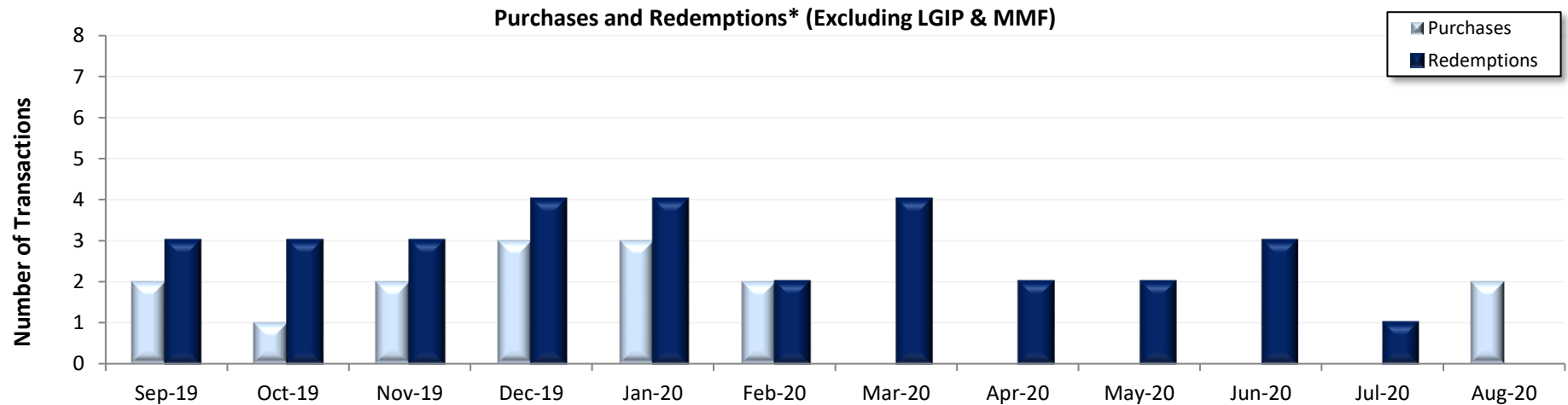
\*Current Index: ICE BofAML 0-1Y Tsy 10%, 1-5Y Tsy 20%, 0-1Y Agy 10%, 0-5Y Agy 40%, 0-1Y AAA-A Corp 5%, 1-5Y AAA-A Ex Yankee 15%

\*Previous Index: ICE BofAML 1-5 Year US Treasury Index through February 2019;

\*\*Inception: September 2014



|           | Sep-19 | Oct-19 | Nov-19 | Dec-19 | Jan-20 | Feb-20 | Mar-20 | Apr-20 | May-20 | Jun-20 | Jul-20 | Aug-20 |
|-----------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Positions | 82     | 80     | 79     | 79     | 78     | 76     | 74     | 70     | 68     | 66     | 63     | 64     |



\*Redemptions include maturities, calls, and sells

|                    | Sep-19 | Oct-19 | Nov-19 | Dec-19 | Jan-20 | Feb-20 | Mar-20 | Apr-20 | May-20 | Jun-20 | Jul-20 | Aug-20 |
|--------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Purchases          | 2      | 1      | 2      | 3      | 3      | 2      | 0      | 0      | 0      | 0      | 0      | 2      |
| Redemptions        | 3      | 3      | 3      | 4      | 4      | 2      | 4      | 2      | 2      | 3      | 1      | 0      |
| Total Transactions | 5      | 4      | 5      | 7      | 7      | 4      | 4      | 2      | 2      | 3      | 1      | 2      |

**CLV FHNMS - PM**  
**Portfolio Management**  
**Portfolio Summary**  
**August 31, 2020**

| <b>Investments</b>    | <b>Par Value</b>      | <b>Market Value</b>   | <b>Book Value</b>     | <b>% of Portfolio</b> | <b>Term</b>  | <b>Days to Maturity</b> | <b>YTM 360 Equiv.</b> | <b>YTM 365 Equiv.</b> |
|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|--------------|-------------------------|-----------------------|-----------------------|
| Money Market Sweep    | 28,370,137.64         | 28,370,137.64         | 28,370,137.64         | 7.82                  | 1            | 1                       | 0.020                 | 0.020                 |
| Corporate Notes       | 84,305,000.00         | 87,734,191.03         | 84,545,971.83         | 23.30                 | 1,462        | 724                     | 2.589                 | 2.625                 |
| Federal Agency Coupon | 228,000,000.00        | 236,541,100.00        | 228,489,147.54        | 62.97                 | 1,568        | 953                     | 1.807                 | 1.832                 |
| Treasury Coupon       | 21,500,000.00         | 21,905,015.00         | 21,431,524.34         | 5.91                  | 1,617        | 517                     | 1.540                 | 1.561                 |
|                       | <b>362,175,137.64</b> | <b>374,550,443.67</b> | <b>362,836,781.35</b> | <b>100.00%</b>        | <b>1,424</b> | <b>799</b>              | <b>1.834</b>          | <b>1.859</b>          |

|                                 |                               |                            |
|---------------------------------|-------------------------------|----------------------------|
| <b>Investments</b>              |                               |                            |
| <b>Total Earnings</b>           | <b>August 31 Month Ending</b> | <b>Fiscal Year To Date</b> |
| Current Year                    | 556,211.73                    | 1,118,989.33               |
| <b>Average Daily Balance</b>    | <b>362,579,024.87</b>         | <b>364,383,275.75</b>      |
| <b>Effective Rate of Return</b> | <b>1.81%</b>                  | <b>1.81%</b>               |

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Cory DeMille, Senior Financial Analyst

**CLV FHNMS - PM**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**August 31, 2020**

Page 1

| CUSIP                        | Investment # | Issuer                    | Average<br>Balance   | Purchase<br>Date | Par Value            | Market Value         | Book Value           | Stated<br>Rate | YTM<br>365   | Moody's | S&P  | Maturity<br>Date |
|------------------------------|--------------|---------------------------|----------------------|------------------|----------------------|----------------------|----------------------|----------------|--------------|---------|------|------------------|
| <b>Money Market Sweep</b>    |              |                           |                      |                  |                      |                      |                      |                |              |         |      |                  |
| 996212262                    | 11203        | Invesco Govt MMF          |                      |                  | 28,370,137.64        | 28,370,137.64        | 28,370,137.64        | 0.020          | 0.020        | Aaa     | AAA  |                  |
| <b>Subtotal and Average</b>  |              |                           | <b>44,893,389.36</b> |                  | <b>28,370,137.64</b> | <b>28,370,137.64</b> | <b>28,370,137.64</b> |                | <b>0.020</b> |         |      |                  |
| <b>Corporate Notes</b>       |              |                           |                      |                  |                      |                      |                      |                |              |         |      |                  |
| 05531FAV5                    | 12235        | Truist Financial          |                      | 05/11/2016       | 2,000,000.00         | 2,021,560.00         | 2,000,000.00         | 2.050          | 2.050        | A3      | A-   | 05/10/2021       |
| 06406RAA5                    | 12255        | BNYM                      |                      | 05/10/2017       | 3,000,000.00         | 3,095,520.00         | 3,006,620.04         | 2.600          | 2.436        | A1      | A    | 02/07/2022       |
| 06406FAA1                    | 12271        | BNYM                      |                      | 06/22/2018       | 3,000,000.00         | 3,036,090.00         | 2,987,999.53         | 2.500          | 3.176        | A1      | A    | 04/15/2021       |
| 05565EAW5                    | 12316        | BMW                       |                      | 12/06/2019       | 4,000,000.00         | 4,273,880.00         | 4,125,216.98         | 3.450          | 2.201        | A2      | A    | 04/12/2023       |
| 17325FAJ7                    | 12261B       | Citibank                  |                      | 10/20/2017       | 3,000,000.00         | 3,003,900.00         | 2,999,952.36         | 2.125          | 2.137        | Aa3     | A+   | 10/20/2020       |
| 17275RBD3                    | 12330A       | Cisco                     |                      | 03/15/2016       | 2,500,000.00         | 2,523,550.00         | 2,501,253.30         | 2.200          | 2.092        | A1      | AA-  | 02/28/2021       |
| 17275RBD3                    | 12396A       | Cisco                     |                      | 02/13/2017       | 500,000.00           | 504,710.00           | 500,206.20           | 2.200          | 2.122        | A1      | AA-  | 02/28/2021       |
| 166764BG4                    | 12468A       | Chevron                   |                      | 05/07/2018       | 5,000,000.00         | 5,056,900.00         | 4,972,626.72         | 2.100          | 2.913        | Aa2     | AA   | 05/16/2021       |
| 254687FK7                    | 12318        | Walt Disney               |                      | 12/31/2019       | 5,000,000.00         | 5,206,700.00         | 4,962,546.58         | 1.750          | 1.947        | A2      | A-   | 08/30/2024       |
| 02665WCT6                    | 12287B       | Honda                     |                      | 01/15/2019       | 2,000,000.00         | 2,185,620.00         | 1,999,636.09         | 3.550          | 3.562        | A3      | A-   | 01/12/2024       |
| 02665WDD0                    | 12312        | Honda                     |                      | 09/27/2019       | 2,000,000.00         | 2,112,300.00         | 1,992,490.88         | 2.150          | 2.249        | A3      | A-   | 09/10/2024       |
| 02665WDH1                    | 12323        | Honda                     |                      | 02/14/2020       | 2,500,000.00         | 2,593,575.00         | 2,513,026.65         | 1.950          | 1.750        | A3      | A-   | 05/10/2023       |
| 44932HAG8                    | 12270        | IBM                       |                      | 06/21/2018       | 3,000,000.00         | 3,030,420.00         | 2,995,345.74         | 2.650          | 3.033        | A2      | A    | 02/05/2021       |
| 45866FAG9                    | 12298        | Intercontinental Exchange |                      | 04/08/2019       | 6,000,000.00         | 6,508,491.18         | 6,093,174.05         | 3.450          | 2.904        | A3      | BBB+ | 09/21/2023       |
| 46849LTK7                    | 12308        | Jackson Life              |                      | 08/06/2019       | 5,000,000.00         | 5,285,200.00         | 5,049,062.39         | 2.650          | 2.375        | A2      | A    | 06/21/2024       |
| 478160CH5                    | 12263        | Johnson & Johnson         |                      | 11/10/2017       | 2,000,000.00         | 2,006,300.00         | 1,999,863.28         | 1.950          | 1.987        | Aaa     | AAA  | 11/10/2020       |
| 59217GCT4                    | 12288B       | MetLife                   |                      | 01/30/2019       | 3,500,000.00         | 3,852,590.00         | 3,515,289.75         | 3.600          | 3.457        | Aa3     | AA-  | 01/11/2024       |
| 68389XBK0                    | 12247B       | Oracle                    |                      | 01/18/2017       | 2,000,000.00         | 2,031,540.00         | 1,991,742.56         | 1.900          | 2.321        | A3      | A    | 09/15/2021       |
| 68389XBA2                    | 12268        | Oracle                    |                      | 06/12/2018       | 2,000,000.00         | 2,043,200.00         | 1,997,301.95         | 2.800          | 2.966        | A3      | A    | 07/08/2021       |
| 69353RFL7                    | 12290        | PNC Bank                  |                      | 02/08/2019       | 3,000,000.00         | 3,240,960.00         | 3,021,761.44         | 3.500          | 3.217        | A2      | A    | 06/08/2023       |
| 89236TDP7                    | 12390A       | Toyota                    |                      | 01/31/2017       | 5,000,000.00         | 5,155,250.00         | 4,995,554.21         | 2.600          | 2.670        | A1      | A+   | 01/11/2022       |
| 90331HNL3                    | 12293        | US Bank                   |                      | 02/25/2019       | 3,305,000.00         | 3,499,234.85         | 3,289,035.58         | 2.850          | 3.065        | A1      | AA-  | 01/23/2023       |
| 90331HNG4                    | 12461A       | US Bank                   |                      | 03/06/2018       | 5,000,000.00         | 5,005,950.00         | 4,994,959.24         | 2.050          | 2.778        | A1      | AA-  | 10/23/2020       |
| 91159HHX1                    | 12310        | US Bancorp                |                      | 08/07/2019       | 5,000,000.00         | 5,342,350.00         | 5,041,374.15         | 2.400          | 2.176        | A1      | A+   | 07/30/2024       |
| 931142EJ8                    | 12274        | Walmart                   |                      | 06/27/2018       | 5,000,000.00         | 5,118,400.00         | 4,999,932.16         | 3.125          | 3.127        | Aa2     | AA   | 06/23/2021       |
| <b>Subtotal and Average</b>  |              |                           | <b>84,545,561.53</b> |                  | <b>84,305,000.00</b> | <b>87,734,191.03</b> | <b>84,545,971.83</b> |                | <b>2.625</b> |         |      |                  |
| <b>Federal Agency Coupon</b> |              |                           |                      |                  |                      |                      |                      |                |              |         |      |                  |
| 3133EHTS2                    | 12259        | FFCB                      |                      | 08/31/2017       | 5,000,000.00         | 5,164,000.00         | 5,011,442.21         | 1.900          | 1.775        | Aaa     | AA+  | 08/03/2022       |
| 3133EJYL7                    | 12280        | FFCB                      |                      | 09/21/2018       | 5,000,000.00         | 5,381,700.00         | 4,962,813.45         | 2.800          | 3.068        | Aaa     | AA+  | 09/05/2023       |
| 3133EJWA3                    | 12284        | FFCB                      |                      | 12/14/2018       | 6,000,000.00         | 6,390,480.00         | 6,007,449.19         | 2.900          | 2.845        | Aaa     | AA+  | 02/03/2023       |

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Run Date: 09/09/2020 - 13:06

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**CLV FHNMS - PM**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**August 31, 2020**

Page 2

| CUSIP                        | Investment # | Issuer | Average<br>Balance    | Purchase<br>Date | Par Value             | Market Value          | Book Value            | Stated<br>Rate | YTM<br>365   | Moody's | S&P | Maturity<br>Date |
|------------------------------|--------------|--------|-----------------------|------------------|-----------------------|-----------------------|-----------------------|----------------|--------------|---------|-----|------------------|
| <b>Federal Agency Coupon</b> |              |        |                       |                  |                       |                       |                       |                |              |         |     |                  |
| 3133EJ5G0                    | 12286        | FFCB   |                       | 01/16/2019       | 5,000,000.00          | 5,405,500.00          | 4,998,582.50          | 2.700          | 2.709        | Aaa     | AA+ | 01/16/2024       |
| 3133EKMV5                    | 12303        | FFCB   |                       | 05/23/2019       | 10,000,000.00         | 10,441,400.00         | 10,000,000.00         | 2.200          | 2.200        | Aaa     | AA+ | 11/23/2022       |
| 3133EKNX0                    | 12305        | FFCB   |                       | 06/04/2019       | 7,000,000.00          | 7,480,200.00          | 7,041,086.07          | 2.160          | 1.995        | Aaa     | AA+ | 06/03/2024       |
| 3133EKPT7                    | 12306        | FFCB   |                       | 06/07/2019       | 5,000,000.00          | 5,260,800.00          | 5,023,225.59          | 2.125          | 1.949        | Aaa     | AA+ | 06/05/2023       |
| 3133EKWV4                    | 12309        | FFCB   |                       | 08/05/2019       | 10,000,000.00         | 10,587,000.00         | 10,034,203.24         | 1.850          | 1.758        | Aaa     | AA+ | 07/26/2024       |
| 3133EK4X1                    | 12314        | FFCB   |                       | 11/01/2019       | 10,000,000.00         | 10,419,500.00         | 9,967,304.17          | 1.600          | 1.707        | Aaa     | AA+ | 11/01/2023       |
| 3133EK6J0                    | 12315        | FFCB   |                       | 11/26/2019       | 8,000,000.00          | 8,419,120.00          | 7,984,507.16          | 1.625          | 1.673        | Aaa     | AA+ | 11/08/2024       |
| 3133ELHR8                    | 12319        | FFCB   |                       | 01/21/2020       | 15,000,000.00         | 15,299,100.00         | 15,000,375.00         | 1.600          | 1.598        | Aaa     | AA+ | 01/21/2022       |
| 3130A7CV5                    | 12233        | FHLB   |                       | 03/30/2016       | 5,000,000.00          | 5,028,400.00          | 4,997,294.56          | 1.375          | 1.496        | Aaa     | AA+ | 02/18/2021       |
| 313382K69                    | 12236        | FHLB   |                       | 05/09/2016       | 5,000,000.00          | 5,043,650.00          | 5,011,670.40          | 1.750          | 1.295        | Aaa     | AA+ | 03/12/2021       |
| 313383YJ4                    | 12283        | FHLB   |                       | 11/27/2018       | 5,000,000.00          | 5,466,300.00          | 5,046,612.78          | 3.375          | 3.040        | Aaa     | AA+ | 09/08/2023       |
| 3130A0F70                    | 12285        | FHLB   |                       | 12/14/2018       | 5,000,000.00          | 5,501,900.00          | 5,070,888.99          | 3.375          | 2.906        | Aaa     | AA+ | 12/08/2023       |
| 3130AFUX3                    | 12289B       | FHLB   |                       | 02/22/2019       | 5,000,000.00          | 5,054,450.00          | 5,000,000.00          | 2.800          | 2.800        | Aaa     | AA+ | 02/22/2024       |
| 313378WG2                    | 12291        | FHLB   |                       | 02/12/2019       | 5,000,000.00          | 5,178,050.00          | 4,997,272.32          | 2.500          | 2.537        | Aaa     | AA+ | 03/11/2022       |
| 3130AFW86                    | 12292B       | FHLB   |                       | 02/26/2019       | 5,000,000.00          | 5,054,400.00          | 5,000,000.00          | 2.750          | 2.750        | Aaa     | AA+ | 02/26/2024       |
| 313380GJ0                    | 12311        | FHLB   |                       | 09/26/2019       | 10,000,000.00         | 10,378,200.00         | 10,076,292.76         | 2.000          | 1.612        | Aaa     | AA+ | 09/09/2022       |
| 3130AEWA4                    | 12527A       | FHLB   |                       | 01/28/2019       | 5,000,000.00          | 5,010,200.00          | 4,999,925.37          | 2.625          | 2.642        | Aaa     | AA+ | 10/01/2020       |
| 3137EAEC9                    | 12241        | FHLMC  |                       | 08/12/2016       | 5,000,000.00          | 5,046,500.00          | 4,995,188.11          | 1.125          | 1.230        | Aaa     | AA+ | 08/12/2021       |
| 3134GBRT1                    | 12257        | FHLMC  |                       | 06/29/2017       | 5,000,000.00          | 5,167,500.00          | 5,000,000.00          | 2.000          | 2.000        | Aaa     | AA+ | 06/29/2022       |
| 3137EAEC9                    | 12395A       | FHLMC  |                       | 02/09/2017       | 5,000,000.00          | 5,046,500.00          | 4,968,043.07          | 1.125          | 1.831        | Aaa     | AA+ | 08/12/2021       |
| 3137EADB2                    | 12437A       | FHLMC  |                       | 09/29/2017       | 5,000,000.00          | 5,153,000.00          | 5,030,542.88          | 2.375          | 1.907        | Aaa     | AA+ | 01/13/2022       |
| 3137EAEJ4                    | 12438A       | FHLMC  |                       | 09/29/2017       | 5,000,000.00          | 5,005,950.00          | 4,999,765.37          | 1.625          | 1.687        | Aaa     | AA+ | 09/29/2020       |
| 3135G0K69                    | 12238B       | FNMA   |                       | 07/05/2016       | 5,000,000.00          | 5,037,750.00          | 5,005,097.01          | 1.250          | 1.096        | Aaa     | AA+ | 05/06/2021       |
| 3135G0S38                    | 12248        | FNMA   |                       | 02/06/2017       | 5,000,000.00          | 5,127,450.00          | 4,998,331.03          | 2.000          | 2.026        | Aaa     | AA+ | 01/05/2022       |
| 3135G0T78                    | 12262        | FNMA   |                       | 11/07/2017       | 5,000,000.00          | 5,190,200.00          | 4,996,332.35          | 2.000          | 2.037        | Aaa     | AA+ | 10/05/2022       |
| 3135G0V75                    | 12307        | FNMA   |                       | 07/09/2019       | 10,000,000.00         | 10,552,300.00         | 9,943,543.06          | 1.750          | 1.905        | Aaa     | AA+ | 07/02/2024       |
| 3135G0X24                    | 12321        | FNMA   |                       | 01/14/2020       | 7,000,000.00          | 7,393,750.00          | 6,976,767.65          | 1.625          | 1.705        | Aaa     | AA+ | 01/07/2025       |
| 3135G0V34                    | 12322        | FNMA   |                       | 02/06/2020       | 10,000,000.00         | 10,771,600.00         | 10,334,183.32         | 2.500          | 1.492        | Aaa     | AA+ | 02/05/2024       |
| 3136G4V34                    | 12334        | FNMA   |                       | 08/26/2020       | 10,000,000.00         | 10,001,900.00         | 10,000,000.00         | 0.550          | 0.550        | Aaa     | AA+ | 08/26/2025       |
| 3135G04Z3                    | 12335        | FNMA   |                       | 08/28/2020       | 10,000,000.00         | 10,028,800.00         | 10,014,195.33         | 0.500          | 0.470        | Aaa     | AA+ | 06/17/2025       |
| 3135G0N82                    | 12363A       | FNMA   |                       | 08/31/2016       | 5,000,000.00          | 5,053,550.00          | 4,996,212.60          | 1.250          | 1.332        | Aaa     | AA+ | 08/17/2021       |
| <b>Subtotal and Average</b>  |              |        | <b>211,708,728.42</b> |                  | <b>228,000,000.00</b> | <b>236,541,100.00</b> | <b>228,489,147.54</b> |                | <b>1.832</b> |         |     |                  |

**Treasury Coupon**

|           |       |               |  |            |              |              |              |       |       |     |     |            |
|-----------|-------|---------------|--|------------|--------------|--------------|--------------|-------|-------|-----|-----|------------|
| 912828L65 | 12226 | U.S. Treasury |  | 10/26/2015 | 5,000,000.00 | 5,005,000.00 | 4,999,823.88 | 1.375 | 1.421 | Aaa | AA+ | 09/30/2020 |
|-----------|-------|---------------|--|------------|--------------|--------------|--------------|-------|-------|-----|-----|------------|

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Run Date: 09/09/2020 - 13:06

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PM (PRF\_PM2) 7.3.0

**CLV FHNMS - PM**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**August 31, 2020**

Page 3

| CUSIP                       | Investment # | Issuer        | Average<br>Balance    | Purchase<br>Date | Par Value             | Market Value          | Book Value            | Stated<br>Rate | YTM<br>365   | Moody's | S&P | Maturity<br>Date |
|-----------------------------|--------------|---------------|-----------------------|------------------|-----------------------|-----------------------|-----------------------|----------------|--------------|---------|-----|------------------|
| <b>Treasury Coupon</b>      |              |               |                       |                  |                       |                       |                       |                |              |         |     |                  |
| 912828N48                   | 12234        | U.S. Treasury |                       | 04/06/2016       | 5,000,000.00          | 5,026,950.00          | 5,008,660.81          | 1.750          | 1.210        | Aaa     | AA+ | 12/31/2020       |
| 912828S92                   | 12320        | U.S. Treasury |                       | 01/14/2020       | 6,500,000.00          | 6,707,415.00          | 6,433,254.44          | 1.250          | 1.614        | Aaa     | AA+ | 07/31/2023       |
| 9128282P4                   | 12441A       | U.S. Treasury |                       | 10/30/2017       | 5,000,000.00          | 5,165,650.00          | 4,989,785.21          | 1.875          | 1.987        | Aaa     | AA+ | 07/31/2022       |
| <b>Subtotal and Average</b> |              |               | <b>21,431,345.55</b>  |                  | <b>21,500,000.00</b>  | <b>21,905,015.00</b>  | <b>21,431,524.34</b>  |                | <b>1.561</b> |         |     |                  |
| <b>Total and Average</b>    |              |               | <b>362,579,024.87</b> |                  | <b>362,175,137.64</b> | <b>374,550,443.67</b> | <b>362,836,781.35</b> |                | <b>1.859</b> |         |     |                  |

Data Updated: SET\_PMFT: 09/09/2020 13:06  
Run Date: 09/09/2020 - 13:06

Portfolio CLVE  
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# CLV FHNMS - Maturity Report

## Inventory by Maturity Report

### August 31, 2020

| CUSIP     | Investment # | Fund   | Sec. Type | Issuer            | Purchase Date | Book Value    | Current Rate | Maturity Date | Maturity Amount | Total Days | Par Value     | YTM   |       | Days to Maturity |
|-----------|--------------|--------|-----------|-------------------|---------------|---------------|--------------|---------------|-----------------|------------|---------------|-------|-------|------------------|
|           |              |        |           |                   |               |               |              |               |                 |            |               | 360   | 365   |                  |
| 996212262 | 11203        | 913000 | PA1       | Invesco Govt MMF  | 07/01/2020    | 28,370,137.64 | 0.020        |               | 28,370,137.64   | 1          | 28,370,137.64 | 0.020 | 0.020 | 1                |
| 3137EAEJ4 | 12438A       | 913000 | FAC       | FHLMC             | 09/29/2017    | 4,999,765.37  | 1.625        | 09/29/2020    | 5,000,000.00    | 1,096      | 5,000,000.00  | 1.664 | 1.687 | 28               |
| 912828L65 | 12226        | 913000 | TRC       | U.S. Treasury     | 10/26/2015    | 4,999,823.88  | 1.375        | 09/30/2020    | 5,000,000.00    | 1,801      | 5,000,000.00  | 1.402 | 1.421 | 29               |
| 3130AEWA4 | 12527A       | 913000 | FAC       | FHLB              | 01/28/2019    | 4,999,925.37  | 2.625        | 10/01/2020    | 5,000,000.00    | 612        | 5,000,000.00  | 2.606 | 2.642 | 30               |
| 17325FAJ7 | 12261B       | 913000 | MTN       | Citibank          | 10/20/2017    | 2,999,952.36  | 2.125        | 10/20/2020    | 3,000,000.00    | 1,096      | 3,000,000.00  | 2.108 | 2.137 | 49               |
| 90331HNG4 | 12461A       | 913000 | MTN       | US Bank           | 03/06/2018    | 4,994,959.24  | 2.050        | 10/23/2020    | 5,000,000.00    | 962        | 5,000,000.00  | 2.740 | 2.778 | 52               |
| 478160CH5 | 12263        | 913000 | MTN       | Johnson & Johnson | 11/10/2017    | 1,999,863.28  | 1.950        | 11/10/2020    | 2,000,000.00    | 1,096      | 2,000,000.00  | 1.960 | 1.987 | 70               |
| 912828N48 | 12234        | 913000 | TRC       | U.S. Treasury     | 04/06/2016    | 5,008,660.81  | 1.750        | 12/31/2020    | 5,000,000.00    | 1,730      | 5,000,000.00  | 1.193 | 1.210 | 121              |
| 44932HAG8 | 12270        | 913000 | MTN       | IBM               | 06/21/2018    | 2,995,345.74  | 2.650        | 02/05/2021    | 3,000,000.00    | 960        | 3,000,000.00  | 2.991 | 3.033 | 157              |
| 3130A7CV5 | 12233        | 913000 | FAC       | FHLB              | 03/30/2016    | 4,997,294.56  | 1.375        | 02/18/2021    | 5,000,000.00    | 1,786      | 5,000,000.00  | 1.476 | 1.496 | 170              |
| 17275RBD3 | 12330A       | 913000 | MTN       | Cisco             | 03/15/2016    | 2,501,253.30  | 2.200        | 02/28/2021    | 2,500,000.00    | 1,811      | 2,500,000.00  | 2.063 | 2.092 | 180              |
| 17275RBD3 | 12396A       | 913000 | MTN       | Cisco             | 02/13/2017    | 500,206.20    | 2.200        | 02/28/2021    | 500,000.00      | 1,476      | 500,000.00    | 2.093 | 2.122 | 180              |
| 313382K69 | 12236        | 913000 | FAC       | FHLB              | 05/09/2016    | 5,011,670.40  | 1.750        | 03/12/2021    | 5,000,000.00    | 1,768      | 5,000,000.00  | 1.277 | 1.295 | 192              |
| 06406FAA1 | 12271        | 913000 | MTN       | BNYM              | 06/22/2018    | 2,987,999.53  | 2.500        | 04/15/2021    | 3,000,000.00    | 1,028      | 3,000,000.00  | 3.133 | 3.176 | 226              |
| 3135G0K69 | 12238B       | 913000 | FAC       | FNMA              | 07/05/2016    | 5,005,097.01  | 1.250        | 05/06/2021    | 5,000,000.00    | 1,766      | 5,000,000.00  | 1.081 | 1.096 | 247              |
| 05531FAV5 | 12235        | 913000 | MTN       | Truist Financial  | 05/11/2016    | 2,000,000.00  | 2.050        | 05/10/2021    | 2,000,000.00    | 1,825      | 2,000,000.00  | 2.022 | 2.050 | 251              |
| 166764BG4 | 12468A       | 913000 | MTN       | Chevron           | 05/07/2018    | 4,972,626.72  | 2.100        | 05/16/2021    | 5,000,000.00    | 1,105      | 5,000,000.00  | 2.873 | 2.913 | 257              |
| 931142EJ8 | 12274        | 913000 | MTN       | Walmart           | 06/27/2018    | 4,999,932.16  | 3.125        | 06/23/2021    | 5,000,000.00    | 1,092      | 5,000,000.00  | 3.084 | 3.127 | 295              |
| 68389XBA2 | 12268        | 913000 | MTN       | Oracle            | 06/12/2018    | 1,997,301.95  | 2.800        | 07/08/2021    | 2,000,000.00    | 1,122      | 2,000,000.00  | 2.926 | 2.966 | 310              |
| 3137EAEC9 | 12241        | 913000 | FAC       | FHLMC             | 08/12/2016    | 4,995,188.11  | 1.125        | 08/12/2021    | 5,000,000.00    | 1,826      | 5,000,000.00  | 1.213 | 1.230 | 345              |
| 3137EAEC9 | 12395A       | 913000 | FAC       | FHLMC             | 02/09/2017    | 4,968,043.07  | 1.125        | 08/12/2021    | 5,000,000.00    | 1,645      | 5,000,000.00  | 1.806 | 1.831 | 345              |
| 3135G0N82 | 12363A       | 913000 | FAC       | FNMA              | 08/31/2016    | 4,996,212.60  | 1.250        | 08/17/2021    | 5,000,000.00    | 1,812      | 5,000,000.00  | 1.313 | 1.332 | 350              |
| 68389XBK0 | 12247B       | 913000 | MTN       | Oracle            | 01/18/2017    | 1,991,742.56  | 1.900        | 09/15/2021    | 2,000,000.00    | 1,701      | 2,000,000.00  | 2.289 | 2.321 | 379              |
| 3135G0S38 | 12248        | 913000 | FAC       | FNMA              | 02/06/2017    | 4,998,331.03  | 2.000        | 01/05/2022    | 5,000,000.00    | 1,794      | 5,000,000.00  | 1.998 | 2.026 | 491              |
| 89236TDP7 | 12390A       | 913000 | MTN       | Toyota            | 01/31/2017    | 4,995,554.21  | 2.600        | 01/11/2022    | 5,000,000.00    | 1,806      | 5,000,000.00  | 2.633 | 2.670 | 497              |
| 3137EADB2 | 12437A       | 913000 | FAC       | FHLMC             | 09/29/2017    | 5,030,542.88  | 2.375        | 01/13/2022    | 5,000,000.00    | 1,567      | 5,000,000.00  | 1.881 | 1.907 | 499              |
| 3133ELHR8 | 12319        | 913000 | FAC       | FFCB              | 01/21/2020    | 15,000,375.00 | 1.600        | 01/21/2022    | 15,000,000.00   | 731        | 15,000,000.00 | 1.576 | 1.598 | 507              |
| 06406RAA5 | 12255        | 913000 | MTN       | BNYM              | 05/10/2017    | 3,006,620.04  | 2.600        | 02/07/2022    | 3,000,000.00    | 1,734      | 3,000,000.00  | 2.402 | 2.436 | 524              |
| 313378WG2 | 12291        | 913000 | FAC       | FHLB              | 02/12/2019    | 4,997,272.32  | 2.500        | 03/11/2022    | 5,000,000.00    | 1,123      | 5,000,000.00  | 2.502 | 2.537 | 556              |
| 3134GBRT1 | 12257        | 913000 | FAC       | FHLMC             | 06/29/2017    | 5,000,000.00  | 2.000        | 06/29/2022    | 5,000,000.00    | 1,826      | 5,000,000.00  | 1.973 | 2.000 | 666              |
| 9128282P4 | 12441A       | 913000 | TRC       | U.S. Treasury     | 10/30/2017    | 4,989,785.21  | 1.875        | 07/31/2022    | 5,000,000.00    | 1,735      | 5,000,000.00  | 1.960 | 1.987 | 698              |
| 3133EHTS2 | 12259        | 913000 | FAC       | FFCB              | 08/31/2017    | 5,011,442.21  | 1.900        | 08/03/2022    | 5,000,000.00    | 1,798      | 5,000,000.00  | 1.751 | 1.775 | 701              |
| 313380GJ0 | 12311        | 913000 | FAC       | FHLB              | 09/26/2019    | 10,076,292.76 | 2.000        | 09/09/2022    | 10,000,000.00   | 1,079      | 10,000,000.00 | 1.590 | 1.612 | 738              |
| 3135G0T78 | 12262        | 913000 | FAC       | FNMA              | 11/07/2017    | 4,996,332.35  | 2.000        | 10/05/2022    | 5,000,000.00    | 1,793      | 5,000,000.00  | 2.009 | 2.037 | 764              |
| 3133EKMV5 | 12303        | 913000 | FAC       | FFCB              | 05/23/2019    | 10,000,000.00 | 2.200        | 11/23/2022    | 10,000,000.00   | 1,280      | 10,000,000.00 | 2.170 | 2.200 | 813              |

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**CLV FHNMS - Maturity Report  
Inventory by Maturity Report**

Page 2

| CUSIP                             | Investment # | Fund   | Sec.<br>Type | Issuer                    | Purchase<br>Date | Book<br>Value         | Current<br>Rate | Maturity<br>Date | Maturity<br>Amount    | Total<br>Days | Par<br>Value          | YTM          |              | Days to<br>Maturity |
|-----------------------------------|--------------|--------|--------------|---------------------------|------------------|-----------------------|-----------------|------------------|-----------------------|---------------|-----------------------|--------------|--------------|---------------------|
|                                   |              |        |              |                           |                  |                       |                 |                  |                       |               |                       | 360          | 365          |                     |
| 90331HNL3                         | 12293        | 913000 | MTN          | US Bank                   | 02/25/2019       | 3,289,035.58          | 2.850           | 01/23/2023       | 3,305,000.00          | 1,428         | 3,305,000.00          | 3.023        | 3.065        | 874                 |
| 3133EJWA3                         | 12284        | 913000 | FAC          | FFCB                      | 12/14/2018       | 6,007,449.19          | 2.900           | 02/03/2023       | 6,000,000.00          | 1,512         | 6,000,000.00          | 2.806        | 2.845        | 885                 |
| 05565EAW5                         | 12316        | 913000 | MTN          | BMW                       | 12/06/2019       | 4,125,216.98          | 3.450           | 04/12/2023       | 4,000,000.00          | 1,223         | 4,000,000.00          | 2.170        | 2.201        | 953                 |
| 02665WDH1                         | 12323        | 913000 | MTN          | Honda                     | 02/14/2020       | 2,513,026.65          | 1.950           | 05/10/2023       | 2,500,000.00          | 1,181         | 2,500,000.00          | 1.726        | 1.750        | 981                 |
| 3133EKPT7                         | 12306        | 913000 | FAC          | FFCB                      | 06/07/2019       | 5,023,225.59          | 2.125           | 06/05/2023       | 5,000,000.00          | 1,459         | 5,000,000.00          | 1.923        | 1.949        | 1,007               |
| 69353RFL7                         | 12290        | 913000 | MTN          | PNC Bank                  | 02/08/2019       | 3,021,761.44          | 3.500           | 06/08/2023       | 3,000,000.00          | 1,581         | 3,000,000.00          | 3.172        | 3.217        | 1,010               |
| 912828S92                         | 12320        | 913000 | TRC          | U.S. Treasury             | 01/14/2020       | 6,433,254.44          | 1.250           | 07/31/2023       | 6,500,000.00          | 1,294         | 6,500,000.00          | 1.592        | 1.614        | 1,063               |
| 3133EJYL7                         | 12280        | 913000 | FAC          | FFCB                      | 09/21/2018       | 4,962,813.45          | 2.800           | 09/05/2023       | 5,000,000.00          | 1,810         | 5,000,000.00          | 3.026        | 3.068        | 1,099               |
| 313383YJ4                         | 12283        | 913000 | FAC          | FHLB                      | 11/27/2018       | 5,046,612.78          | 3.375           | 09/08/2023       | 5,000,000.00          | 1,746         | 5,000,000.00          | 2.999        | 3.040        | 1,102               |
| 45866FAG9                         | 12298        | 913000 | MTN          | Intercontinental Exchange | 04/08/2019       | 6,093,174.05          | 3.450           | 09/21/2023       | 6,000,000.00          | 1,627         | 6,000,000.00          | 2.864        | 2.904        | 1,115               |
| 3133EK4X1                         | 12314        | 913000 | FAC          | FFCB                      | 11/01/2019       | 9,967,304.17          | 1.600           | 11/01/2023       | 10,000,000.00         | 1,461         | 10,000,000.00         | 1.684        | 1.707        | 1,156               |
| 3130A0F70                         | 12285        | 913000 | FAC          | FHLB                      | 12/14/2018       | 5,070,888.99          | 3.375           | 12/08/2023       | 5,000,000.00          | 1,820         | 5,000,000.00          | 2.866        | 2.906        | 1,193               |
| 59217GCT4                         | 12288B       | 913000 | MTN          | MetLife                   | 01/30/2019       | 3,515,289.75          | 3.600           | 01/11/2024       | 3,500,000.00          | 1,807         | 3,500,000.00          | 3.410        | 3.457        | 1,227               |
| 02665WCT6                         | 12287B       | 913000 | MTN          | Honda                     | 01/15/2019       | 1,999,636.09          | 3.550           | 01/12/2024       | 2,000,000.00          | 1,823         | 2,000,000.00          | 3.514        | 3.562        | 1,228               |
| 3133EJ5G0                         | 12286        | 913000 | FAC          | FFCB                      | 01/16/2019       | 4,998,582.50          | 2.700           | 01/16/2024       | 5,000,000.00          | 1,826         | 5,000,000.00          | 2.672        | 2.709        | 1,232               |
| 3135G0V34                         | 12322        | 913000 | FAC          | FNMA                      | 02/06/2020       | 10,334,183.32         | 2.500           | 02/05/2024       | 10,000,000.00         | 1,460         | 10,000,000.00         | 1.472        | 1.492        | 1,252               |
| 3130AFUX3                         | 12289B       | 913000 | FAC          | FHLB                      | 02/22/2019       | 5,000,000.00          | 2.800           | 02/22/2024       | 5,000,000.00          | 1,826         | 5,000,000.00          | 2.762        | 2.800        | 1,269               |
| 3130AFW86                         | 12292B       | 913000 | FAC          | FHLB                      | 02/26/2019       | 5,000,000.00          | 2.750           | 02/26/2024       | 5,000,000.00          | 1,826         | 5,000,000.00          | 2.712        | 2.750        | 1,273               |
| 3133EKNX0                         | 12305        | 913000 | FAC          | FFCB                      | 06/04/2019       | 7,041,086.07          | 2.160           | 06/03/2024       | 7,000,000.00          | 1,826         | 7,000,000.00          | 1.968        | 1.995        | 1,371               |
| 46849LTK7                         | 12308        | 913000 | MTN          | Jackson Life              | 08/06/2019       | 5,049,062.39          | 2.650           | 06/21/2024       | 5,000,000.00          | 1,781         | 5,000,000.00          | 2.343        | 2.375        | 1,389               |
| 3135G0V75                         | 12307        | 913000 | FAC          | FNMA                      | 07/09/2019       | 9,943,543.06          | 1.750           | 07/02/2024       | 10,000,000.00         | 1,820         | 10,000,000.00         | 1.879        | 1.905        | 1,400               |
| 3133EKWV4                         | 12309        | 913000 | FAC          | FFCB                      | 08/05/2019       | 10,034,203.24         | 1.850           | 07/26/2024       | 10,000,000.00         | 1,817         | 10,000,000.00         | 1.734        | 1.758        | 1,424               |
| 91159HHX1                         | 12310        | 913000 | MTN          | US Bancorp                | 08/07/2019       | 5,041,374.15          | 2.400           | 07/30/2024       | 5,000,000.00          | 1,819         | 5,000,000.00          | 2.146        | 2.176        | 1,428               |
| 254687FK7                         | 12318        | 913000 | MTN          | Walt Disney               | 12/31/2019       | 4,962,546.58          | 1.750           | 08/30/2024       | 5,000,000.00          | 1,704         | 5,000,000.00          | 1.920        | 1.947        | 1,459               |
| 02665WDD0                         | 12312        | 913000 | MTN          | Honda                     | 09/27/2019       | 1,992,490.88          | 2.150           | 09/10/2024       | 2,000,000.00          | 1,810         | 2,000,000.00          | 2.218        | 2.249        | 1,470               |
| 3133EK6J0                         | 12315        | 913000 | FAC          | FFCB                      | 11/26/2019       | 7,984,507.16          | 1.625           | 11/08/2024       | 8,000,000.00          | 1,809         | 8,000,000.00          | 1.650        | 1.673        | 1,529               |
| 3135G0X24                         | 12321        | 913000 | FAC          | FNMA                      | 01/14/2020       | 6,976,767.65          | 1.625           | 01/07/2025       | 7,000,000.00          | 1,820         | 7,000,000.00          | 1.682        | 1.705        | 1,589               |
| 3135G04Z3                         | 12335        | 913000 | FAC          | FNMA                      | 08/28/2020       | 10,014,195.33         | 0.500           | 06/17/2025       | 10,000,000.00         | 1,754         | 10,000,000.00         | 0.464        | 0.470        | 1,750               |
| 3136G4V34                         | 12334        | 913000 | FAC          | FNMA                      | 08/26/2020       | 10,000,000.00         | 0.550           | 08/26/2025       | 10,000,000.00         | 1,826         | 10,000,000.00         | 0.542        | 0.550        | 1,820               |
| <b>Subtotal and Average</b>       |              |        |              |                           |                  | <b>362,836,781.35</b> |                 |                  | <b>362,175,137.64</b> |               | <b>362,175,137.64</b> | <b>1.834</b> | <b>1.859</b> | <b>799</b>          |
| <b>Net Maturities and Average</b> |              |        |              |                           |                  | <b>362,836,781.35</b> |                 |                  | <b>362,175,137.64</b> |               | <b>362,175,137.64</b> | <b>1.834</b> | <b>1.859</b> | <b>799</b>          |

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**CLV FHNMS - Credit Rating**  
**Credit Rating Report**  
**August 31, 2020**  
**Sorted by Moody's - Investment Number**

| Investment # | Issuer | Security # | Purchase Principal | Book Value    | Market Value  | Moody's Rating | S&P Rating | Purchase Date | Maturity Date | Days To Maturity | Stated Rate | YTM   | % of Total |
|--------------|--------|------------|--------------------|---------------|---------------|----------------|------------|---------------|---------------|------------------|-------------|-------|------------|
| 11203        | INVESC | 996212262  | 28,370,137.64      | 28,370,137.64 | 28,370,137.64 | Aaa            | AAA        | 07/01/2020    |               | 1                | 0.020       | 0.020 | 7.82       |
| 12226        | UST    | 912828L65  | 4,989,062.50       | 4,999,823.88  | 5,005,000.00  | Aaa            | AA+        | 10/26/2015    | 09/30/2020    | 29               | 1.375       | 1.421 | 1.38       |
| 12233        | FHLB   | 3130A7CV5  | 4,971,520.00       | 4,997,294.56  | 5,028,400.00  | Aaa            | AA+        | 03/30/2016    | 02/18/2021    | 170              | 1.375       | 1.496 | 1.38       |
| 12234        | UST    | 912828N48  | 5,123,828.13       | 5,008,660.81  | 5,026,950.00  | Aaa            | AA+        | 04/06/2016    | 12/31/2020    | 121              | 1.750       | 1.210 | 1.38       |
| 12236        | FHLB   | 313382K69  | 5,106,500.00       | 5,011,670.40  | 5,043,650.00  | Aaa            | AA+        | 05/09/2016    | 03/12/2021    | 192              | 1.750       | 1.295 | 1.38       |
| 12238B       | FNMA   | 3135G0K69  | 5,036,220.00       | 5,005,097.01  | 5,037,750.00  | Aaa            | AA+        | 07/05/2016    | 05/06/2021    | 247              | 1.250       | 1.096 | 1.38       |
| 12241        | FHLMC  | 3137EAEC9  | 4,974,600.00       | 4,995,188.11  | 5,046,500.00  | Aaa            | AA+        | 08/12/2016    | 08/12/2021    | 345              | 1.125       | 1.230 | 1.38       |
| 12248        | FNMA   | 3135G0S38  | 4,993,900.00       | 4,998,331.03  | 5,127,450.00  | Aaa            | AA+        | 02/06/2017    | 01/05/2022    | 491              | 2.000       | 2.026 | 1.38       |
| 12257        | FHLMC  | 3134GBRT1  | 5,000,000.00       | 5,000,000.00  | 5,167,500.00  | Aaa            | AA+        | 06/29/2017    | 06/29/2022    | 666              | 2.000       | 2.000 | 1.38       |
| 12259        | FFCB   | 3133EHTS2  | 5,029,300.00       | 5,011,442.21  | 5,164,000.00  | Aaa            | AA+        | 08/31/2017    | 08/03/2022    | 701              | 1.900       | 1.775 | 1.38       |
| 12262        | FNMA   | 3135G0T78  | 4,991,400.00       | 4,996,332.35  | 5,190,200.00  | Aaa            | AA+        | 11/07/2017    | 10/05/2022    | 764              | 2.000       | 2.037 | 1.38       |
| 12263        | JNJ    | 478160CH5  | 1,997,860.00       | 1,999,863.28  | 2,006,300.00  | Aaa            | AAA        | 11/10/2017    | 11/10/2020    | 70               | 1.950       | 1.987 | 0.55       |
| 12280        | FFCB   | 3133EJYL7  | 4,938,800.00       | 4,962,813.45  | 5,381,700.00  | Aaa            | AA+        | 09/21/2018    | 09/05/2023    | 1,099            | 2.800       | 3.068 | 1.37       |
| 12283        | FHLB   | 313383YJ4  | 5,073,800.00       | 5,046,612.78  | 5,466,300.00  | Aaa            | AA+        | 11/27/2018    | 09/08/2023    | 1,102            | 3.375       | 3.040 | 1.39       |
| 12284        | FFCB   | 3133EJWA3  | 6,012,720.00       | 6,007,449.19  | 6,390,480.00  | Aaa            | AA+        | 12/14/2018    | 02/03/2023    | 885              | 2.900       | 2.845 | 1.66       |
| 12285        | FHLB   | 3130A0F70  | 5,108,050.00       | 5,070,888.99  | 5,501,900.00  | Aaa            | AA+        | 12/14/2018    | 12/08/2023    | 1,193            | 3.375       | 2.906 | 1.40       |
| 12286        | FFCB   | 3133EJ5G0  | 4,997,900.00       | 4,998,582.50  | 5,405,500.00  | Aaa            | AA+        | 01/16/2019    | 01/16/2024    | 1,232            | 2.700       | 2.709 | 1.38       |
| 12289B       | FHLB   | 3130AFUX3  | 5,000,000.00       | 5,000,000.00  | 5,054,450.00  | Aaa            | AA+        | 02/22/2019    | 02/22/2024    | 1,269            | 2.800       | 2.800 | 1.38       |
| 12291        | FHLB   | 313378WG2  | 4,994,500.00       | 4,997,272.32  | 5,178,050.00  | Aaa            | AA+        | 02/12/2019    | 03/11/2022    | 556              | 2.500       | 2.537 | 1.38       |
| 12292B       | FHLB   | 3130AFW86  | 5,000,000.00       | 5,000,000.00  | 5,054,400.00  | Aaa            | AA+        | 02/26/2019    | 02/26/2024    | 1,273            | 2.750       | 2.750 | 1.38       |
| 12303        | FFCB   | 3133EKMV5  | 10,000,000.00      | 10,000,000.00 | 10,441,400.00 | Aaa            | AA+        | 05/23/2019    | 11/23/2022    | 813              | 2.200       | 2.200 | 2.76       |
| 12305        | FFCB   | 3133EKNX0  | 7,054,670.00       | 7,041,086.07  | 7,480,200.00  | Aaa            | AA+        | 06/04/2019    | 06/03/2024    | 1,371            | 2.160       | 1.995 | 1.94       |
| 12306        | FFCB   | 3133EKP7   | 5,033,600.00       | 5,023,225.59  | 5,260,800.00  | Aaa            | AA+        | 06/07/2019    | 06/05/2023    | 1,007            | 2.125       | 1.949 | 1.38       |
| 12307        | FNMA   | 3135G0V75  | 9,926,700.00       | 9,943,543.06  | 10,552,300.00 | Aaa            | AA+        | 07/09/2019    | 07/02/2024    | 1,400            | 1.750       | 1.905 | 2.74       |
| 12309        | FFCB   | 3133EKVV4  | 10,043,600.00      | 10,034,203.24 | 10,587,000.00 | Aaa            | AA+        | 08/05/2019    | 07/26/2024    | 1,424            | 1.850       | 1.758 | 2.77       |
| 12311        | FHLB   | 313380GJ0  | 10,111,400.00      | 10,076,292.76 | 10,378,200.00 | Aaa            | AA+        | 09/26/2019    | 09/09/2022    | 738              | 2.000       | 1.612 | 2.78       |
| 12314        | FFCB   | 3133EK4X1  | 9,958,700.00       | 9,967,304.17  | 10,419,500.00 | Aaa            | AA+        | 11/01/2019    | 11/01/2023    | 1,156            | 1.600       | 1.707 | 2.75       |
| 12315        | FFCB   | 3133EK6J0  | 7,981,680.00       | 7,984,507.16  | 8,419,120.00  | Aaa            | AA+        | 11/26/2019    | 11/08/2024    | 1,529            | 1.625       | 1.673 | 2.20       |
| 12319        | FFCB   | 3133ELHR8  | 15,000,540.00      | 15,000,375.00 | 15,299,100.00 | Aaa            | AA+        | 01/21/2020    | 01/21/2022    | 507              | 1.600       | 1.598 | 4.13       |
| 12320        | UST    | 912828S92  | 6,418,750.00       | 6,433,254.44  | 6,707,415.00  | Aaa            | AA+        | 01/14/2020    | 07/31/2023    | 1,063            | 1.250       | 1.614 | 1.77       |
| 12321        | FNMA   | 3135G0X24  | 6,973,400.00       | 6,976,767.65  | 7,393,750.00  | Aaa            | AA+        | 01/14/2020    | 01/07/2025    | 1,589            | 1.625       | 1.705 | 1.92       |
| 12322        | FNMA   | 3135G0V34  | 10,389,700.00      | 10,334,183.32 | 10,771,600.00 | Aaa            | AA+        | 02/06/2020    | 02/05/2024    | 1,252            | 2.500       | 1.492 | 2.85       |
| 12334        | FNMA   | 3136G4V34  | 10,000,000.00      | 10,000,000.00 | 10,001,900.00 | Aaa            | AA+        | 08/26/2020    | 08/26/2025    | 1,820            | 0.550       | 0.550 | 2.76       |
| 12335        | FNMA   | 3135G04Z3  | 10,014,220.00      | 10,014,195.33 | 10,028,800.00 | Aaa            | AA+        | 08/28/2020    | 06/17/2025    | 1,750            | 0.500       | 0.470 | 2.76       |
| 12363A       | FNMA   | 3135G0N82  | 4,980,450.00       | 4,996,212.60  | 5,053,550.00  | Aaa            | AA+        | 08/31/2016    | 08/17/2021    | 350              | 1.250       | 1.332 | 1.38       |

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**CLV FHNMS - Credit Rating**  
**Credit Rating Report**  
**Sorted by Moody's - Investment Number**

Page 2

| Investment #            | Issuer | Security # | Purchase Principal    | Book Value            | Market Value          | Moody's Rating | S&P Rating | Purchase Date | Maturity Date | Days To Maturity | Stated Rate  | YTM          | % of Total   |
|-------------------------|--------|------------|-----------------------|-----------------------|-----------------------|----------------|------------|---------------|---------------|------------------|--------------|--------------|--------------|
| 12395A                  | FHLMC  | 3137EAE C9 | 4,847,900.00          | 4,968,043.07          | 5,046,500.00          | Aaa            | AA+        | 02/09/2017    | 08/12/2021    | 345              | 1.125        | 1.831        | 1.37         |
| 12437A                  | FHLMC  | 3137EAD B2 | 5,095,850.00          | 5,030,542.88          | 5,153,000.00          | Aaa            | AA+        | 09/29/2017    | 01/13/2022    | 499              | 2.375        | 1.907        | 1.39         |
| 12438A                  | FHLMC  | 3137EAE J4 | 4,990,950.00          | 4,999,765.37          | 5,005,950.00          | Aaa            | AA+        | 09/29/2017    | 09/29/2020    | 28               | 1.625        | 1.687        | 1.38         |
| 12441A                  | UST    | 9128282 P4 | 4,974,609.38          | 4,989,785.21          | 5,165,650.00          | Aaa            | AA+        | 10/30/2017    | 07/31/2022    | 698              | 1.875        | 1.987        | 1.38         |
| 12527A                  | FHLB   | 3130AEWA4  | 4,998,500.00          | 4,999,925.37          | 5,010,200.00          | Aaa            | AA+        | 01/28/2019    | 10/01/2020    | 30               | 2.625        | 2.642        | 1.38         |
| <b>SubTotal for Aaa</b> |        |            | <b>280,505,317.65</b> | <b>280,290,672.80</b> | <b>288,822,552.64</b> |                |            |               |               | <b>817</b>       | <b>1.689</b> | <b>1.629</b> | <b>77.30</b> |
| 12274                   | WMT    | 931142E J8 | 4,999,750.00          | 4,999,932.16          | 5,118,400.00          | Aa2            | AA         | 06/27/2018    | 06/23/2021    | 295              | 3.125        | 3.127        | 1.38         |
| 12468A                  | CVX    | 166764B G4 | 4,883,100.00          | 4,972,626.72          | 5,056,900.00          | Aa2            | AA         | 05/07/2018    | 05/16/2021    | 257              | 2.100        | 2.913        | 1.37         |
| <b>SubTotal for Aa2</b> |        |            | <b>9,882,850.00</b>   | <b>9,972,558.88</b>   | <b>10,175,300.00</b>  |                |            |               |               | <b>276</b>       | <b>2.614</b> | <b>3.020</b> | <b>2.75</b>  |
| 12261B                  | C      | 17325FA J7 | 2,998,950.00          | 2,999,952.36          | 3,003,900.00          | Aa3            | A+         | 10/20/2017    | 10/20/2020    | 49               | 2.125        | 2.137        | 0.83         |
| 12288B                  | MET    | 59217GCT4  | 3,522,505.00          | 3,515,289.75          | 3,852,590.00          | Aa3            | AA-        | 01/30/2019    | 01/11/2024    | 1,227            | 3.600        | 3.457        | 0.97         |
| <b>SubTotal for Aa3</b> |        |            | <b>6,521,455.00</b>   | <b>6,515,242.11</b>   | <b>6,856,490.00</b>   |                |            |               |               | <b>685</b>       | <b>2.921</b> | <b>2.849</b> | <b>1.80</b>  |
| 12255                   | BK     | 06406RAA5  | 3,021,900.00          | 3,006,620.04          | 3,095,520.00          | A1             | A          | 05/10/2017    | 02/07/2022    | 524              | 2.600        | 2.436        | 0.83         |
| 12271                   | BK     | 06406FAA1  | 2,945,730.00          | 2,987,999.53          | 3,036,090.00          | A1             | A          | 06/22/2018    | 04/15/2021    | 226              | 2.500        | 3.176        | 0.82         |
| 12293                   | US BAN | 90331HNL3  | 3,278,923.55          | 3,289,035.58          | 3,499,234.85          | A1             | AA-        | 02/25/2019    | 01/23/2023    | 874              | 2.850        | 3.065        | 0.91         |
| 12310                   | USBT   | 91159HHX1  | 5,052,650.00          | 5,041,374.15          | 5,342,350.00          | A1             | A+         | 08/07/2019    | 07/30/2024    | 1,428            | 2.400        | 2.176        | 1.39         |
| 12330A                  | CSCO   | 17275RBD3  | 2,512,625.00          | 2,501,253.30          | 2,523,550.00          | A1             | AA-        | 03/15/2016    | 02/28/2021    | 180              | 2.200        | 2.092        | 0.69         |
| 12390A                  | TOYCC  | 89236TDP7  | 4,983,850.00          | 4,995,554.21          | 5,155,250.00          | A1             | A+         | 01/31/2017    | 01/11/2022    | 497              | 2.600        | 2.670        | 1.38         |
| 12396A                  | CSCO   | 17275RBD3  | 501,695.00            | 500,206.20            | 504,710.00            | A1             | AA-        | 02/13/2017    | 02/28/2021    | 180              | 2.200        | 2.122        | 0.14         |
| 12461A                  | US BAN | 90331HNG4  | 4,908,200.00          | 4,994,959.24          | 5,005,950.00          | A1             | AA-        | 03/06/2018    | 10/23/2020    | 52               | 2.050        | 2.778        | 1.38         |
| <b>SubTotal for A1</b>  |        |            | <b>27,205,573.55</b>  | <b>27,317,002.25</b>  | <b>28,162,654.85</b>  |                |            |               |               | <b>571</b>       | <b>2.438</b> | <b>2.613</b> | <b>7.54</b>  |
| 12270                   | IBM    | 44932HAG8  | 2,971,470.00          | 2,995,345.74          | 3,030,420.00          | A2             | A          | 06/21/2018    | 02/05/2021    | 157              | 2.650        | 3.033        | 0.83         |
| 12290                   | PNC    | 69353RFL7  | 3,034,050.00          | 3,021,761.44          | 3,240,960.00          | A2             | A          | 02/08/2019    | 06/08/2023    | 1,010            | 3.500        | 3.217        | 0.83         |
| 12308                   | JACLIF | 46849LTK7  | 5,062,850.00          | 5,049,062.39          | 5,285,200.00          | A2             | A          | 08/06/2019    | 06/21/2024    | 1,389            | 2.650        | 2.375        | 1.39         |
| 12316                   | BMW    | 05565EAW5  | 4,160,480.00          | 4,125,216.98          | 4,273,880.00          | A2             | A          | 12/06/2019    | 04/12/2023    | 953              | 3.450        | 2.201        | 1.14         |
| 12318                   | DIS    | 254687FK7  | 4,956,300.00          | 4,962,546.58          | 5,206,700.00          | A2             | A-         | 12/31/2019    | 08/30/2024    | 1,459            | 1.750        | 1.947        | 1.37         |
| <b>SubTotal for A2</b>  |        |            | <b>20,185,150.00</b>  | <b>20,153,933.13</b>  | <b>21,037,160.00</b>  |                |            |               |               | <b>1077</b>      | <b>2.720</b> | <b>2.458</b> | <b>5.56</b>  |
| 12235                   | BBT    | 05531FAV5  | 2,000,000.00          | 2,000,000.00          | 2,021,560.00          | A3             | A-         | 05/11/2016    | 05/10/2021    | 251              | 2.050        | 2.050        | 0.55         |
| 12247B                  | ORCL   | 68389XBK0  | 1,962,974.00          | 1,991,742.56          | 2,031,540.00          | A3             | A          | 01/18/2017    | 09/15/2021    | 379              | 1.900        | 2.321        | 0.55         |
| 12268                   | ORCL   | 68389XBA2  | 1,990,280.00          | 1,997,301.95          | 2,043,200.00          | A3             | A          | 06/12/2018    | 07/08/2021    | 310              | 2.800        | 2.966        | 0.55         |
| 12287B                  | HNDA   | 02665WCT6  | 1,999,460.00          | 1,999,636.09          | 2,185,620.00          | A3             | A-         | 01/15/2019    | 01/12/2024    | 1,228            | 3.550        | 3.562        | 0.55         |
| 12298                   | ICE    | 45866FAG9  | 6,135,780.00          | 6,093,174.05          | 6,508,491.18          | A3             | BBB+       | 04/08/2019    | 09/21/2023    | 9                | 3.450        | 2.904        | 1.68         |
| 12312                   | HNDA   | 02665WDD0  | 1,990,760.00          | 1,992,490.88          | 2,112,300.00          | A3             | A-         | 09/27/2019    | 09/10/2024    | 1,470            | 2.150        | 2.249        | 0.55         |
| 12323                   | HNDA   | 02665WDH1  | 2,515,675.00          | 2,513,026.65          | 2,593,575.00          | A3             | A-         | 02/14/2020    | 05/10/2023    | 981              | 1.950        | 1.750        | 0.69         |
| <b>SubTotal for A3</b>  |        |            | <b>18,594,929.00</b>  | <b>18,587,372.18</b>  | <b>19,496,286.18</b>  |                |            |               |               | <b>526</b>       | <b>2.732</b> | <b>2.601</b> | <b>5.12</b>  |

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**CLV FHNMS - Sum by Issuer**  
**Summary by Issuer**  
**August 31, 2020**

| <b>Issuer</b>             | <b>Number of Investments</b> | <b>Par Value</b> | <b>Book Value</b> | <b>% of Portfolio</b> | <b>Average YTM 365</b> | <b>Average Days to Maturity</b> |
|---------------------------|------------------------------|------------------|-------------------|-----------------------|------------------------|---------------------------------|
| Truist Financial          | 1                            | 2,000,000.00     | 2,000,000.00      | 0.55                  | 2.050                  | 251                             |
| BNYM                      | 2                            | 6,000,000.00     | 5,994,619.57      | 1.65                  | 2.805                  | 375                             |
| BMW                       | 1                            | 4,000,000.00     | 4,125,216.98      | 1.14                  | 2.201                  | 953                             |
| Citibank                  | 1                            | 3,000,000.00     | 2,999,952.36      | 0.83                  | 2.137                  | 49                              |
| Cisco                     | 2                            | 3,000,000.00     | 3,001,459.50      | 0.83                  | 2.097                  | 180                             |
| Chevron                   | 1                            | 5,000,000.00     | 4,972,626.72      | 1.37                  | 2.913                  | 257                             |
| Walt Disney               | 1                            | 5,000,000.00     | 4,962,546.58      | 1.37                  | 1.947                  | 1,459                           |
| FFCB                      | 11                           | 86,000,000.00    | 86,030,988.58     | 23.71                 | 2.006                  | 1,033                           |
| FHLB                      | 9                            | 50,000,000.00    | 50,199,957.18     | 13.84                 | 2.269                  | 727                             |
| FHLMC                     | 5                            | 25,000,000.00    | 24,993,539.43     | 6.89                  | 1.731                  | 377                             |
| FNMA                      | 9                            | 67,000,000.00    | 67,264,662.35     | 18.54                 | 1.322                  | 1,233                           |
| Honda                     | 3                            | 6,500,000.00     | 6,505,153.62      | 1.79                  | 2.460                  | 1,207                           |
| IBM                       | 1                            | 3,000,000.00     | 2,995,345.74      | 0.83                  | 3.033                  | 157                             |
| Intercontinental Exchange | 1                            | 6,000,000.00     | 6,093,174.05      | 1.68                  | 2.904                  | 1,115                           |
| Invesco Govt MMF          | 1                            | 28,370,137.64    | 28,370,137.64     | 7.82                  | 0.020                  | 1                               |
| Jackson Life              | 1                            | 5,000,000.00     | 5,049,062.39      | 1.39                  | 2.375                  | 1,389                           |
| Johnson & Johnson         | 1                            | 2,000,000.00     | 1,999,863.28      | 0.55                  | 1.987                  | 70                              |
| MetLife                   | 1                            | 3,500,000.00     | 3,515,289.75      | 0.97                  | 3.457                  | 1,227                           |
| Oracle                    | 2                            | 4,000,000.00     | 3,989,044.51      | 1.10                  | 2.644                  | 344                             |
| PNC Bank                  | 1                            | 3,000,000.00     | 3,021,761.44      | 0.83                  | 3.217                  | 1,010                           |
| Toyota                    | 1                            | 5,000,000.00     | 4,995,554.21      | 1.38                  | 2.670                  | 497                             |
| US Bank                   | 2                            | 8,305,000.00     | 8,283,994.82      | 2.28                  | 2.892                  | 378                             |

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CLV FHNMS - Sum by Issuer  
Summary by Issuer  
August 31, 2020

Page 2

| Issuer                   | Number of<br>Investments | Par<br>Value          | Book Value            | % of<br>Portfolio | Average<br>YTM 365 | Average Days<br>to Maturity |
|--------------------------|--------------------------|-----------------------|-----------------------|-------------------|--------------------|-----------------------------|
| US Bancorp               | 1                        | 5,000,000.00          | 5,041,374.15          | 1.39              | 2.176              | 1,428                       |
| U.S. Treasury            | 4                        | 21,500,000.00         | 21,431,524.34         | 5.91              | 1.561              | 517                         |
| Walmart                  | 1                        | 5,000,000.00          | 4,999,932.16          | 1.38              | 3.127              | 295                         |
| <b>Total and Average</b> | <b>64</b>                | <b>362,175,137.64</b> | <b>362,836,781.35</b> | <b>100.00</b>     | <b>1.859</b>       | <b>799</b>                  |

**CLV FHNMS - PM**  
**Portfolio Management**  
**Interest Earnings Summary**  
**August 31, 2020**

Page 1

|                                                      | August 31Month Ending | Fiscal Year To Date |
|------------------------------------------------------|-----------------------|---------------------|
| <b>CD/Coupon/Discount Investments:</b>               |                       |                     |
| Interest Collected                                   | 675,416.67            | 1,636,801.11        |
| Plus Accrued Interest at End of Period               | 1,527,270.92          | 1,527,270.92        |
| Less Accrued Interest at Beginning of Period         | ( 1,636,642.62)       | ( 2,026,686.46)     |
| Less Accrued Interest at Purchase During Period      | ( 0.00)               | ( 0.00)             |
| Interest Earned during Period                        | 566,044.97            | 1,137,385.57        |
| Adjusted by Premiums and Discounts                   | -11,897.09            | -23,769.47          |
| Adjusted by Capital Gains or Losses                  | 0.00                  | 0.00                |
| Earnings during Periods                              | 554,147.88            | 1,113,616.10        |
| <b>Pass Through Securities:</b>                      |                       |                     |
| Interest Collected                                   | 0.00                  | 0.00                |
| Plus Accrued Interest at End of Period               | 0.00                  | 0.00                |
| Less Accrued Interest at Beginning of Period         | ( 0.00)               | ( 0.00)             |
| Less Accrued Interest at Purchase During Period      | ( 0.00)               | ( 0.00)             |
| Interest Earned during Period                        | 0.00                  | 0.00                |
| Adjusted by Premiums and Discounts                   | 0.00                  | 0.00                |
| Adjusted by Capital Gains or Losses                  | 0.00                  | 0.00                |
| Earnings during Periods                              | 0.00                  | 0.00                |
| <b>Cash/Checking Accounts:</b>                       |                       |                     |
| Interest Collected                                   | 3,309.38              | 6,377.55            |
| Plus Accrued Interest at End of Period               | 2,063.85              | 2,063.85            |
| Less Accrued Interest at Beginning of Period         | ( 3,309.38)           | ( 3,068.17)         |
| Interest Earned during Period                        | 2,063.85              | 5,373.23            |
| <b>Total Interest Earned during Period</b>           | <b>568,108.82</b>     | <b>1,142,758.80</b> |
| <b>Total Adjustments from Premiums and Discounts</b> | <b>-11,897.09</b>     | <b>-23,769.47</b>   |
| <b>Total Capital Gains or Losses</b>                 | <b>0.00</b>           | <b>0.00</b>         |
| <b>Total Earnings during Period</b>                  | <b>556,211.73</b>     | <b>1,118,989.33</b> |

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**CLV FHNMS - Interest Reports**  
**Interest Earnings**  
**Sorted by Security Type - Maturity Date**  
**August 1, 2020 - August 31, 2020**  
**Yield on Beginning Book Value**

|                                   |              |        |          |                     |                         |                      |                  |                 |                     | Adjusted Interest Earnings |                            |                               |
|-----------------------------------|--------------|--------|----------|---------------------|-------------------------|----------------------|------------------|-----------------|---------------------|----------------------------|----------------------------|-------------------------------|
| CUSIP                             | Investment # | Fund   | Issuer   | Ending<br>Par Value | Beginning<br>Book Value | Ending<br>Book Value | Maturity<br>Date | Current<br>Rate | Annualized<br>Yield | Interest<br>Earned         | Amortization/<br>Accretion | Adjusted Interest<br>Earnings |
| Security Type: Money Market Sweep |              |        |          |                     |                         |                      |                  |                 |                     |                            |                            |                               |
| 996212262                         | 11203        | 913000 | INVESC   | 28,370,137.64       | 47,714,520.48           | 28,370,137.64        |                  | 0.020           | 0.051               | 2,063.85                   | 0.00                       | 2,063.85                      |
|                                   |              |        | Subtotal | 28,370,137.64       | 47,714,520.48           | 28,370,137.64        |                  |                 | 0.051               | 2,063.85                   | 0.00                       | 2,063.85                      |
| Security Type: Corporate Notes    |              |        |          |                     |                         |                      |                  |                 |                     |                            |                            |                               |
| 17325FAJ7                         | 12261B       | 913000 | C        | 3,000,000.00        | 2,999,923.19            | 2,999,952.36         | 10/20/2020       | 2.125           | 2.097               | 5,312.50                   | 29.17                      | 5,341.67                      |
| 90331HNG4                         | 12461A       | 913000 | US BAN   | 5,000,000.00        | 4,992,051.11            | 4,994,959.24         | 10/23/2020       | 2.050           | 2.701               | 8,541.66                   | 2,908.13                   | 11,449.79                     |
| 478160CH5                         | 12263        | 913000 | JNJ      | 2,000,000.00        | 1,999,803.83            | 1,999,863.28         | 11/10/2020       | 1.950           | 1.948               | 3,250.00                   | 59.45                      | 3,309.45                      |
| 44932HAG8                         | 12270        | 913000 | IBM      | 3,000,000.00        | 2,994,439.07            | 2,995,345.74         | 02/05/2021       | 2.650           | 2.961               | 6,625.00                   | 906.67                     | 7,531.67                      |
| 17275RBD3                         | 12396A       | 913000 | CSCO     | 500,000.00          | 500,241.14              | 500,206.20           | 02/28/2021       | 2.200           | 2.075               | 916.67                     | -34.94                     | 881.73                        |
| 17275RBD3                         | 12330A       | 913000 | CSCO     | 2,500,000.00        | 2,501,465.72            | 2,501,253.30         | 02/28/2021       | 2.200           | 2.057               | 4,583.33                   | -212.42                    | 4,370.91                      |
| 06406FAA1                         | 12271        | 913000 | BK       | 3,000,000.00        | 2,986,392.32            | 2,987,999.53         | 04/15/2021       | 2.500           | 3.098               | 6,250.00                   | 1,607.21                   | 7,857.21                      |
| 05531FAV5                         | 12235        | 913000 | BBT      | 2,000,000.00        | 2,000,000.00            | 2,000,000.00         | 05/10/2021       | 2.050           | 2.011               | 3,416.67                   | 0.00                       | 3,416.67                      |
| 166764BG4                         | 12468A       | 913000 | CVX      | 5,000,000.00        | 4,969,406.34            | 4,972,626.72         | 05/16/2021       | 2.100           | 2.836               | 8,750.00                   | 3,220.38                   | 11,970.38                     |
| 931142EJ8                         | 12274        | 913000 | WMT      | 5,000,000.00        | 4,999,925.19            | 4,999,932.16         | 06/23/2021       | 3.125           | 3.068               | 13,020.83                  | 6.97                       | 13,027.80                     |
| 68389XBA2                         | 12268        | 913000 | ORCL     | 2,000,000.00        | 1,997,038.30            | 1,997,301.95         | 07/08/2021       | 2.800           | 2.907               | 4,666.66                   | 263.65                     | 4,930.31                      |
| 68389XBK0                         | 12247B       | 913000 | ORCL     | 2,000,000.00        | 1,991,080.20            | 1,991,742.56         | 09/15/2021       | 1.900           | 2.264               | 3,166.66                   | 662.36                     | 3,829.02                      |
| 89236TDP7                         | 12390A       | 913000 | TOYCC    | 5,000,000.00        | 4,995,282.02            | 4,995,554.21         | 01/11/2022       | 2.600           | 2.618               | 10,833.34                  | 272.19                     | 11,105.53                     |
| 06406RAA5                         | 12255        | 913000 | BK       | 3,000,000.00        | 3,007,004.92            | 3,006,620.04         | 02/07/2022       | 2.600           | 2.394               | 6,500.00                   | -384.88                    | 6,115.12                      |
| 90331HNL3                         | 12293        | 913000 | US BAN   | 3,305,000.00        | 3,288,479.98            | 3,289,035.58         | 01/23/2023       | 2.850           | 3.009               | 7,849.37                   | 555.60                     | 8,404.97                      |
| 05565EAW5                         | 12316        | 913000 | BMW      | 4,000,000.00        | 4,129,209.02            | 4,125,216.98         | 04/12/2023       | 3.450           | 2.141               | 11,500.00                  | -3,992.04                  | 7,507.96                      |
| 02665WDH1                         | 12323        | 913000 | HNDA     | 2,500,000.00        | 2,513,429.95            | 2,513,026.65         | 05/10/2023       | 1.950           | 1.714               | 4,062.50                   | -403.30                    | 3,659.20                      |
| 69353RFL7                         | 12290        | 913000 | PNC      | 3,000,000.00        | 3,022,416.25            | 3,021,761.44         | 06/08/2023       | 3.500           | 3.154               | 8,750.00                   | -654.81                    | 8,095.19                      |
| 45866FAG9                         | 12298        | 913000 | ICE      | 6,000,000.00        | 6,095,715.16            | 6,093,174.05         | 09/21/2023       | 3.450           | 2.841               | 17,250.00                  | -2,541.11                  | 14,708.89                     |
| 59217GCT4                         | 12288B       | 913000 | MET      | 3,500,000.00        | 3,515,668.84            | 3,515,289.75         | 01/11/2024       | 3.600           | 3.390               | 10,500.00                  | -379.09                    | 10,120.91                     |
| 02665WCT6                         | 12287B       | 913000 | HNDA     | 2,000,000.00        | 1,999,627.08            | 1,999,636.09         | 01/12/2024       | 3.550           | 3.489               | 5,916.66                   | 9.01                       | 5,925.67                      |
| 46849LTK7                         | 12308        | 913000 | JACLIF   | 5,000,000.00        | 5,050,136.75            | 5,049,062.39         | 06/21/2024       | 2.650           | 2.324               | 11,041.67                  | -1,074.36                  | 9,967.31                      |
| 91159HHX1                         | 12310        | 913000 | USBT     | 5,000,000.00        | 5,042,255.08            | 5,041,374.15         | 07/30/2024       | 2.400           | 2.129               | 10,000.00                  | -880.93                    | 9,119.07                      |
| 254687FK7                         | 12318        | 913000 | DIS      | 5,000,000.00        | 4,961,765.75            | 4,962,546.58         | 08/30/2024       | 1.750           | 1.916               | 7,291.67                   | 780.83                     | 8,072.50                      |
| 02665WDD0                         | 12312        | 913000 | HNDA     | 2,000,000.00        | 1,992,335.41            | 1,992,490.88         | 09/10/2024       | 2.150           | 2.210               | 3,583.33                   | 155.47                     | 3,738.80                      |

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Report Ver. 7.3.6.1

**CLV FHNMS - Interest Reports**  
**Interest Earnings**  
**August 1, 2020 - August 31, 2020**

Page 2

|                                      |              |        |        |                     |                         |                      |                  |                 |                     | Adjusted Interest Earnings |                            |                               |            |
|--------------------------------------|--------------|--------|--------|---------------------|-------------------------|----------------------|------------------|-----------------|---------------------|----------------------------|----------------------------|-------------------------------|------------|
| CUSIP                                | Investment # | Fund   | Issuer | Ending<br>Par Value | Beginning<br>Book Value | Ending<br>Book Value | Maturity<br>Date | Current<br>Rate | Annualized<br>Yield | Interest<br>Earned         | Amortization/<br>Accretion | Adjusted Interest<br>Earnings |            |
| Subtotal                             |              |        |        | 84,305,000.00       | 84,545,092.62           | 84,545,971.83        |                  |                 |                     | 2.569                      | 183,578.52                 | 879.21                        | 184,457.73 |
| Security Type: Federal Agency Coupon |              |        |        |                     |                         |                      |                  |                 |                     |                            |                            |                               |            |
| 3137EAEJ4                            | 12438A       | 913000 | FHLMC  | 5,000,000.00        | 4,999,513.98            | 4,999,765.37         | 09/29/2020       | 1.625           | 1.654               | 6,770.84                   | 251.39                     | 7,022.23                      |            |
| 3130AEWA4                            | 12527A       | 913000 | FHLB   | 5,000,000.00        | 4,999,850.75            | 4,999,925.37         | 10/01/2020       | 2.625           | 2.593               | 10,937.50                  | 74.62                      | 11,012.12                     |            |
| 3130A7CV5                            | 12233        | 913000 | FHLB   | 5,000,000.00        | 4,996,808.56            | 4,997,294.56         | 02/18/2021       | 1.375           | 1.465               | 5,729.17                   | 486.00                     | 6,215.17                      |            |
| 313382K69                            | 12236        | 913000 | FHLB   | 5,000,000.00        | 5,013,503.44            | 5,011,670.40         | 03/12/2021       | 1.750           | 1.282               | 7,291.67                   | -1,833.04                  | 5,458.63                      |            |
| 3135G0K69                            | 12238B       | 913000 | FNMA   | 5,000,000.00        | 5,005,721.14            | 5,005,097.01         | 05/06/2021       | 1.250           | 1.078               | 5,208.34                   | -624.13                    | 4,584.21                      |            |
| 3137EAEC9                            | 12241        | 913000 | FHLMC  | 5,000,000.00        | 4,994,764.78            | 4,995,188.11         | 08/12/2021       | 1.125           | 1.205               | 4,687.50                   | 423.33                     | 5,110.83                      |            |
| 3137EAEC9                            | 12395A       | 913000 | FHLMC  | 5,000,000.00        | 4,965,231.61            | 4,968,043.07         | 08/12/2021       | 1.125           | 1.778               | 4,687.50                   | 2,811.46                   | 7,498.96                      |            |
| 3135G0N82                            | 12363A       | 913000 | FNMA   | 5,000,000.00        | 4,995,884.21            | 4,996,212.60         | 08/17/2021       | 1.250           | 1.305               | 5,208.33                   | 328.39                     | 5,536.72                      |            |
| 3135G0S38                            | 12248        | 913000 | FNMA   | 5,000,000.00        | 4,998,227.59            | 4,998,331.03         | 01/05/2022       | 2.000           | 1.987               | 8,333.34                   | 103.44                     | 8,436.78                      |            |
| 3137EADB2                            | 12437A       | 913000 | FHLMC  | 5,000,000.00        | 5,032,405.25            | 5,030,542.88         | 01/13/2022       | 2.375           | 1.880               | 9,895.83                   | -1,862.37                  | 8,033.46                      |            |
| 3133ELHR8                            | 12319        | 913000 | FFCB   | 15,000,000.00       | 15,000,397.50           | 15,000,375.00        | 01/21/2022       | 1.600           | 1.568               | 20,000.00                  | -22.50                     | 19,977.50                     |            |
| 313378WG2                            | 12291        | 913000 | FHLB   | 5,000,000.00        | 4,997,123.53            | 4,997,272.32         | 03/11/2022       | 2.500           | 2.489               | 10,416.67                  | 148.79                     | 10,565.46                     |            |
| 3134GBRT1                            | 12257        | 913000 | FHLMC  | 5,000,000.00        | 5,000,000.00            | 5,000,000.00         | 06/29/2022       | 2.000           | 1.962               | 8,333.33                   | 0.00                       | 8,333.33                      |            |
| 3133EHTS2                            | 12259        | 913000 | FFCB   | 5,000,000.00        | 5,011,938.26            | 5,011,442.21         | 08/03/2022       | 1.900           | 1.743               | 7,916.67                   | -496.05                    | 7,420.62                      |            |
| 313380GJ0                            | 12311        | 913000 | FHLB   | 10,000,000.00       | 10,079,436.69           | 10,076,292.76        | 09/09/2022       | 2.000           | 1.580               | 16,666.67                  | -3,143.93                  | 13,522.74                     |            |
| 3135G0T78                            | 12262        | 913000 | FNMA   | 5,000,000.00        | 4,996,186.43            | 4,996,332.35         | 10/05/2022       | 2.000           | 1.998               | 8,333.34                   | 145.92                     | 8,479.26                      |            |
| 3133EKMV5                            | 12303        | 913000 | FFCB   | 10,000,000.00       | 10,000,000.00           | 10,000,000.00        | 11/23/2022       | 2.200           | 2.159               | 18,333.33                  | 0.00                       | 18,333.33                     |            |
| 3133EJWA3                            | 12284        | 913000 | FFCB   | 6,000,000.00        | 6,007,705.47            | 6,007,449.19         | 02/03/2023       | 2.900           | 2.792               | 14,500.00                  | -256.28                    | 14,243.72                     |            |
| 3133EKPT7                            | 12306        | 913000 | FFCB   | 5,000,000.00        | 5,023,926.56            | 5,023,225.59         | 06/05/2023       | 2.125           | 1.911               | 8,854.16                   | -700.97                    | 8,153.19                      |            |
| 3133EJYL7                            | 12280        | 913000 | FFCB   | 5,000,000.00        | 4,961,784.30            | 4,962,813.45         | 09/05/2023       | 2.800           | 3.013               | 11,666.66                  | 1,029.15                   | 12,695.81                     |            |
| 313383YJ4                            | 12283        | 913000 | FHLB   | 5,000,000.00        | 5,047,899.24            | 5,046,612.78         | 09/08/2023       | 3.375           | 2.980               | 14,062.50                  | -1,286.46                  | 12,776.04                     |            |
| 3133EK4X1                            | 12314        | 913000 | FFCB   | 10,000,000.00       | 9,966,443.75            | 9,967,304.17         | 11/01/2023       | 1.600           | 1.677               | 13,333.33                  | 860.42                     | 14,193.75                     |            |
| 3130A0F70                            | 12285        | 913000 | FHLB   | 5,000,000.00        | 5,072,695.85            | 5,070,888.99         | 12/08/2023       | 3.375           | 2.845               | 14,062.50                  | -1,806.86                  | 12,255.64                     |            |
| 3133EJ5G0                            | 12286        | 913000 | FFCB   | 5,000,000.00        | 4,998,547.50            | 4,998,582.50         | 01/16/2024       | 2.700           | 2.658               | 11,250.00                  | 35.00                      | 11,285.00                     |            |
| 3135G0V34                            | 12322        | 913000 | FNMA   | 10,000,000.00       | 10,342,307.71           | 10,334,183.32        | 02/05/2024       | 2.500           | 1.447               | 20,833.34                  | -8,124.39                  | 12,708.95                     |            |
| 3130AFUX3                            | 12289B       | 913000 | FHLB   | 5,000,000.00        | 5,000,000.00            | 5,000,000.00         | 02/22/2024       | 2.800           | 2.747               | 11,666.67                  | 0.00                       | 11,666.67                     |            |
| 3130AFW86                            | 12292B       | 913000 | FHLB   | 5,000,000.00        | 5,000,000.00            | 5,000,000.00         | 02/26/2024       | 2.750           | 2.698               | 11,458.33                  | 0.00                       | 11,458.33                     |            |
| 3133EKNX0                            | 12305        | 913000 | FFCB   | 7,000,000.00        | 7,041,997.74            | 7,041,086.07         | 06/03/2024       | 2.160           | 1.954               | 12,600.00                  | -911.67                    | 11,688.33                     |            |
| 3135G0V75                            | 12307        | 913000 | FNMA   | 10,000,000.00       | 9,942,316.62            | 9,943,543.06         | 07/02/2024       | 1.750           | 1.872               | 14,583.34                  | 1,226.44                   | 15,809.78                     |            |
| 3133EKWV4                            | 12309        | 913000 | FFCB   | 10,000,000.00       | 10,034,933.56           | 10,034,203.24        | 07/26/2024       | 1.850           | 1.723               | 15,416.67                  | -730.32                    | 14,686.35                     |            |
| 3133EK6J0                            | 12315        | 913000 | FFCB   | 8,000,000.00        | 7,984,198.74            | 7,984,507.16         | 11/08/2024       | 1.625           | 1.643               | 10,833.34                  | 308.42                     | 11,141.76                     |            |
| 3135G0X24                            | 12321        | 913000 | FNMA   | 7,000,000.00        | 6,976,322.59            | 6,976,767.65         | 01/07/2025       | 1.625           | 1.675               | 9,479.17                   | 445.06                     | 9,924.23                      |            |
| 3135G04Z3                            | 12335        | 913000 | FNMA   | 10,000,000.00       | 0.00                    | 10,014,195.33        | 06/17/2025       | 0.500           | 0.357               | 416.67                     | -24.67                     | 392.00                        |            |
| 3136G4V34                            | 12334        | 913000 | FNMA   | 10,000,000.00       | 0.00                    | 10,000,000.00        | 08/26/2025       | 0.550           | 0.465               | 763.89                     | 0.00                       | 763.89                        |            |
| Subtotal                             |              |        |        | 228,000,000.00      | 208,488,073.35          | 228,489,147.54       |                  |                 |                     | 1.899                      | 354,530.60                 | -13,145.81                    | 341,384.79 |

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Report Ver. 7.3.6.1

**CLV FHNMS - Interest Reports**  
**Interest Earnings**  
**August 1, 2020 - August 31, 2020**

Page 3

|                                |              |        |        |                     |                         |                      |                  |                 |                     | Adjusted Interest Earnings |                            |                               |
|--------------------------------|--------------|--------|--------|---------------------|-------------------------|----------------------|------------------|-----------------|---------------------|----------------------------|----------------------------|-------------------------------|
| CUSIP                          | Investment # | Fund   | Issuer | Ending<br>Par Value | Beginning<br>Book Value | Ending<br>Book Value | Maturity<br>Date | Current<br>Rate | Annualized<br>Yield | Interest<br>Earned         | Amortization/<br>Accretion | Adjusted Interest<br>Earnings |
| Security Type: Treasury Coupon |              |        |        |                     |                         |                      |                  |                 |                     |                            |                            |                               |
| 912828L65                      | 12226        | 913000 | UST    | 5,000,000.00        | 4,999,635.62            | 4,999,823.88         | 09/30/2020       | 1.375           | 1.416               | 5,823.09                   | 188.26                     | 6,011.35                      |
| 912828N48                      | 12234        | 913000 | UST    | 5,000,000.00        | 5,010,879.70            | 5,008,660.81         | 12/31/2020       | 1.750           | 1.211               | 7,370.92                   | -2,218.89                  | 5,152.03                      |
| 912828P4                       | 12441A       | 913000 | UST    | 5,000,000.00        | 4,989,331.55            | 4,989,785.21         | 07/31/2022       | 1.875           | 1.971               | 7,897.41                   | 453.66                     | 8,351.07                      |
| 912828S92                      | 12320        | 913000 | UST    | 6,500,000.00        | 6,431,307.96            | 6,433,254.44         | 07/31/2023       | 1.250           | 1.609               | 6,844.43                   | 1,946.48                   | 8,790.91                      |
| Subtotal                       |              |        |        | 21,500,000.00       | 21,431,154.83           | 21,431,524.34        | 1.555            |                 |                     | 27,935.85                  | 369.51                     | 28,305.36                     |
| Total                          |              |        |        | 362,175,137.64      | 362,178,841.28          | 362,836,781.35       | 1.792            |                 |                     | 568,108.82                 | -11,897.09                 | 556,211.73                    |

**CLV FHNMS - Interest Reports**  
**Accrued Interest**  
**Sorted by Security Type - Maturity Date**  
**August 1, 2020 - August 31, 2020**

| CUSIP                        | Investment # | Security Type   | Par Value            | Maturity Date | Current Rate | * Beginning<br>Accrued Interest | Adjusted Acc'd Int.<br>at Purchase<br>During Period | Interest<br>Earned | Interest<br>Received | * Ending<br>Accrued Interest |
|------------------------------|--------------|-----------------|----------------------|---------------|--------------|---------------------------------|-----------------------------------------------------|--------------------|----------------------|------------------------------|
| <b>Money Market Sweep</b>    |              |                 |                      |               |              |                                 |                                                     |                    |                      |                              |
| 996212262                    | 11203        | PA1             | 28,370,137.64        |               | 0.020        | 3,309.38                        | 0.00                                                | 2,063.85           | 3,309.38             | 2,063.85                     |
|                              |              | <b>Subtotal</b> | <b>28,370,137.64</b> |               |              | <b>3,309.38</b>                 | <b>0.00</b>                                         | <b>2,063.85</b>    | <b>3,309.38</b>      | <b>2,063.85</b>              |
| <b>Corporate Notes</b>       |              |                 |                      |               |              |                                 |                                                     |                    |                      |                              |
| 17325FAJ7                    | 12261B       | MTN             | 3,000,000.00         | 10/20/2020    | 2.125        | 17,885.42                       | 0.00                                                | 5,312.50           | 0.00                 | 23,197.92                    |
| 90331HNG4                    | 12461A       | MTN             | 5,000,000.00         | 10/23/2020    | 2.050        | 27,618.06                       | 0.00                                                | 8,541.66           | 0.00                 | 36,159.72                    |
| 478160CH5                    | 12263        | MTN             | 2,000,000.00         | 11/10/2020    | 1.950        | 8,775.00                        | 0.00                                                | 3,250.00           | 0.00                 | 12,025.00                    |
| 44932HAG8                    | 12270        | MTN             | 3,000,000.00         | 02/05/2021    | 2.650        | 38,866.67                       | 0.00                                                | 6,625.00           | 39,750.00            | 5,741.67                     |
| 17275RBD3                    | 12330A       | MTN             | 2,500,000.00         | 02/28/2021    | 2.200        | 23,375.00                       | 0.00                                                | 4,583.33           | 27,500.00            | 458.33                       |
| 17275RBD3                    | 12396A       | MTN             | 500,000.00           | 02/28/2021    | 2.200        | 4,675.00                        | 0.00                                                | 916.67             | 5,500.00             | 91.67                        |
| 06406FAA1                    | 12271        | MTN             | 3,000,000.00         | 04/15/2021    | 2.500        | 22,083.33                       | 0.00                                                | 6,250.00           | 0.00                 | 28,333.33                    |
| 05531FAV5                    | 12235        | MTN             | 2,000,000.00         | 05/10/2021    | 2.050        | 9,225.00                        | 0.00                                                | 3,416.67           | 0.00                 | 12,641.67                    |
| 166764BG4                    | 12468A       | MTN             | 5,000,000.00         | 05/16/2021    | 2.100        | 21,875.00                       | 0.00                                                | 8,750.00           | 0.00                 | 30,625.00                    |
| 931142EJ8                    | 12274        | MTN             | 5,000,000.00         | 06/23/2021    | 3.125        | 16,493.06                       | 0.00                                                | 13,020.83          | 0.00                 | 29,513.89                    |
| 68389XBA2                    | 12268        | MTN             | 2,000,000.00         | 07/08/2021    | 2.800        | 3,577.78                        | 0.00                                                | 4,666.66           | 0.00                 | 8,244.44                     |
| 68389XBK0                    | 12247B       | MTN             | 2,000,000.00         | 09/15/2021    | 1.900        | 14,355.56                       | 0.00                                                | 3,166.66           | 0.00                 | 17,522.22                    |
| 89236TDP7                    | 12390A       | MTN             | 5,000,000.00         | 01/11/2022    | 2.600        | 7,222.22                        | 0.00                                                | 10,833.34          | 0.00                 | 18,055.56                    |
| 06406RAA5                    | 12255        | MTN             | 3,000,000.00         | 02/07/2022    | 2.600        | 37,700.00                       | 0.00                                                | 6,500.00           | 39,000.00            | 5,200.00                     |
| 90331HNL3                    | 12293        | MTN             | 3,305,000.00         | 01/23/2023    | 2.850        | 2,093.17                        | 0.00                                                | 7,849.37           | 0.00                 | 9,942.54                     |
| 05565EAW5                    | 12316        | MTN             | 4,000,000.00         | 04/12/2023    | 3.450        | 41,783.33                       | 0.00                                                | 11,500.00          | 0.00                 | 53,283.33                    |
| 02665WDH1                    | 12323        | MTN             | 2,500,000.00         | 05/10/2023    | 1.950        | 10,968.75                       | 0.00                                                | 4,062.50           | 0.00                 | 15,031.25                    |
| 69353RFL7                    | 12290        | MTN             | 3,000,000.00         | 06/08/2023    | 3.500        | 15,458.33                       | 0.00                                                | 8,750.00           | 0.00                 | 24,208.33                    |
| 45866FAG9                    | 12298        | MTN             | 6,000,000.00         | 09/21/2023    | 3.450        | 74,750.00                       | 0.00                                                | 17,250.00          | 0.00                 | 92,000.00                    |
| 59217GCT4                    | 12288B       | MTN             | 3,500,000.00         | 01/11/2024    | 3.600        | 7,000.00                        | 0.00                                                | 10,500.00          | 0.00                 | 17,500.00                    |
| 02665WCT6                    | 12287B       | MTN             | 2,000,000.00         | 01/12/2024    | 3.550        | 3,747.23                        | 0.00                                                | 5,916.66           | 0.00                 | 9,663.89                     |
| 46849LTK7                    | 12308        | MTN             | 5,000,000.00         | 06/21/2024    | 2.650        | 14,722.22                       | 0.00                                                | 11,041.67          | 0.00                 | 25,763.89                    |
| 91159HHX1                    | 12310        | MTN             | 5,000,000.00         | 07/30/2024    | 2.400        | 333.32                          | 0.00                                                | 10,000.00          | 0.00                 | 10,333.32                    |
| 254687FK7                    | 12318        | MTN             | 5,000,000.00         | 08/30/2024    | 1.750        | 37,187.50                       | 0.00                                                | 7,291.67           | 44,236.11            | 243.00                       |
| 02665WDD0                    | 12312        | MTN             | 2,000,000.00         | 09/10/2024    | 2.150        | 16,841.67                       | 0.00                                                | 3,583.33           | 0.00                 | 20,425.00                    |
|                              |              | <b>Subtotal</b> | <b>84,305,000.00</b> |               |              | <b>478,612.62</b>               | <b>0.00</b>                                         | <b>183,578.52</b>  | <b>155,986.11</b>    | <b>506,205.03</b>            |
| <b>Federal Agency Coupon</b> |              |                 |                      |               |              |                                 |                                                     |                    |                      |                              |
| 3137EAEJ4                    | 12438A       | FAC             | 5,000,000.00         | 09/29/2020    | 1.625        | 27,534.72                       | 0.00                                                | 6,770.84           | 0.00                 | 34,305.56                    |
| 3130AEWA4                    | 12527A       | FAC             | 5,000,000.00         | 10/01/2020    | 2.625        | 43,750.00                       | 0.00                                                | 10,937.50          | 0.00                 | 54,687.50                    |

\* Beginning Accrued may not include investments that redeemed in the previous month that had outstanding accrued interest. Ending Accrued includes outstanding purchase interest.

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**CLV FHNMS - Interest Reports**  
**Accrued Interest**  
**Sorted by Security Type - Maturity Date**

Page 2

| CUSIP                        | Investment # | Security Type | Par Value             | Maturity Date | Current Rate | * Beginning<br>Accrued Interest | Adjusted Acc'd Int.<br>at Purchase<br>During Period | Interest<br>Earned | Interest<br>Received | * Ending<br>Accrued Interest |
|------------------------------|--------------|---------------|-----------------------|---------------|--------------|---------------------------------|-----------------------------------------------------|--------------------|----------------------|------------------------------|
| <b>Federal Agency Coupon</b> |              |               |                       |               |              |                                 |                                                     |                    |                      |                              |
| 3130A7CV5                    | 12233        | FAC           | 5,000,000.00          | 02/18/2021    | 1.375        | 31,128.47                       | 0.00                                                | 5,729.17           | 34,375.00            | 2,482.64                     |
| 313382K69                    | 12236        | FAC           | 5,000,000.00          | 03/12/2021    | 1.750        | 33,784.72                       | 0.00                                                | 7,291.67           | 0.00                 | 41,076.39                    |
| 3135G0K69                    | 12238B       | FAC           | 5,000,000.00          | 05/06/2021    | 1.250        | 14,756.93                       | 0.00                                                | 5,208.34           | 0.00                 | 19,965.27                    |
| 3137EAEC9                    | 12241        | FAC           | 5,000,000.00          | 08/12/2021    | 1.125        | 26,406.25                       | 0.00                                                | 4,687.50           | 28,125.00            | 2,968.75                     |
| 3137EAEC9                    | 12395A       | FAC           | 5,000,000.00          | 08/12/2021    | 1.125        | 26,406.25                       | 0.00                                                | 4,687.50           | 28,125.00            | 2,968.75                     |
| 3135G0N82                    | 12363A       | FAC           | 5,000,000.00          | 08/17/2021    | 1.250        | 28,125.00                       | 0.00                                                | 5,208.33           | 31,250.00            | 2,083.33                     |
| 3135G0S38                    | 12248        | FAC           | 5,000,000.00          | 01/05/2022    | 2.000        | 7,222.22                        | 0.00                                                | 8,333.34           | 0.00                 | 15,555.56                    |
| 3137EADB2                    | 12437A       | FAC           | 5,000,000.00          | 01/13/2022    | 2.375        | 5,937.50                        | 0.00                                                | 9,895.83           | 0.00                 | 15,833.33                    |
| 3133ELHR8                    | 12319        | FAC           | 15,000,000.00         | 01/21/2022    | 1.600        | 6,666.67                        | 0.00                                                | 20,000.00          | 0.00                 | 26,666.67                    |
| 313378WG2                    | 12291        | FAC           | 5,000,000.00          | 03/11/2022    | 2.500        | 48,611.11                       | 0.00                                                | 10,416.67          | 0.00                 | 59,027.78                    |
| 3134GBRT1                    | 12257        | FAC           | 5,000,000.00          | 06/29/2022    | 2.000        | 8,888.89                        | 0.00                                                | 8,333.33           | 0.00                 | 17,222.22                    |
| 3133EHTS2                    | 12259        | FAC           | 5,000,000.00          | 08/03/2022    | 1.900        | 46,972.22                       | 0.00                                                | 7,916.67           | 47,500.00            | 7,388.89                     |
| 313380GJ0                    | 12311        | FAC           | 10,000,000.00         | 09/09/2022    | 2.000        | 78,888.89                       | 0.00                                                | 16,666.67          | 0.00                 | 95,555.56                    |
| 3135G0T78                    | 12262        | FAC           | 5,000,000.00          | 10/05/2022    | 2.000        | 32,222.24                       | 0.00                                                | 8,333.34           | 0.00                 | 40,555.58                    |
| 3133EKMV5                    | 12303        | FAC           | 10,000,000.00         | 11/23/2022    | 2.200        | 41,555.56                       | 0.00                                                | 18,333.33          | 0.00                 | 59,888.89                    |
| 3133EJWA3                    | 12284        | FAC           | 6,000,000.00          | 02/03/2023    | 2.900        | 86,033.33                       | 0.00                                                | 14,500.00          | 87,000.00            | 13,533.33                    |
| 3133EKP77                    | 12306        | FAC           | 5,000,000.00          | 06/05/2023    | 2.125        | 16,527.78                       | 0.00                                                | 8,854.16           | 0.00                 | 25,381.94                    |
| 3133EJYL7                    | 12280        | FAC           | 5,000,000.00          | 09/05/2023    | 2.800        | 56,777.78                       | 0.00                                                | 11,666.66          | 0.00                 | 68,444.44                    |
| 313383YJ4                    | 12283        | FAC           | 5,000,000.00          | 09/08/2023    | 3.375        | 67,031.25                       | 0.00                                                | 14,062.50          | 0.00                 | 81,093.75                    |
| 3133EK4X1                    | 12314        | FAC           | 10,000,000.00         | 11/01/2023    | 1.600        | 40,000.00                       | 0.00                                                | 13,333.33          | 0.00                 | 53,333.33                    |
| 3130A0F70                    | 12285        | FAC           | 5,000,000.00          | 12/08/2023    | 3.375        | 24,843.75                       | 0.00                                                | 14,062.50          | 0.00                 | 38,906.25                    |
| 3133EJ5G0                    | 12286        | FAC           | 5,000,000.00          | 01/16/2024    | 2.700        | 5,625.00                        | 0.00                                                | 11,250.00          | 0.00                 | 16,875.00                    |
| 3135G0V34                    | 12322        | FAC           | 10,000,000.00         | 02/05/2024    | 2.500        | 122,222.22                      | 0.00                                                | 20,833.34          | 125,000.00           | 18,055.56                    |
| 3130AFUX3                    | 12289B       | FAC           | 5,000,000.00          | 02/22/2024    | 2.800        | 61,833.33                       | 0.00                                                | 11,666.67          | 70,000.00            | 3,500.00                     |
| 3130AFW86                    | 12292B       | FAC           | 5,000,000.00          | 02/26/2024    | 2.750        | 59,201.39                       | 0.00                                                | 11,458.33          | 68,750.00            | 1,909.72                     |
| 3133EKNX0                    | 12305        | FAC           | 7,000,000.00          | 06/03/2024    | 2.160        | 24,360.00                       | 0.00                                                | 12,600.00          | 0.00                 | 36,960.00                    |
| 3135G0V75                    | 12307        | FAC           | 10,000,000.00         | 07/02/2024    | 1.750        | 14,097.22                       | 0.00                                                | 14,583.34          | 0.00                 | 28,680.56                    |
| 3133EKWV4                    | 12309        | FAC           | 10,000,000.00         | 07/26/2024    | 1.850        | 2,569.44                        | 0.00                                                | 15,416.67          | 0.00                 | 17,986.11                    |
| 3133EK6J0                    | 12315        | FAC           | 8,000,000.00          | 11/08/2024    | 1.625        | 29,972.22                       | 0.00                                                | 10,833.34          | 0.00                 | 40,805.56                    |
| 3135G0X24                    | 12321        | FAC           | 7,000,000.00          | 01/07/2025    | 1.625        | 7,583.33                        | 0.00                                                | 9,479.17           | 0.00                 | 17,062.50                    |
| 3135G04Z3                    | 12335        | FAC           | 10,000,000.00         | 06/17/2025    | 0.500        | 0.00                            | 9,583.33                                            | 416.67             | 0.00                 | 10,000.00                    |
| 3136G4V34                    | 12334        | FAC           | 10,000,000.00         | 08/26/2025    | 0.550        | 0.00                            | 0.00                                                | 763.89             | 0.00                 | 763.89                       |
| <b>Subtotal</b>              |              |               | <b>228,000,000.00</b> |               |              | <b>1,127,535.68</b>             | <b>9,583.33</b>                                     | <b>354,530.60</b>  | <b>520,125.00</b>    | <b>971,524.61</b>            |
| <b>Treasury Coupon</b>       |              |               |                       |               |              |                                 |                                                     |                    |                      |                              |
| 912828L65                    | 12226        | TRC           | 5,000,000.00          | 09/30/2020    | 1.375        | 23,104.51                       | 0.00                                                | 5,823.09           | 0.00                 | 28,927.60                    |
| 912828N48                    | 12234        | TRC           | 5,000,000.00          | 12/31/2020    | 1.750        | 7,608.70                        | 0.00                                                | 7,370.92           | 0.00                 | 14,979.62                    |
| 9128282P4                    | 12441A       | TRC           | 5,000,000.00          | 07/31/2022    | 1.875        | 254.76                          | 0.00                                                | 7,897.41           | 0.00                 | 8,152.17                     |
| 912828S92                    | 12320        | TRC           | 6,500,000.00          | 07/31/2023    | 1.250        | 220.79                          | 0.00                                                | 6,844.43           | 0.00                 | 7,065.22                     |

\* Beginning Accrued may not include investments that redeemed in the previous month that had outstanding accrued interest. Ending Accrued includes outstanding purchase interest.

Data Updated: SET\_CLI: 09/09/2020 13:10

Run Date: 09/09/2020 - 13:10

Portfolio CLVE

AC

AI (PRF\_AI) 7.2.8

Report Ver. 7.3.6.1

CLV FHNMS - Interest Reports  
Accrued Interest  
Sorted by Security Type - Maturity Date

Page 3

| CUSIP | Investment # | Security Type | Par Value      | Maturity Date | Current Rate | * Beginning<br>Accrued Interest | Adjusted Acc'd Int.<br>at Purchase<br>During Period | Interest<br>Earned | Interest<br>Received | * Ending<br>Accrued Interest |
|-------|--------------|---------------|----------------|---------------|--------------|---------------------------------|-----------------------------------------------------|--------------------|----------------------|------------------------------|
|       |              | Subtotal      | 21,500,000.00  |               |              | 31,188.76                       | 0.00                                                | 27,935.85          | 0.00                 | 59,124.61                    |
|       |              | Total         | 362,175,137.64 |               |              | 1,640,646.44                    | 9,583.33                                            | 568,108.82         | 679,420.49           | 1,538,918.10                 |

\* Beginning Accrued may not include investments that redeemed in the previous month that had outstanding accrued interest. Ending Accrued includes outstanding purchase interest.

Data Updated: SET\_CLI: 09/09/2020 13:10

Run Date: 09/09/2020 - 13:10

Portfolio CLVE

AC

AI (PRF\_AI) 7.2.8

Report Ver. 7.3.6.1

**CLV FHNMS - Interest Reports**  
**Realized Gains and Losses**  
**Sorted By Investment Type**  
**Sales/Calls/Maturities: August 1, 2020 - August 31, 2020**

| Investment #           | Inv. | Purchase | Par Value    | Sale Date     | Days Held |            | Maturity/Sale | Realized  | Total    | Total        | Total     |
|------------------------|------|----------|--------------|---------------|-----------|------------|---------------|-----------|----------|--------------|-----------|
| Issuer                 | Type | Date     | Current Rate | Maturity Date | Term      | Book Value | Proceeds      | Gain/Loss | Earnings | Net Earnings | Yield 365 |
| No Sales or Maturities |      |          | 0.00         |               | 0         | 0.00       | 0.00          | 0.00      | 0.00     | 0.00         |           |

**City of Las Vegas - FHNMS**  
**Cash Reconciliation Report**  
**For the Period August 1, 2020 - August 31, 2020**

| Trans.<br>Date  | Investment # | Fund   | Trans.<br>Type | Security ID | Par<br>Value  | Security Description             | Maturity<br>Date | Purchases             | Interest          | Redemptions           | Cash                  |
|-----------------|--------------|--------|----------------|-------------|---------------|----------------------------------|------------------|-----------------------|-------------------|-----------------------|-----------------------|
| 08/03/2020      | 12259        | 913000 | Interest       | 3133EHTS2   | 5,000,000.00  | FFCB 5.0M 1.90% Mat. 08/03/2022  | 08/03/2022       | 0.00                  | 47,500.00         | 0.00                  | 47,500.00             |
| 08/03/2020      | 12284        | 913000 | Interest       | 3133EJWA3   | 6,000,000.00  | FFCB 6.0M 2.90% Mat. 02/03/2023  | 02/03/2023       | 0.00                  | 87,000.00         | 0.00                  | 87,000.00             |
| 08/03/2020      | 11203        | 913000 | Deposit        | 996212262   | 51,748,803.98 | INVESC 51.7M 0.08%               |                  | -134,500.00           | 0.00              | 0.00                  | -134,500.00           |
| 08/04/2020      | 11203        | 913000 | Interest       | 996212262   | 51,748,803.98 | INVESC 51.7M 0.85%               |                  | 0.00                  | 3,309.38          | 0.00                  | 3,309.38              |
| 08/04/2020      | 11203        | 913000 | Interest       | 996212262   | 51,748,803.98 | INVESC 51.7M 0.85%               |                  | -3,309.38             | 0.00              | 0.00                  | -3,309.38             |
| 08/04/2020      | 12333        | 201755 | Interest       | SYS12333    | 40,246,973.41 | INVESC 40.2M 0.01%               |                  | 0.00                  | 3,958.63          | 0.00                  | 3,958.63              |
| 08/04/2020      | 12333        | 201755 | Interest       | SYS12333    | 40,246,973.41 | INVESC 40.2M 0.01%               |                  | -3,958.63             | 0.00              | 0.00                  | -3,958.63             |
| 08/05/2020      | 12270        | 913000 | Interest       | 44932HAG8   | 3,000,000.00  | IBM 3.0M 2.65% Mat. 02/05/2021   | 02/05/2021       | 0.00                  | 39,750.00         | 0.00                  | 39,750.00             |
| 08/05/2020      | 12322        | 913000 | Interest       | 3135G0V34   | 10,000,000.00 | FNMA 10.0M 2.50% Mat. 02/05/2024 | 02/05/2024       | 0.00                  | 125,000.00        | 0.00                  | 125,000.00            |
| 08/05/2020      | 11203        | 913000 | Deposit        | 996212262   | 51,748,803.98 | INVESC 51.7M 0.08%               |                  | -164,750.00           | 0.00              | 0.00                  | -164,750.00           |
| 08/07/2020      | 12255        | 913000 | Interest       | 06406RAA5   | 3,000,000.00  | BK 3.0M 2.60% Mat. 02/07/2022    | 02/07/2022       | 0.00                  | 39,000.00         | 0.00                  | 39,000.00             |
| 08/07/2020      | 11203        | 913000 | Deposit        | 996212262   | 51,748,803.98 | INVESC 51.7M 0.08%               |                  | -39,000.00            | 0.00              | 0.00                  | -39,000.00            |
| 08/12/2020      | 12241        | 913000 | Interest       | 3137EAEC9   | 5,000,000.00  | FHLMC 5.0M 1.13% Mat. 08/12/2021 | 08/12/2021       | 0.00                  | 28,125.00         | 0.00                  | 28,125.00             |
| 08/12/2020      | 12395A       | 913000 | Interest       | 3137EAEC9   | 5,000,000.00  | FHLMC 5.0M 1.13% Mat. 08/12/2021 | 08/12/2021       | 0.00                  | 28,125.00         | 0.00                  | 28,125.00             |
| 08/12/2020      | 11203        | 913000 | Deposit        | 996212262   | 51,748,803.98 | INVESC 51.7M 0.08%               |                  | -56,250.00            | 0.00              | 0.00                  | -56,250.00            |
| 08/17/2020      | 12363A       | 913000 | Interest       | 3135G0N82   | 5,000,000.00  | FNMA 5.0M 1.25% Mat. 08/17/2021  | 08/17/2021       | 0.00                  | 31,250.00         | 0.00                  | 31,250.00             |
| 08/17/2020      | 11203        | 913000 | Deposit        | 996212262   | 51,748,803.98 | INVESC 51.7M 0.08%               |                  | -31,250.00            | 0.00              | 0.00                  | -31,250.00            |
| 08/17/2020      | 12333        | 201755 | Deposit        | SYS12333    | 40,246,973.41 | INVESC 40.2M 0.01%               |                  | -207.58               | 0.00              | 0.00                  | -207.58               |
| 08/17/2020      | 12333        | 201755 | Withdrawal     | SYS12333    | 40,246,973.41 | INVESC 40.2M 0.01%               |                  | 0.00                  | 0.00              | 105,577,519.70        | 105,577,519.70        |
| 08/18/2020      | 12233        | 913000 | Interest       | 3130A7CV5   | 5,000,000.00  | FHLB 5.0M 1.38% Mat. 02/18/2021  | 02/18/2021       | 0.00                  | 34,375.00         | 0.00                  | 34,375.00             |
| 08/18/2020      | 11203        | 913000 | Deposit        | 996212262   | 51,748,803.98 | INVESC 51.7M 0.08%               |                  | -34,375.00            | 0.00              | 0.00                  | -34,375.00            |
| 08/24/2020      | 12289B       | 913000 | Interest       | 3130AFUX3   | 5,000,000.00  | FHLB 5.0M 2.80% Mat. 02/22/2024  | 02/22/2024       | 0.00                  | 70,000.00         | 0.00                  | 70,000.00             |
| 08/24/2020      | 11203        | 913000 | Deposit        | 996212262   | 51,748,803.98 | INVESC 51.7M 0.08%               |                  | -70,000.00            | 0.00              | 0.00                  | -70,000.00            |
| 08/26/2020      | 12292B       | 913000 | Interest       | 3130AFW86   | 5,000,000.00  | FHLB 5.0M 2.75% Mat. 02/26/2024  | 02/26/2024       | 0.00                  | 68,750.00         | 0.00                  | 68,750.00             |
| 08/26/2020      | 12334        | 913000 | Purchase       | 3136G4V34   | 10,000,000.00 | FNMA 10.0M 0.55% Mat. 08/26/2025 | 08/26/2025       | -10,000,000.00        | 0.00              | 0.00                  | -10,000,000.00        |
| 08/26/2020      | 11203        | 913000 | Withdrawal     | 996212262   | 51,748,803.98 | INVESC 51.7M 0.08%               |                  | 0.00                  | 0.00              | 9,931,250.00          | 9,931,250.00          |
| 08/28/2020      | 12330A       | 913000 | Interest       | 17275RBD3   | 2,500,000.00  | CSCO 2.5M 2.20% Mat. 02/28/2021  | 02/28/2021       | 0.00                  | 27,500.00         | 0.00                  | 27,500.00             |
| 08/28/2020      | 12396A       | 913000 | Interest       | 17275RBD3   | 500,000.00    | CSCO 0.5M 2.20% Mat. 02/28/2021  | 02/28/2021       | 0.00                  | 5,500.00          | 0.00                  | 5,500.00              |
| 08/28/2020      | 12335        | 913000 | Purchase       | 3135G04Z3   | 10,000,000.00 | FNMA 10.0M 0.50% Mat. 06/17/2025 | 06/17/2025       | -10,014,220.00        | -9,583.33         | 0.00                  | -10,023,803.33        |
| 08/28/2020      | 11203        | 913000 | Withdrawal     | 996212262   | 51,748,803.98 | INVESC 51.7M 0.08%               |                  | 0.00                  | 0.00              | 9,990,803.33          | 9,990,803.33          |
| 08/31/2020      | 12318        | 913000 | Interest       | 254687FK7   | 5,000,000.00  | DIS 5.0M 1.75% Mat. 08/30/2024   | 08/30/2024       | 0.00                  | 44,236.11         | 0.00                  | 44,236.11             |
| 08/31/2020      | 11203        | 913000 | Deposit        | 996212262   | 51,748,803.98 | INVESC 51.7M 0.08%               |                  | -44,236.11            | 0.00              | 0.00                  | -44,236.11            |
| <b>Subtotal</b> |              |        |                |             |               |                                  |                  | <b>-20,596,056.70</b> | <b>673,795.79</b> | <b>125,499,573.03</b> | <b>105,577,312.12</b> |
| <b>Total</b>    |              |        |                |             |               |                                  |                  | <b>-20,596,056.70</b> | <b>673,795.79</b> | <b>125,499,573.03</b> | <b>105,577,312.12</b> |



# **Monthly Economic and Market Update**

**August 2020**

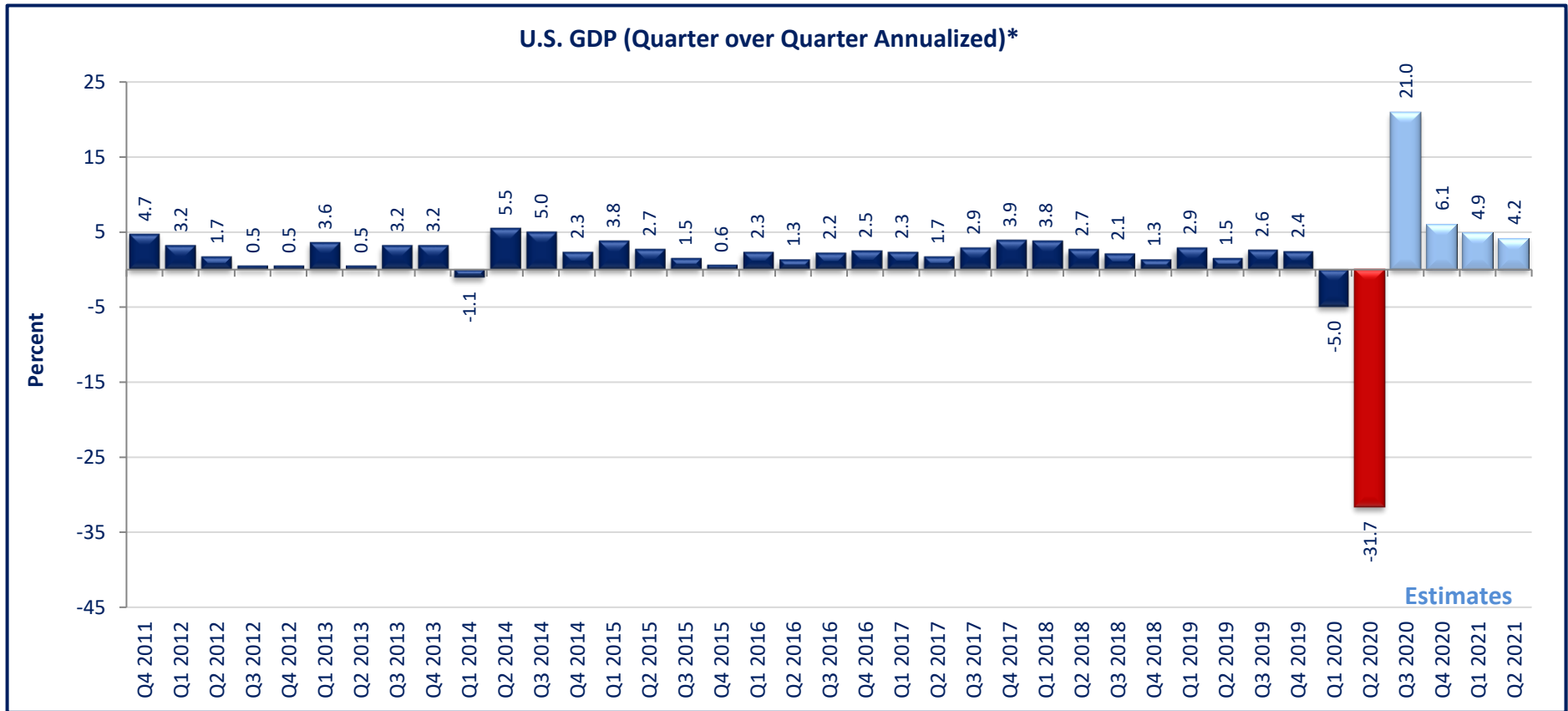
**Economic and Market Update**  
**8/31/20**

| Item                          | 8/31/20    | 7/31/20    | Change    |
|-------------------------------|------------|------------|-----------|
| U.S. Payrolls Monthly Change  | 1,371,000  | 1,734,000  | (363,000) |
| Unemployment Rate             | 8.4%       | 10.2%      | (1.8%)    |
| Labor Force Participation     | 61.7%      | 61.4%      | 0.3%      |
| Effective Fed Funds Rate      | 0.09%      | 0.10%      | (0.01%)   |
| 3 Month T-Bill                | 0.10%      | 0.09%      | 0.01%     |
| 2 Year T-Note                 | 0.13%      | 0.11%      | 0.03%     |
| 3 Year T-Note                 | 0.15%      | 0.12%      | 0.03%     |
| 5 Year T-Note                 | 0.27%      | 0.21%      | 0.06%     |
| 10 Year T-Note                | 0.71%      | 0.53%      | 0.18%     |
| U.S. Fed Debt Avg Yield*      | 1.70%      | 1.71%      | (0.01%)   |
| 30 Year Mortgage Rate         | 3.10%      | 3.09%      | 0.01%     |
| 1-5 Yr Agency Spread          | 0.09%      | 0.13%      | (0.04%)   |
| 1-5 Yr A-AAA Corporate Spread | 0.39%      | 0.44%      | (0.05%)   |
| Dow Jones                     | 28,430     | 26,428     | 7.6%      |
| S&P 500                       | 3,500      | 3,271      | 7.0%      |
| Consumer Price Index YOY*     | 1.0%       | 1.0%       | 0.0%      |
| U.S. Avg Regular Unleaded     | \$2.23     | \$2.19     | \$0.05    |
| Retail Sales YOY*             | 2.2%       | 2.7%       | (0.5%)    |
| Case-Shiller Home Prices YOY* | 3.5%       | 3.6%       | (0.2%)    |
| Gold (per ounce)              | \$1,967.80 | \$1,975.86 | (\$8.06)  |
| Dollar Index                  | 92.14      | 93.35      | (1.21)    |
| Consumer Confidence           | 84.8       | 91.7       | (6.9)     |

\*Estimates for the current quarter/month, some data are lagged

Sources: FHN Main Street and Bloomberg

Economic and Market Update  
8/31/20



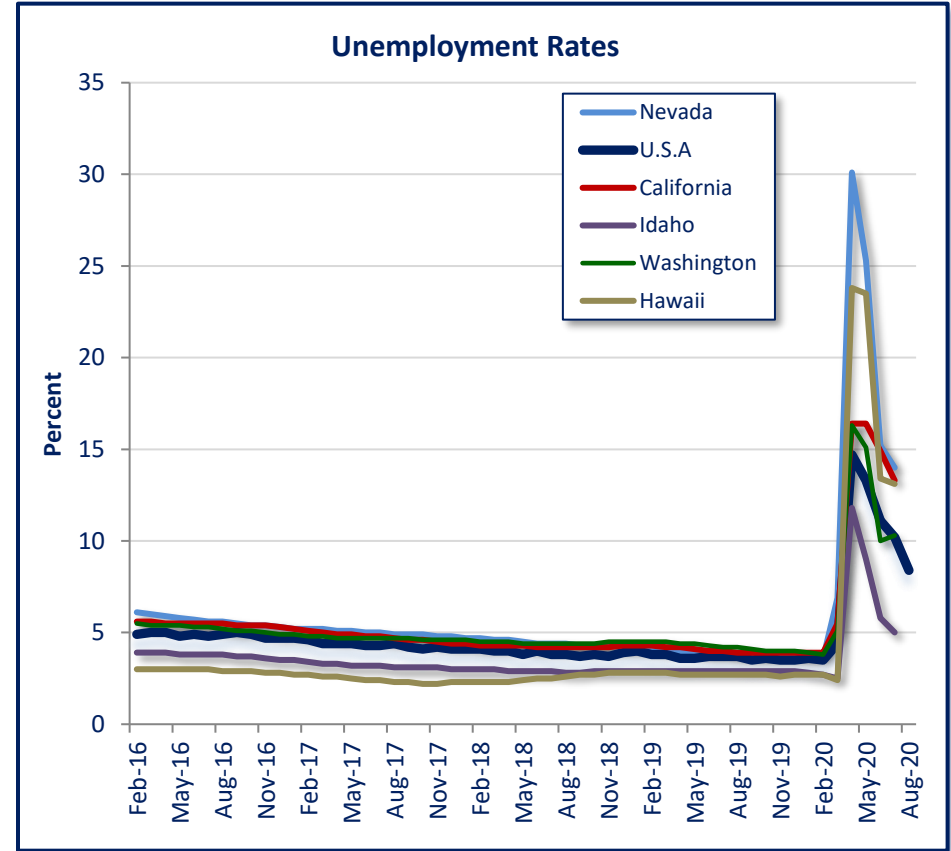
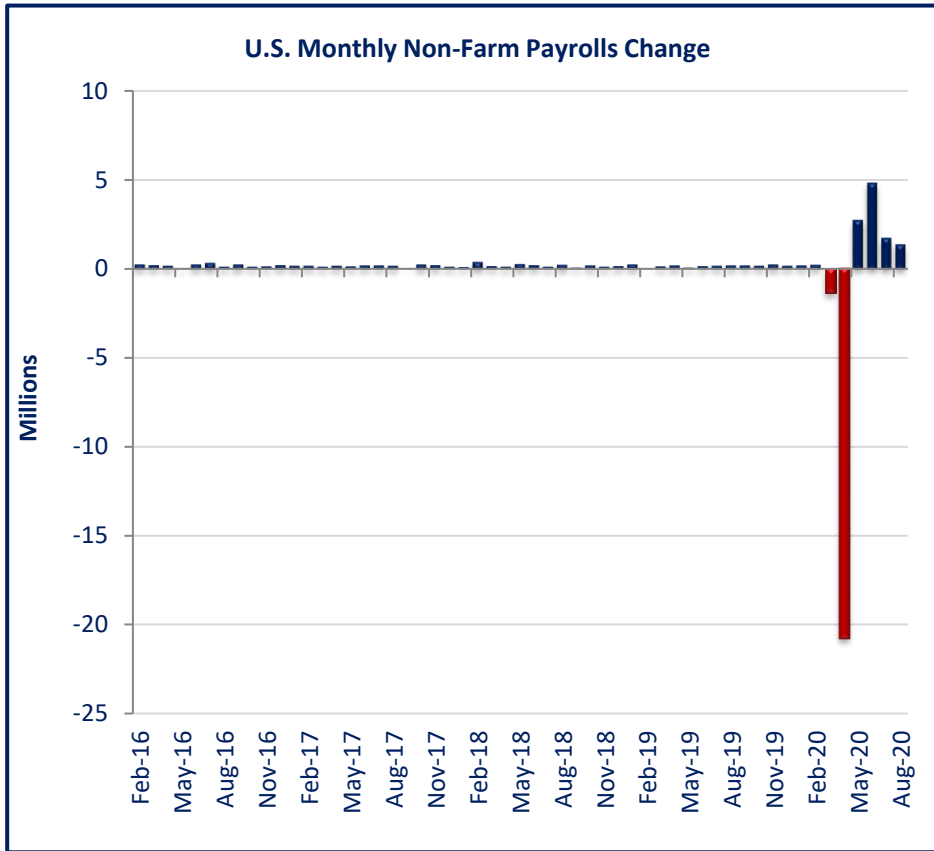
\* Real Rate (Inflation Adjusted)

Source: Bureau of Economic Analysis

Estimate: Bloomberg's Survey of Economists

As of: 8/31/2020

## Economic and Market Update 8/31/20

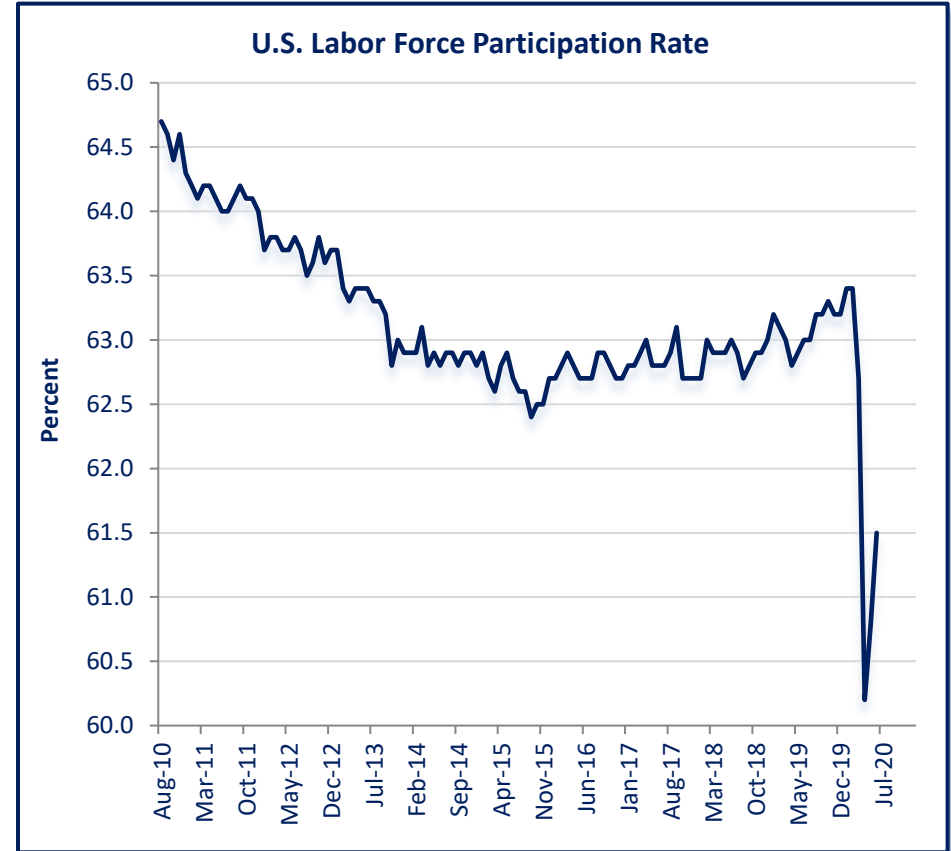
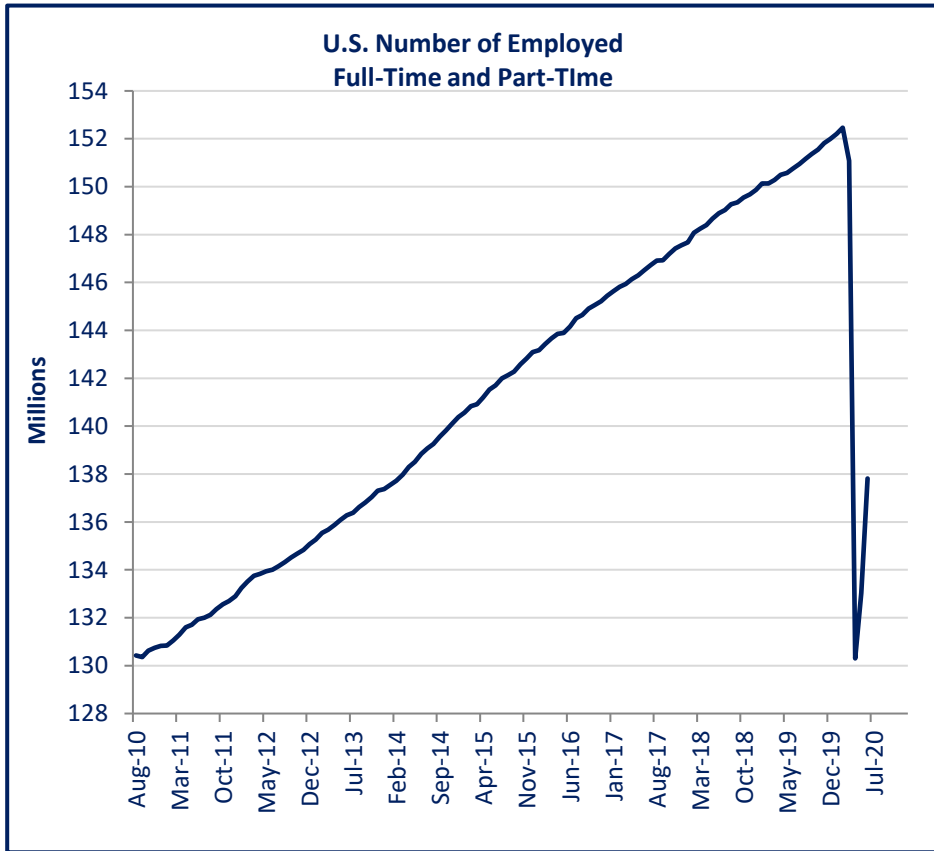


12 Month Average Job Change

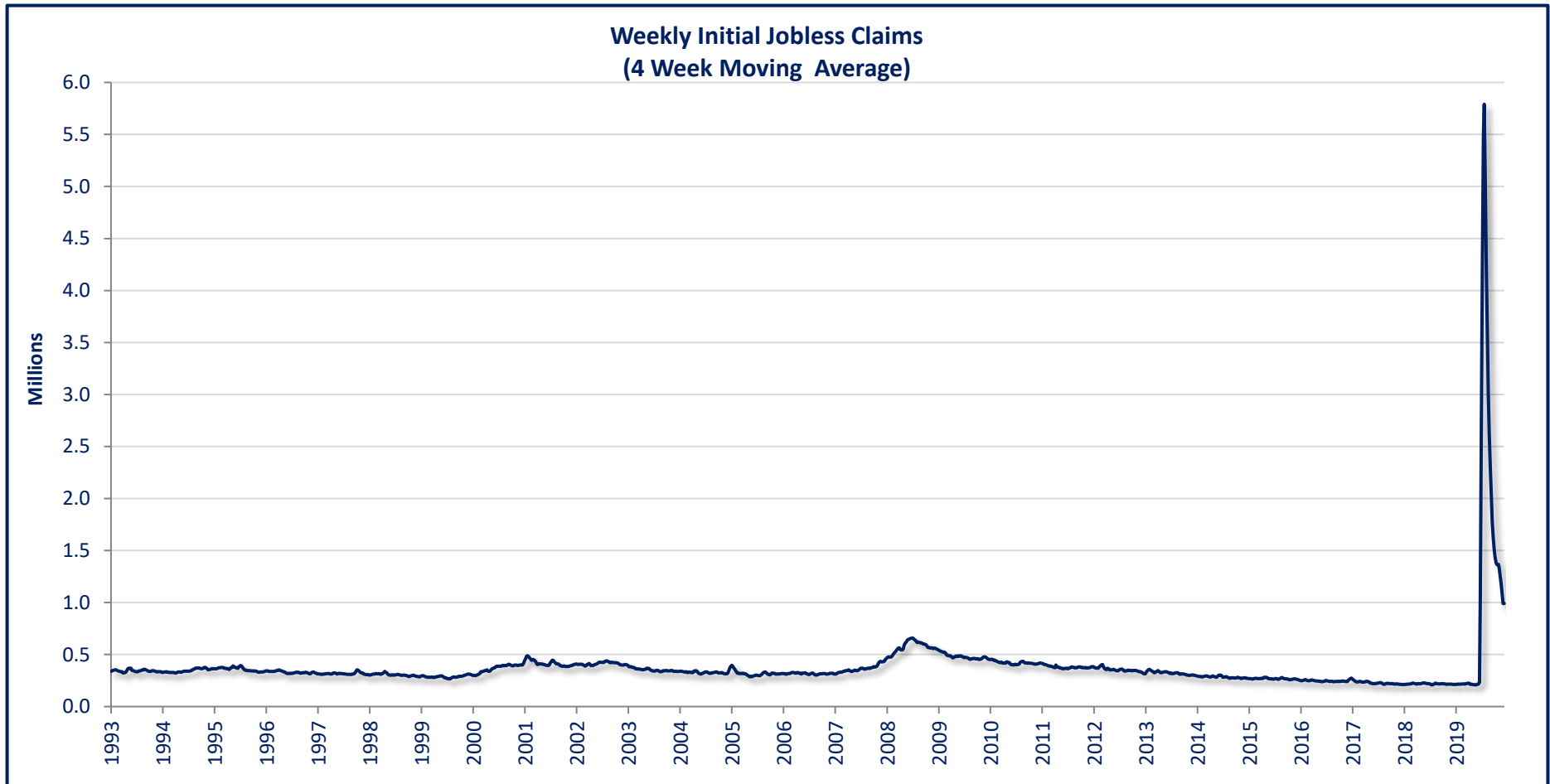
-853,833

Source: Bureau of Labor Statistics

Economic and Market Update  
8/31/20



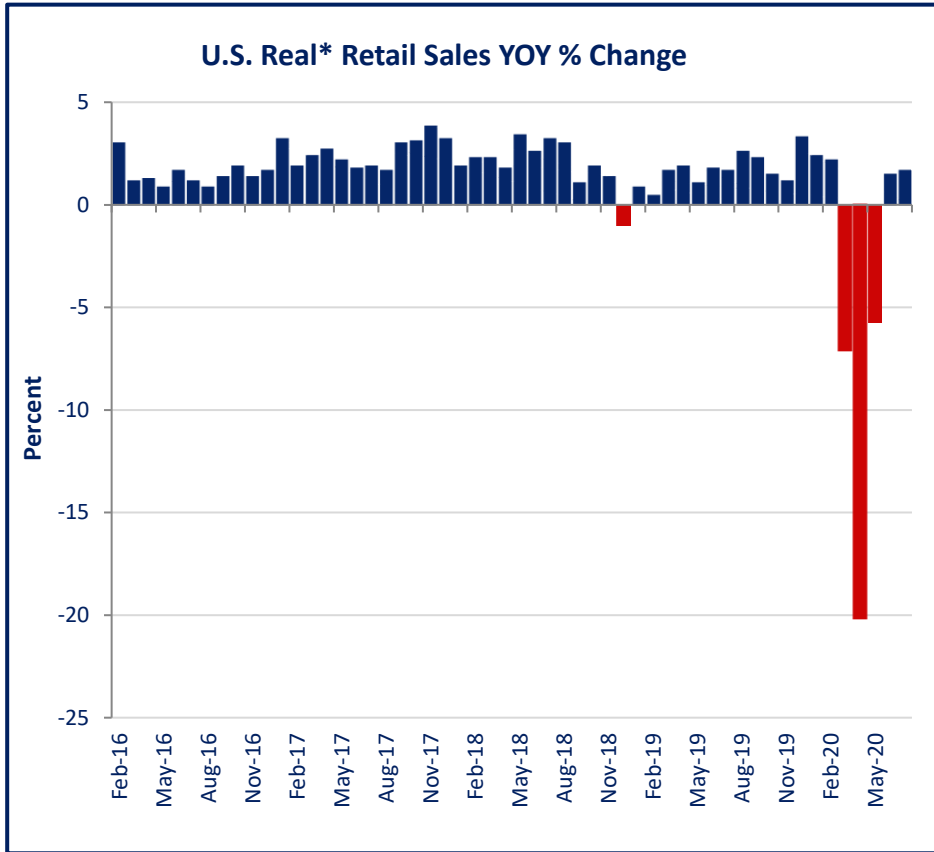
Source: Bureau of Labor Statistics



Weekly Initial Jobless Claims is the actual number of people who have filed for Unemployment benefits for the first time. The following five eligibility criteria must be met in order to file for unemployment benefits: 1. Meet the requirements of time worked during a 1 year period (full time or not). 2. Become unemployed through no fault of your own (cannot be fired). 3. Must be able to work; no physical or mental holdbacks. 4. Must be available for work. 5. Must be actively seeking work.

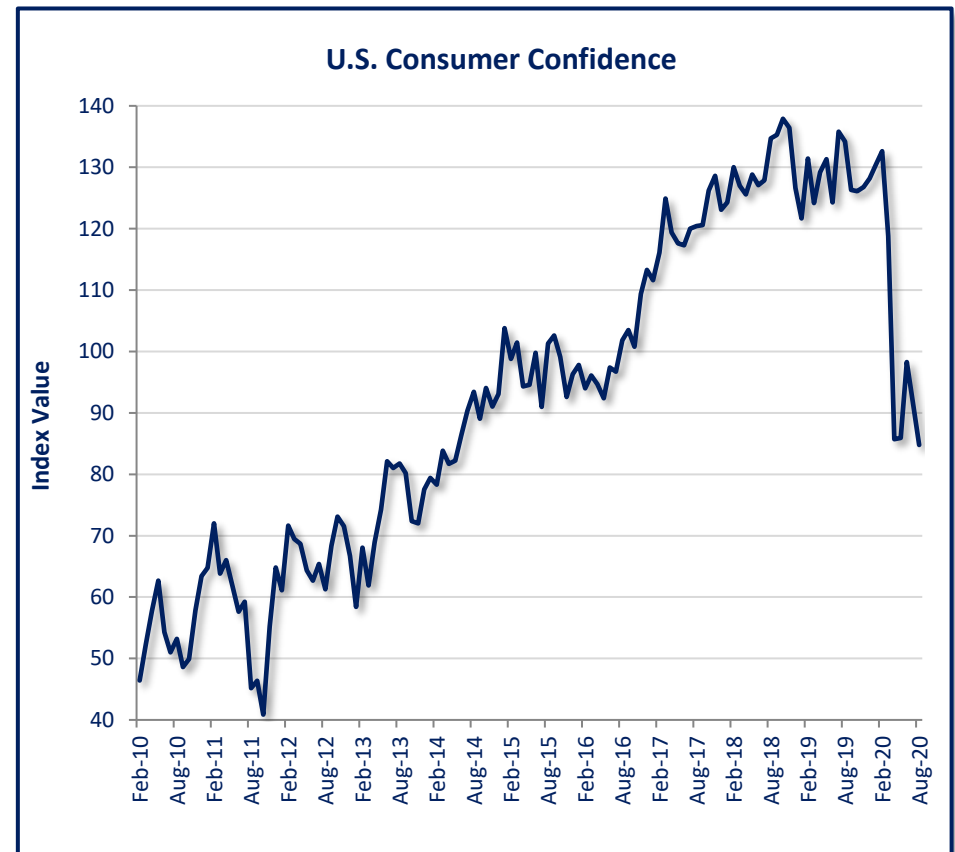
Source: Department of Labor and Bloomberg

## Economic and Market Update 8/31/20



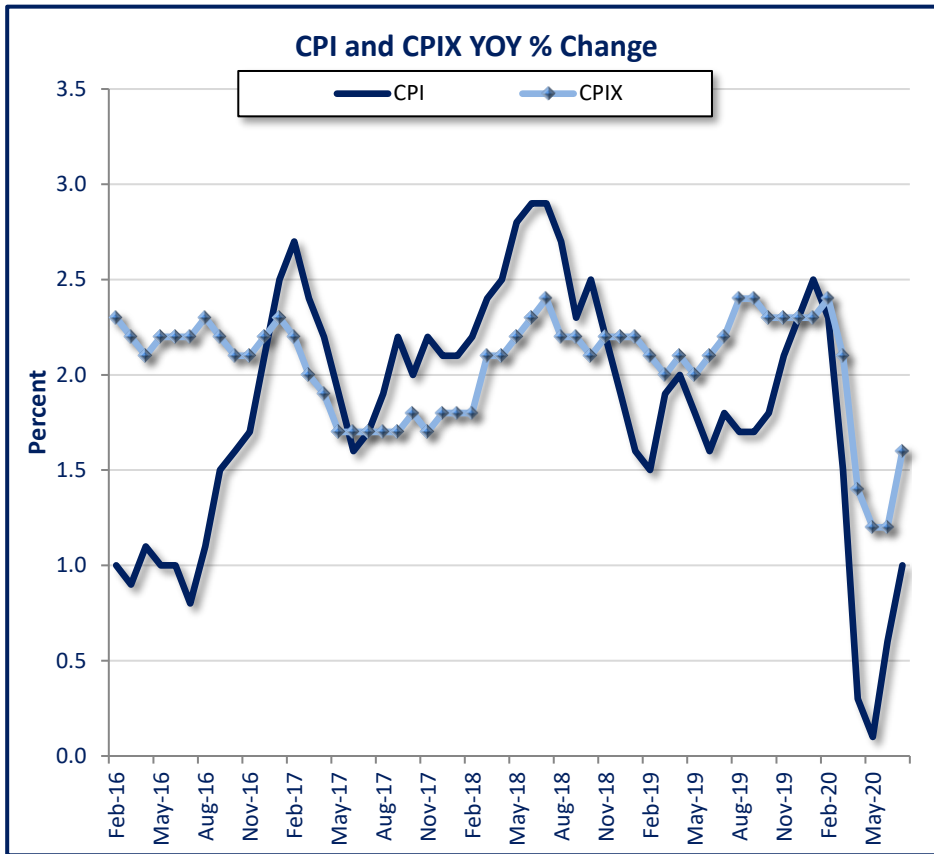
\*Real: Inflation Adjusted

Source: U.S. Census Bureau

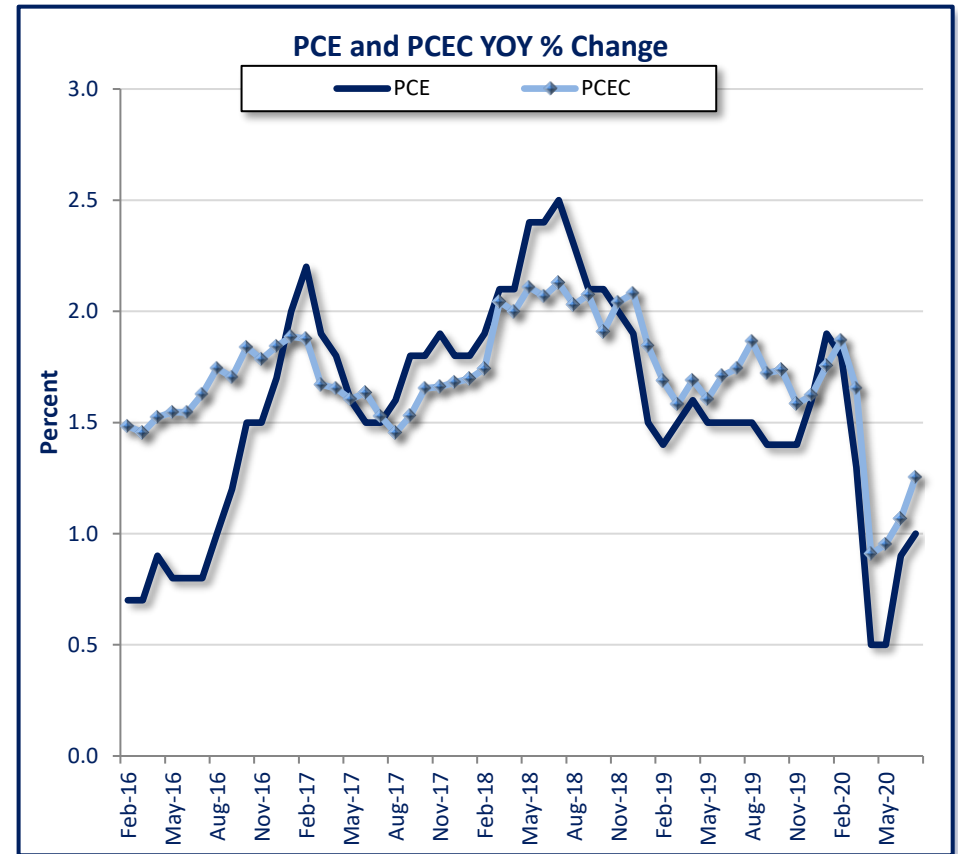


Source: Conference Board

## Economic and Market Update 8/31/20

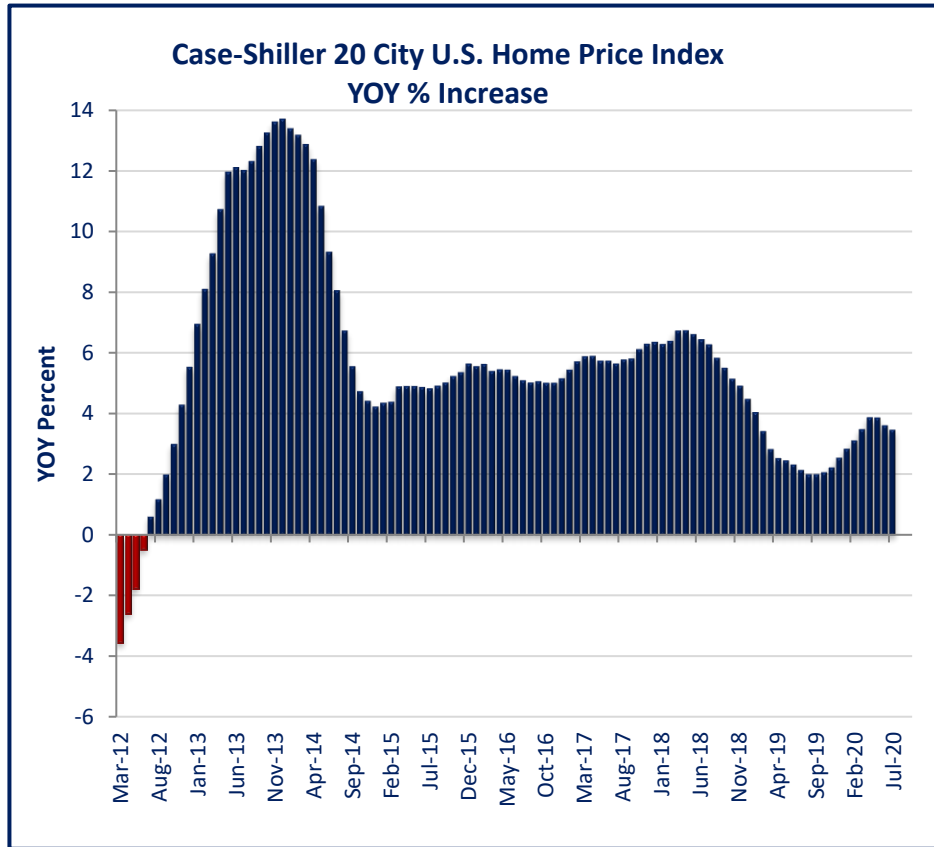


CPIX: Consumer Price Index, excluding food and energy

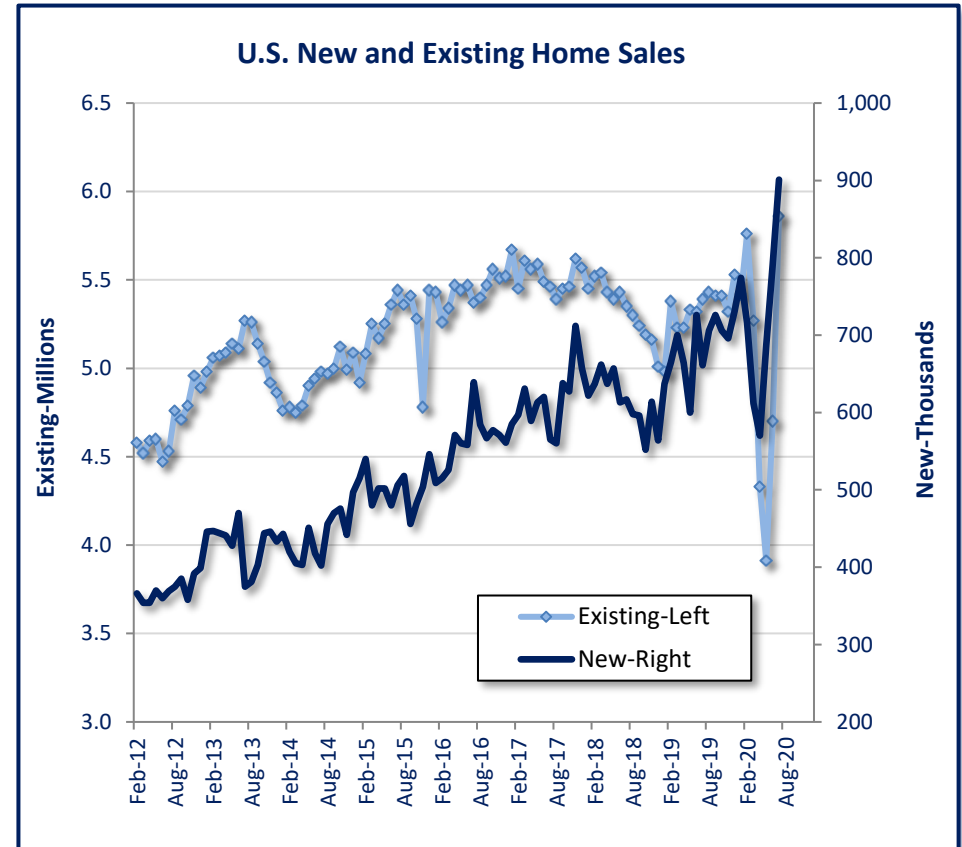


PCEC: Personal Consumption Expenditure Core

Source: Bureau of Labor Statistics and Bureau of Economic Analysis

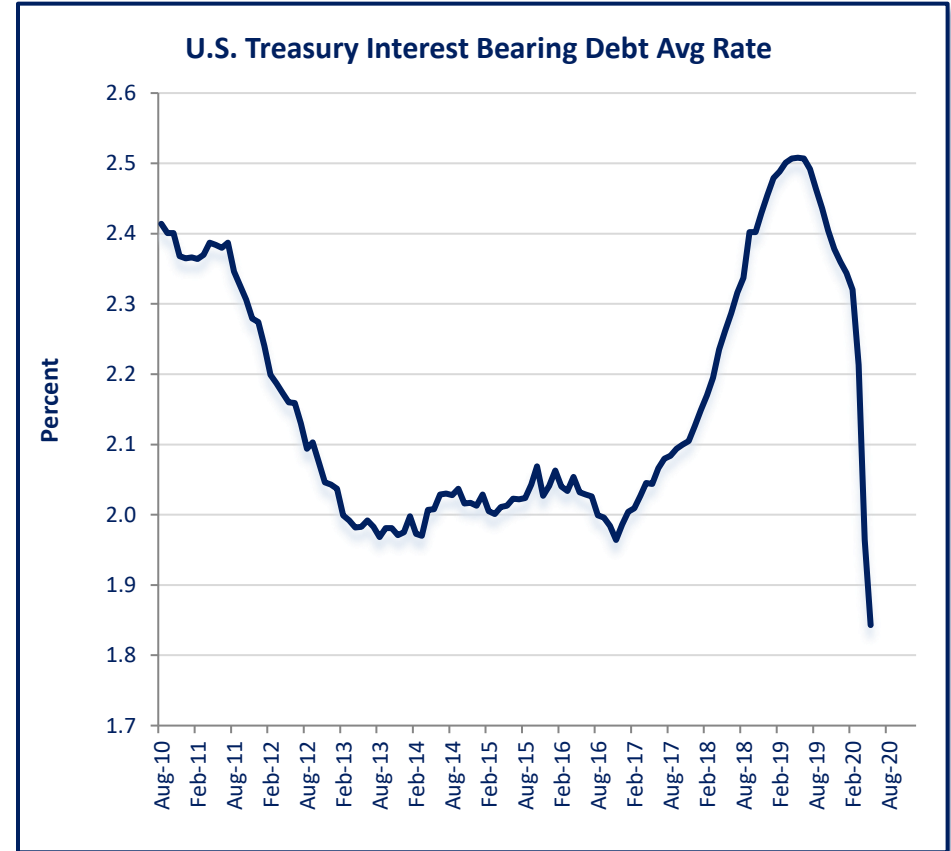
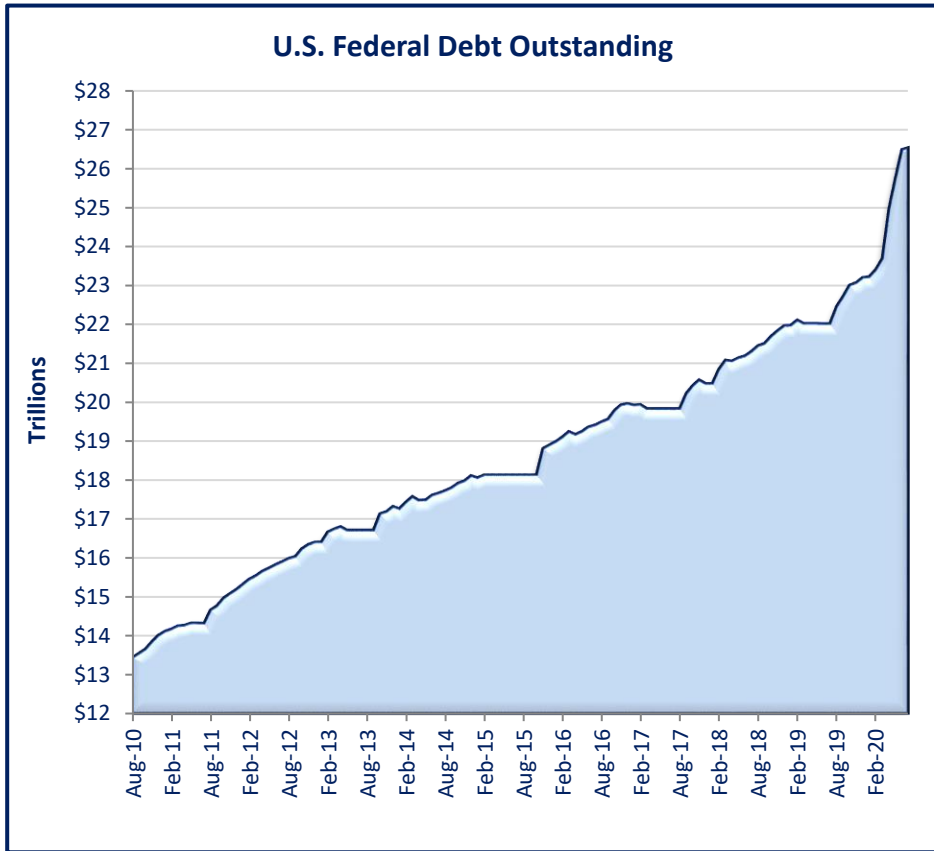


Source: Case-Shiller



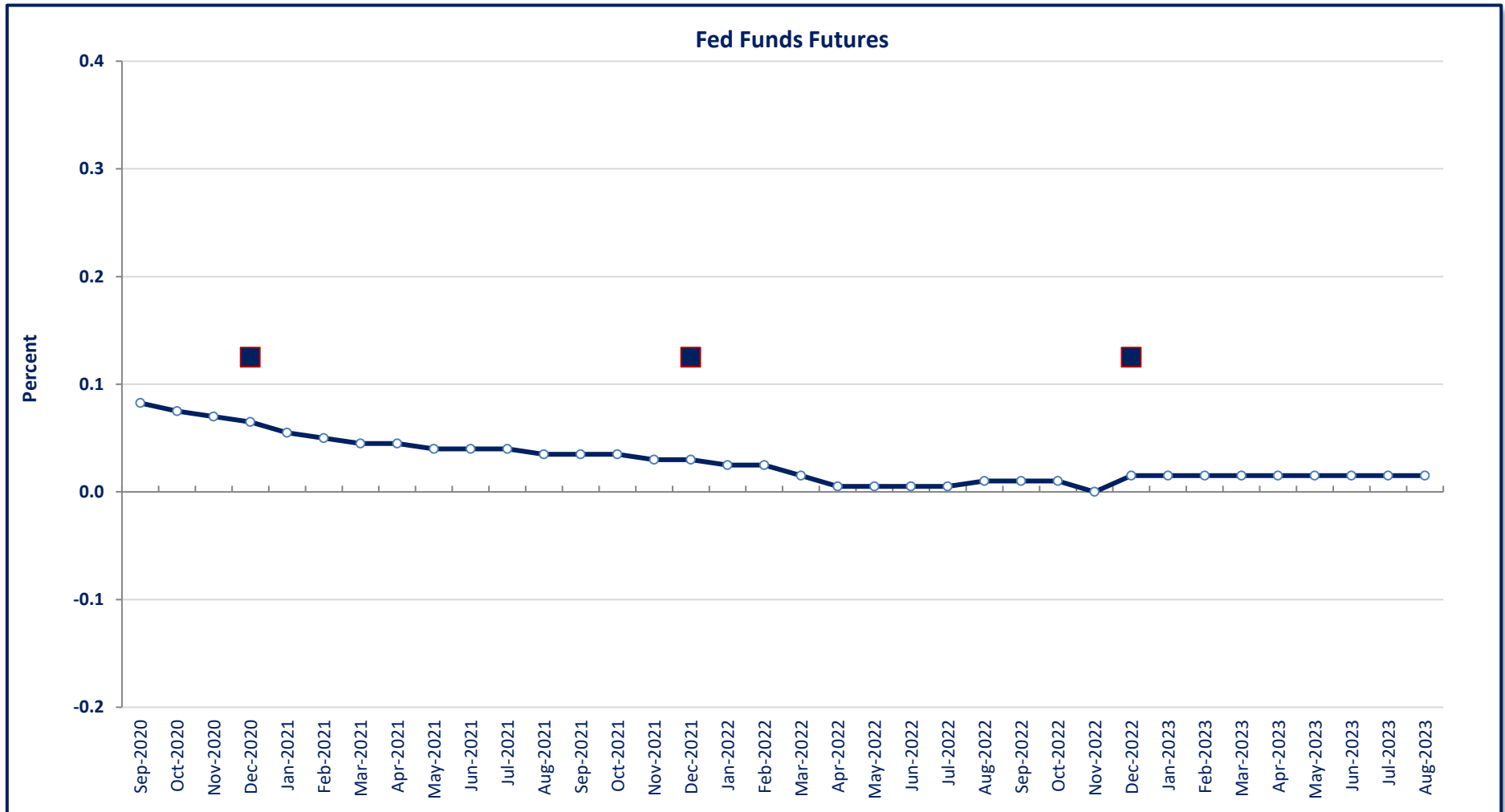
Sources: New (U.S. Census Bureau), Existing (National Assoc. of Realtors)  
Seasonally Adjusted Annual Rate

Economic and Market Update  
8/31/20



Source: U.S. Treasury

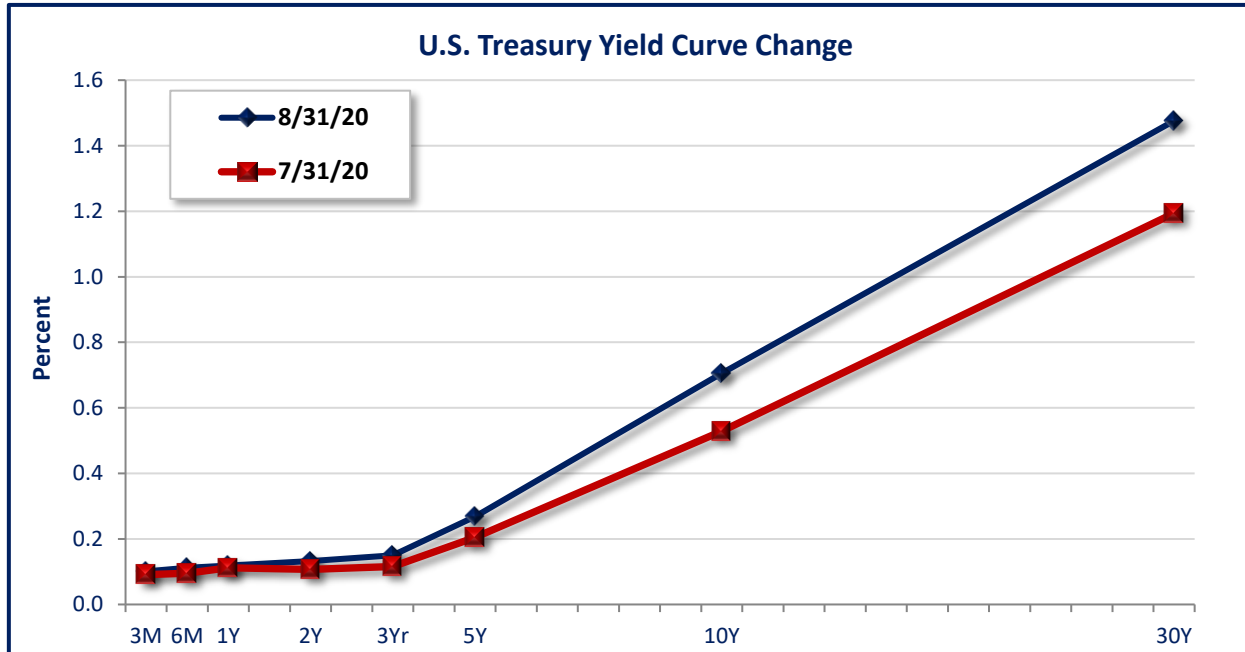
## Economic and Market Update 8/31/20



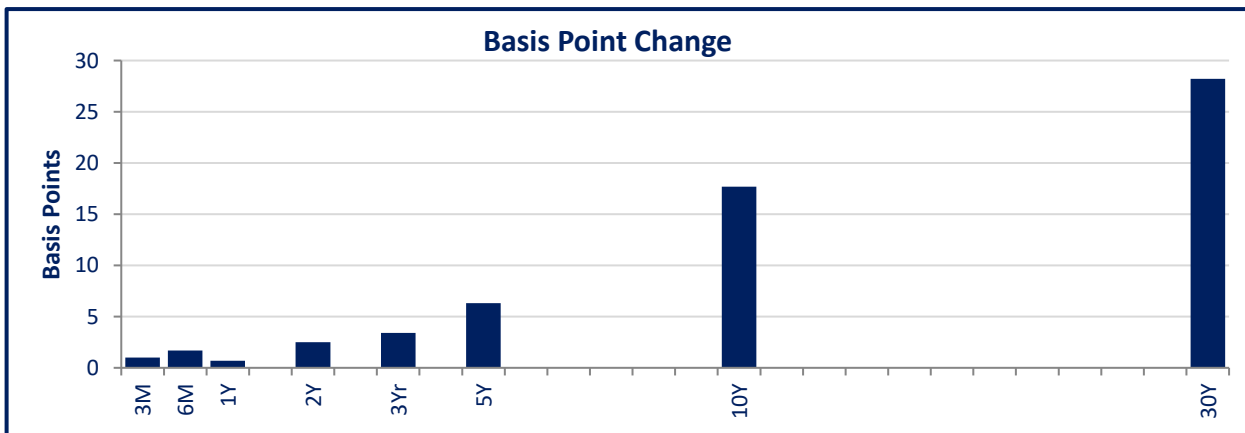
Fed Funds Anticipated Rate from the June 10, 2020 FOMC Meeting

Source: Bloomberg

# Economic and Market Update 8/31/20

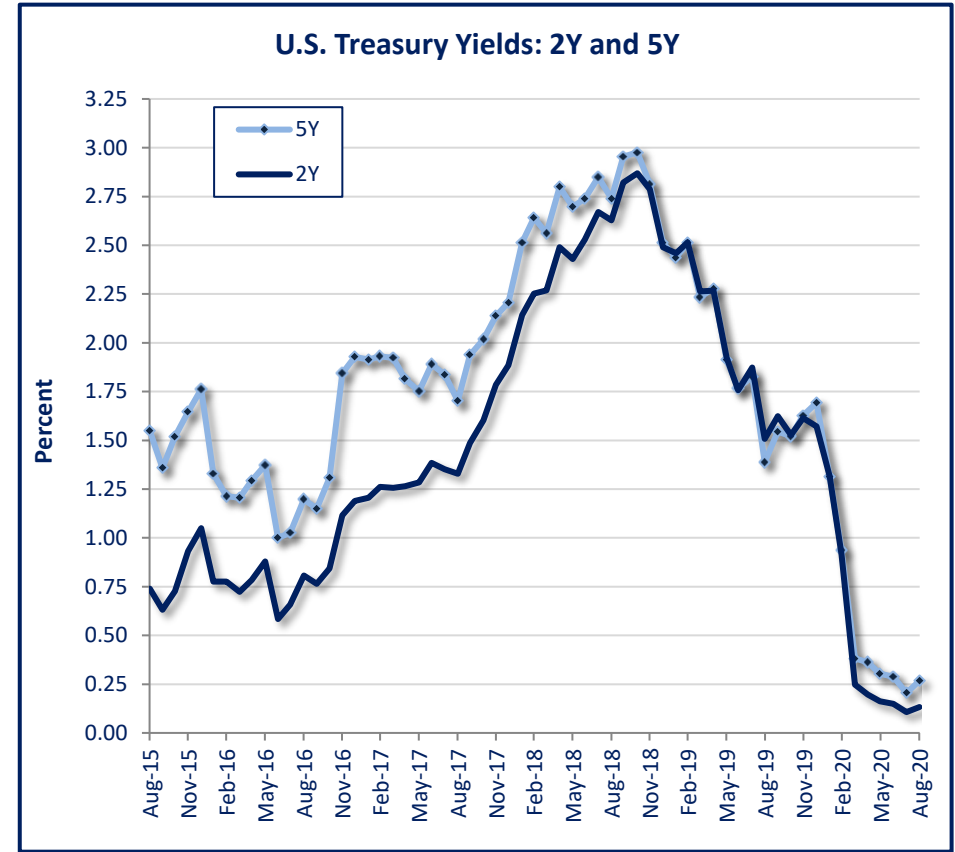
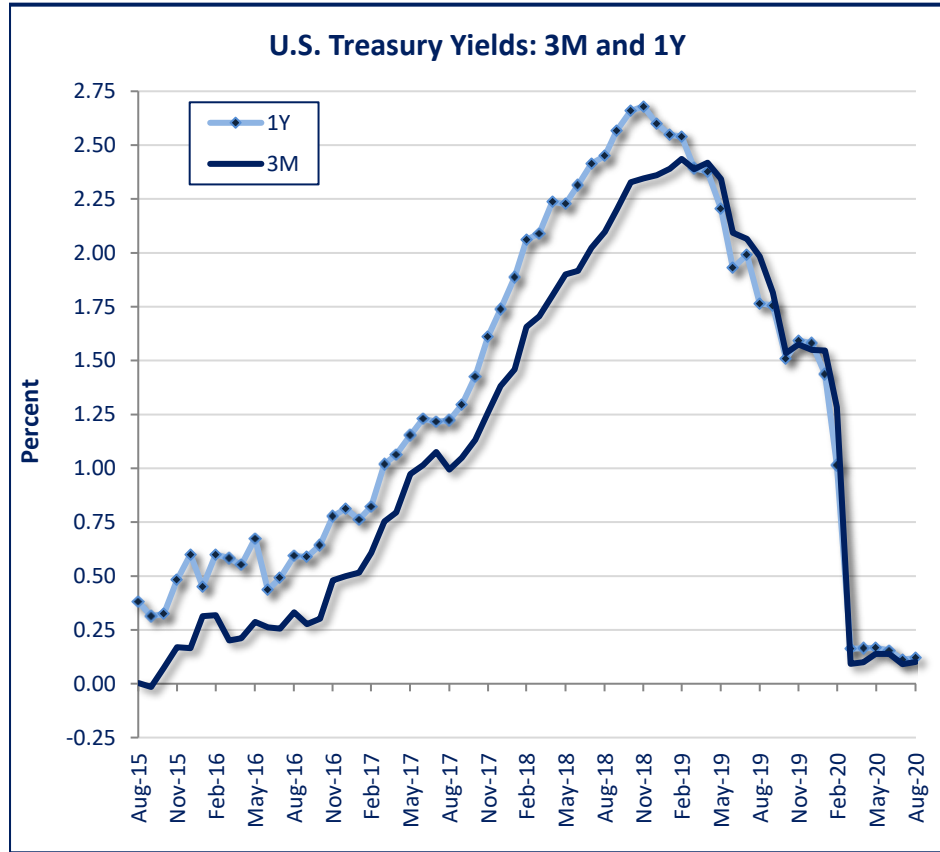


| Maturity | 8/31/20 | 7/31/20 | Change |
|----------|---------|---------|--------|
| 3M       | 0.10    | 0.09    | 0.01   |
| 6M       | 0.11    | 0.10    | 0.02   |
| 1Y       | 0.12    | 0.11    | 0.01   |
| 2Y       | 0.13    | 0.11    | 0.03   |
| 3Y       | 0.15    | 0.12    | 0.03   |
| 5Y       | 0.27    | 0.21    | 0.06   |
| 10Y      | 0.71    | 0.53    | 0.18   |
| 30Y      | 1.48    | 1.19    | 0.28   |

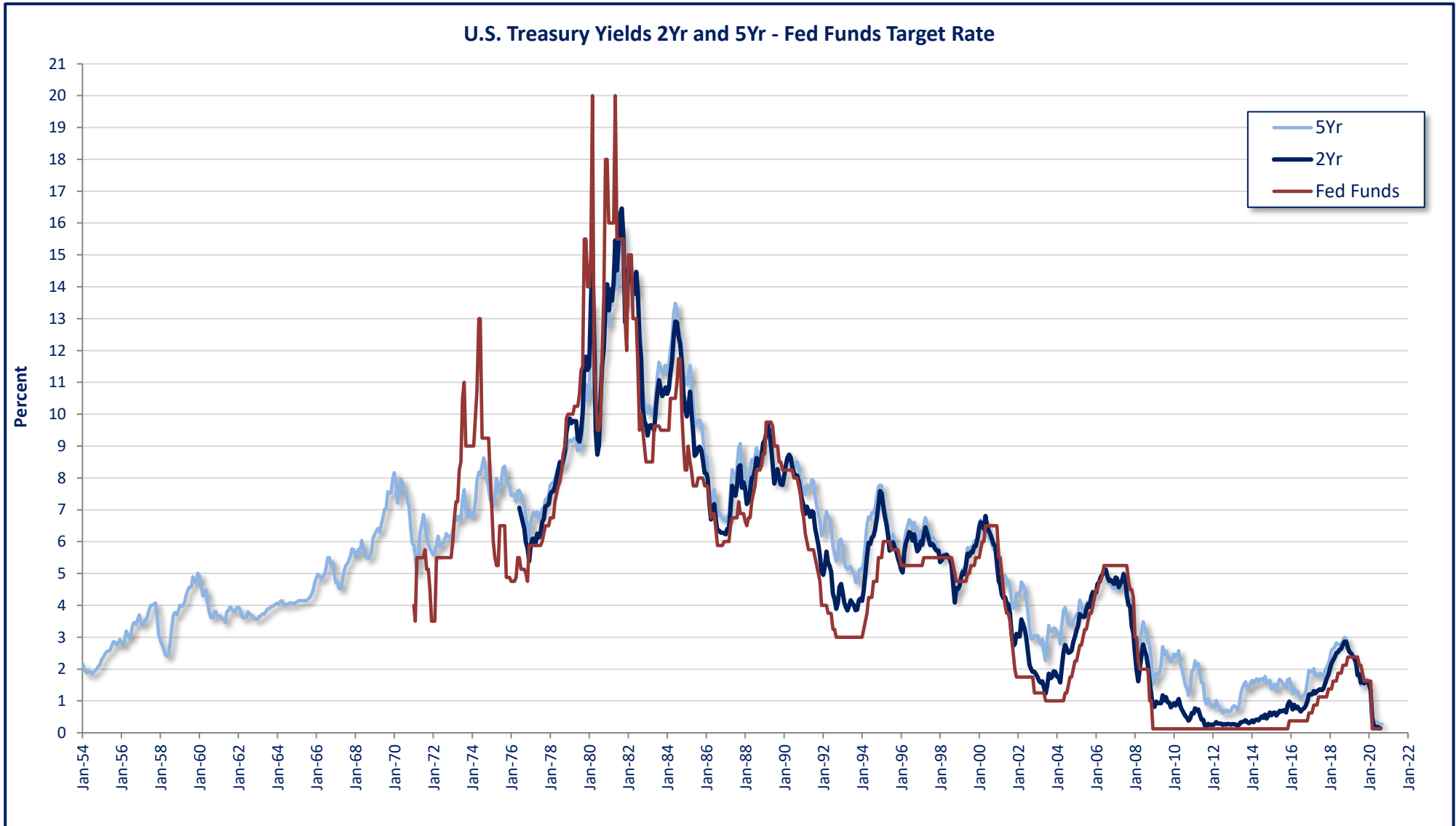


Source: Bloomberg  
Figures may not total due to rounding

Economic and Market Update  
8/31/20



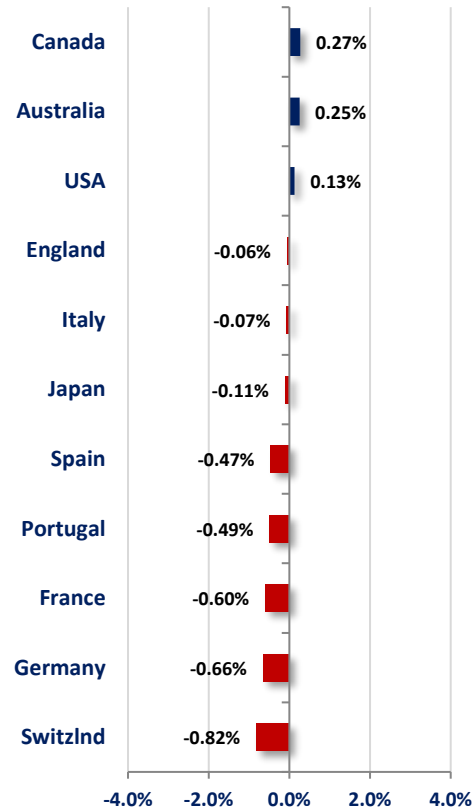
Source: Bloomberg



Source: Bloomberg

### Global Treasury Rates

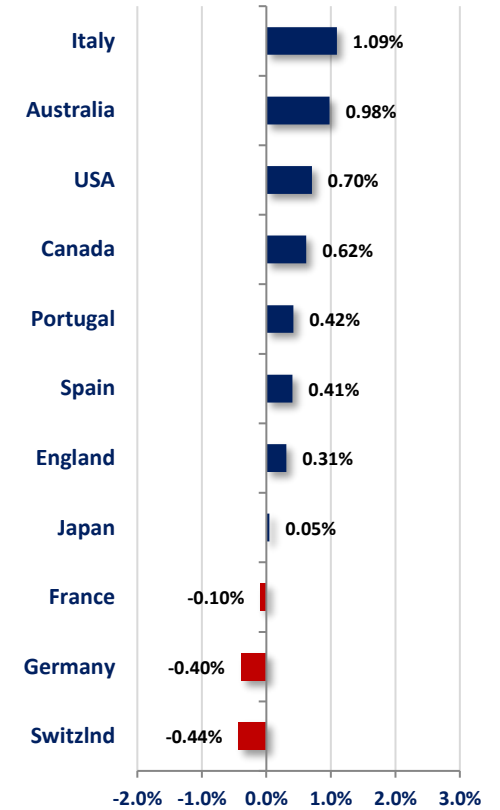
2 Year Yields



5 Year Yields

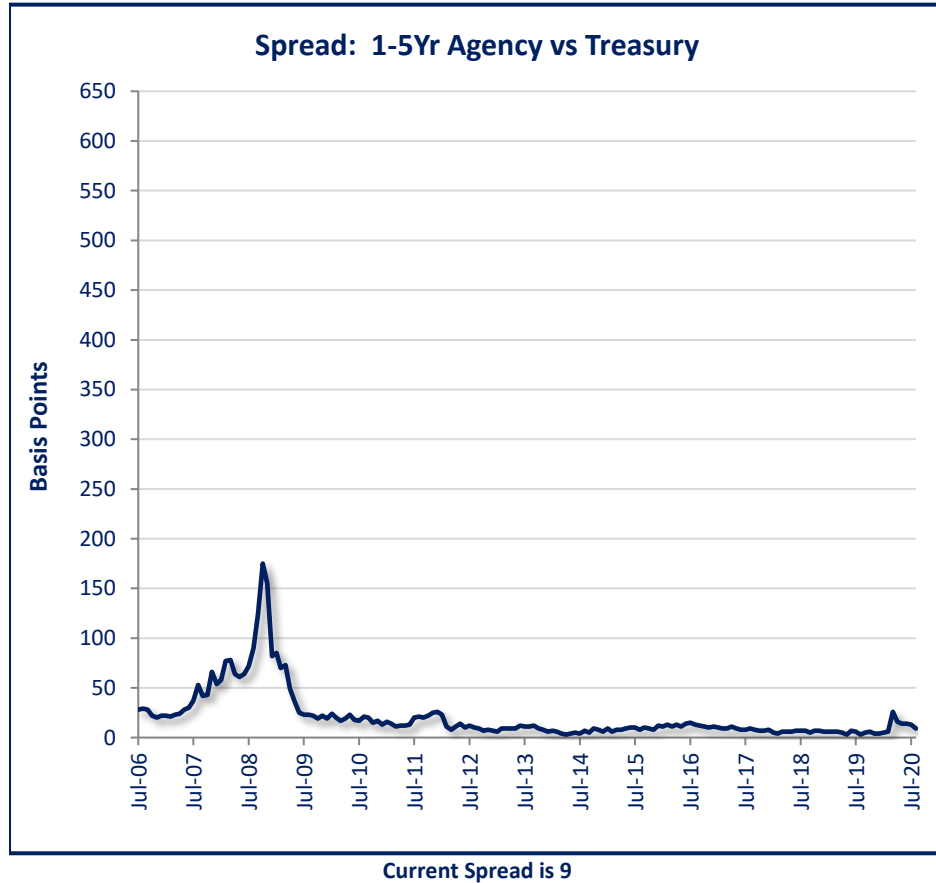


10 Year Yields

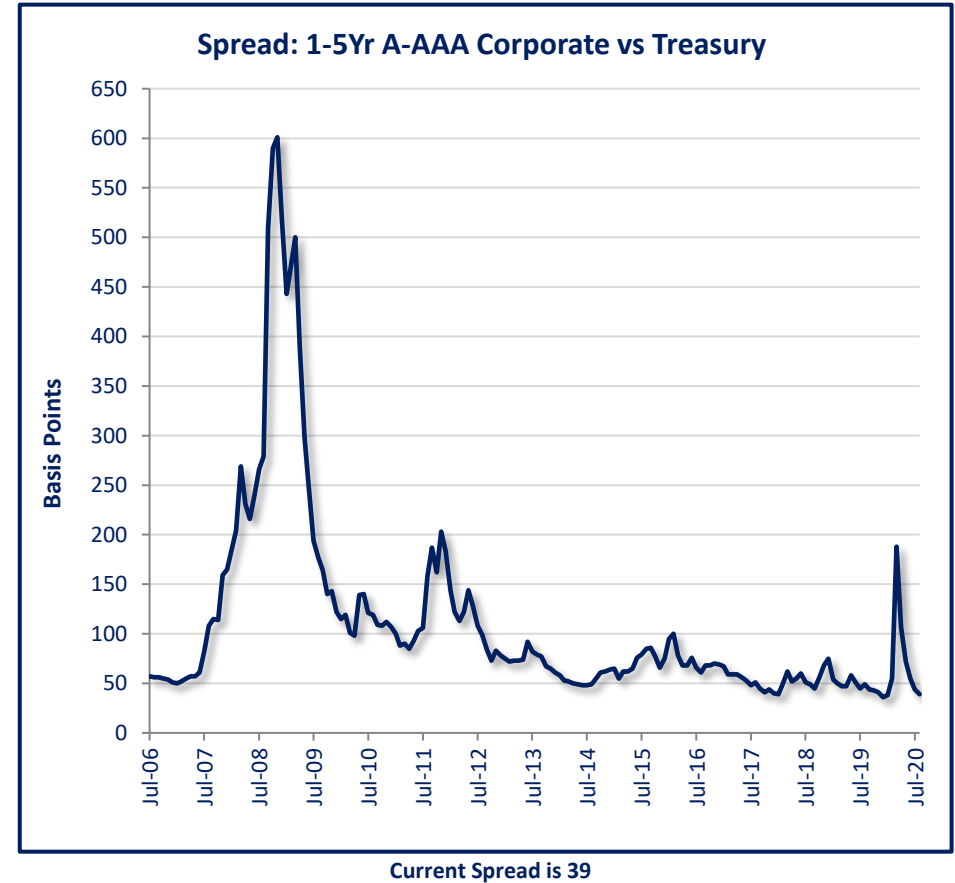


Source: Bloomberg

Economic and Market Update  
8/31/20



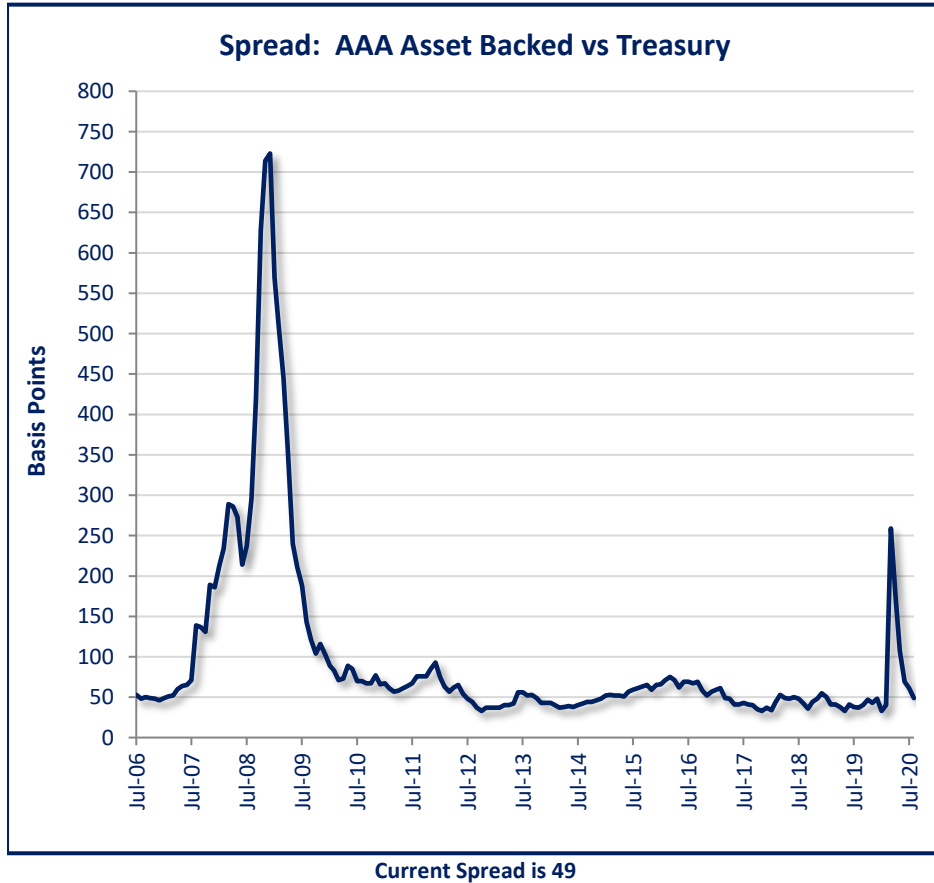
ICE BofAML Index (option adjusted spread vs. Treasury)  
1-5Yr Non-Callable Agency (GVPB)



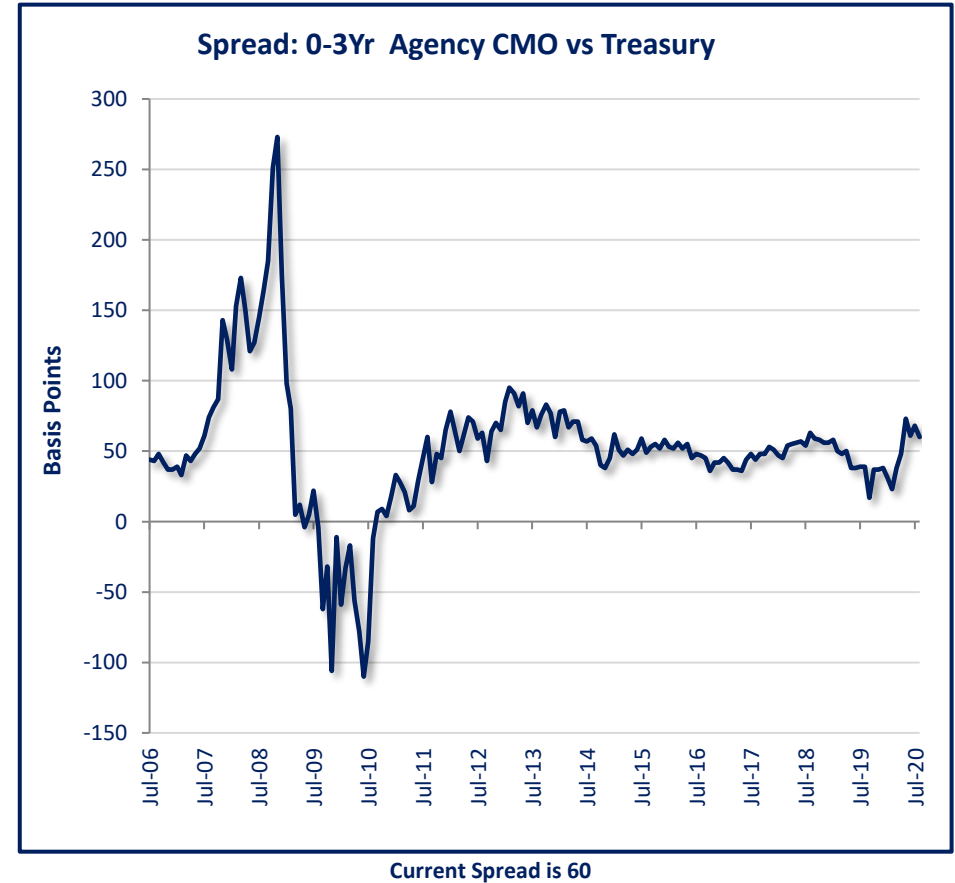
ICE BofAML Index (option adjusted spread vs. Treasury)  
Corporate A-AAA Excluding Yankee (CVAC)

Source: ICE BofAML Indices

Economic and Market Update  
8/31/20



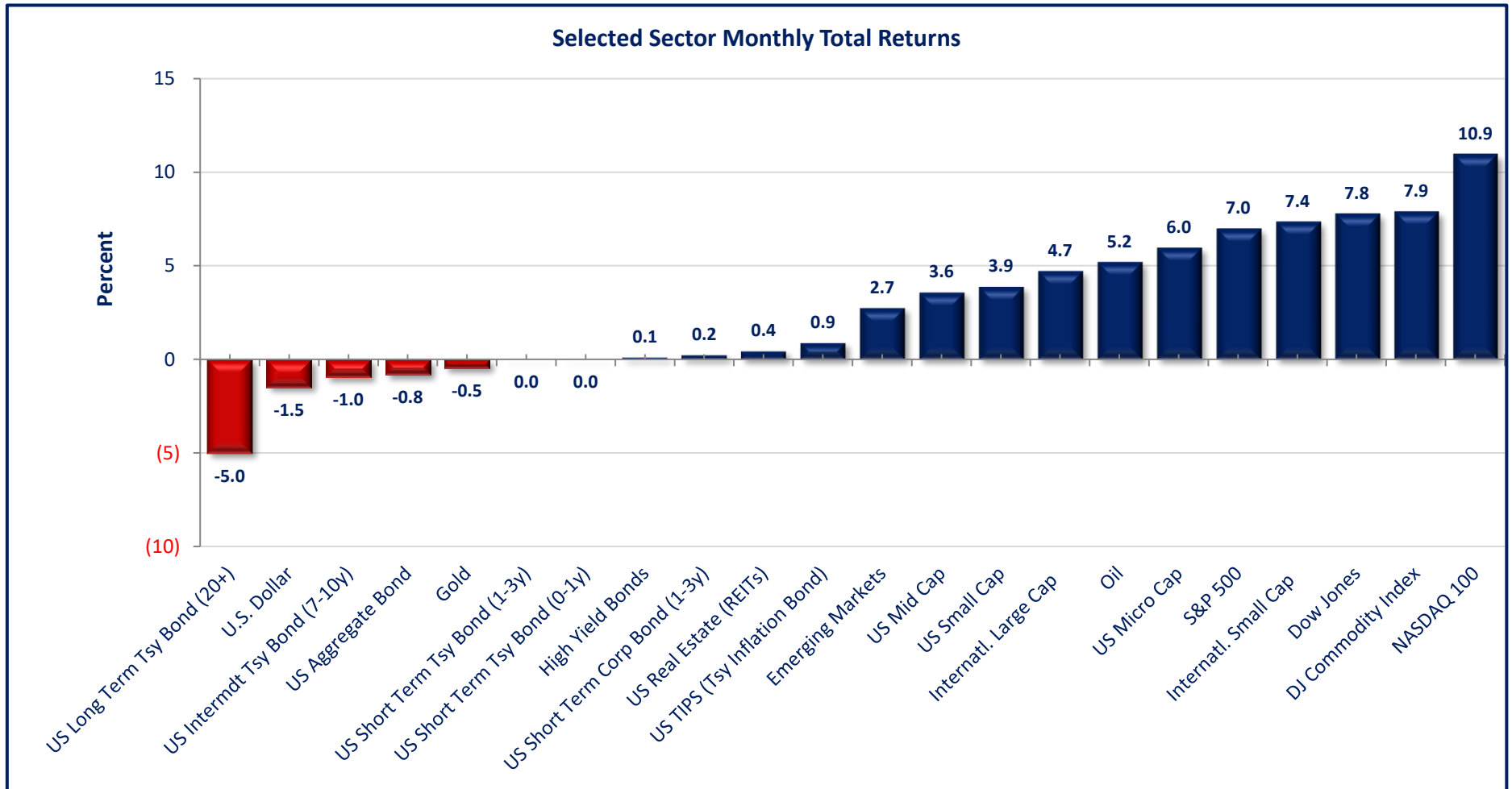
\*ICE BofAML Index (option adjusted spread vs. Treasury)  
AAA Rated ABS (ROA1)



\*ICE BofAML Index (option adjusted spread vs. Treasury)  
CMO Agency 0-3Yr PAC (CM1P)

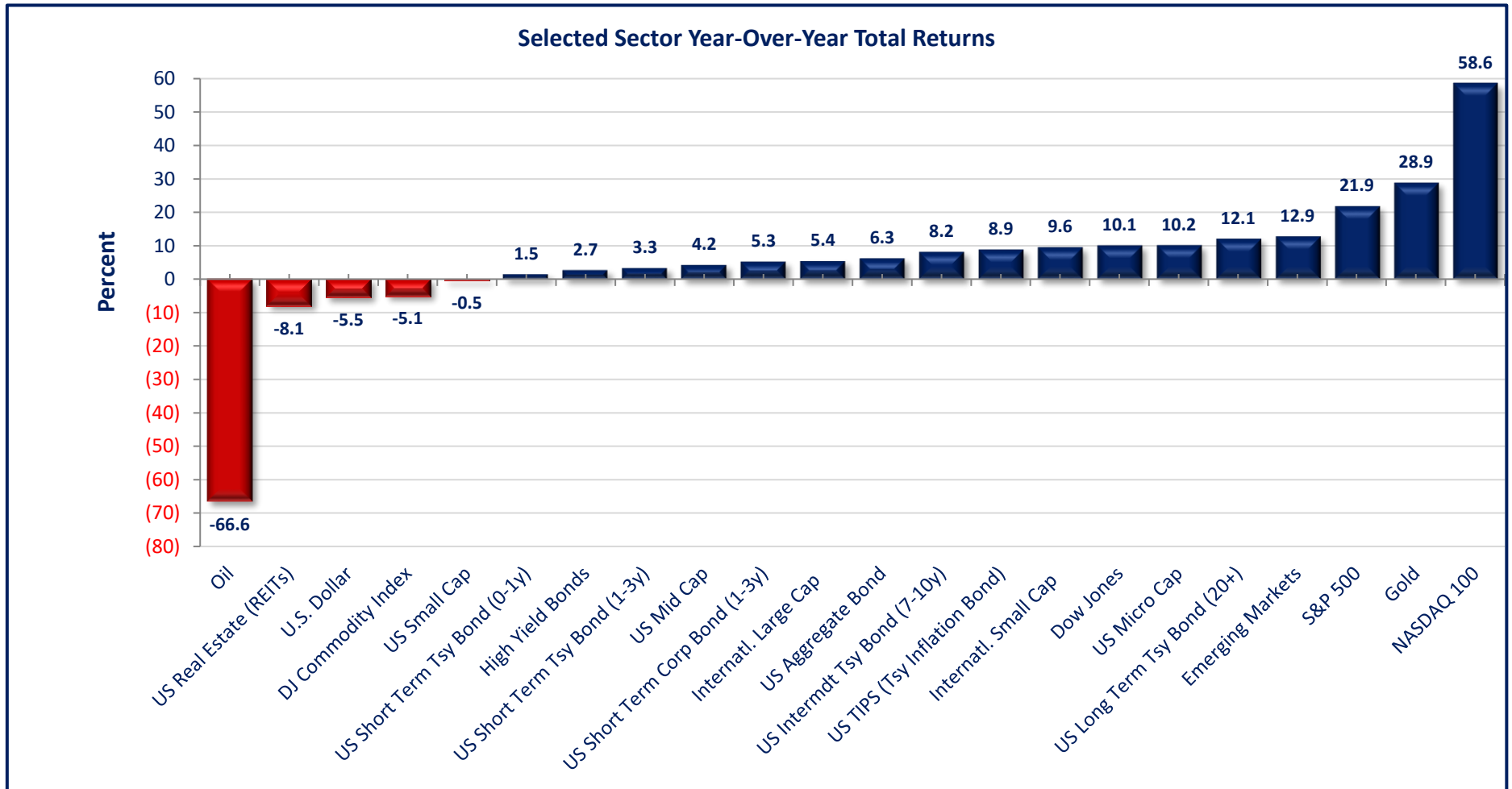
Source: ICE BofAML Indices

Economic and Market Update  
8/31/20



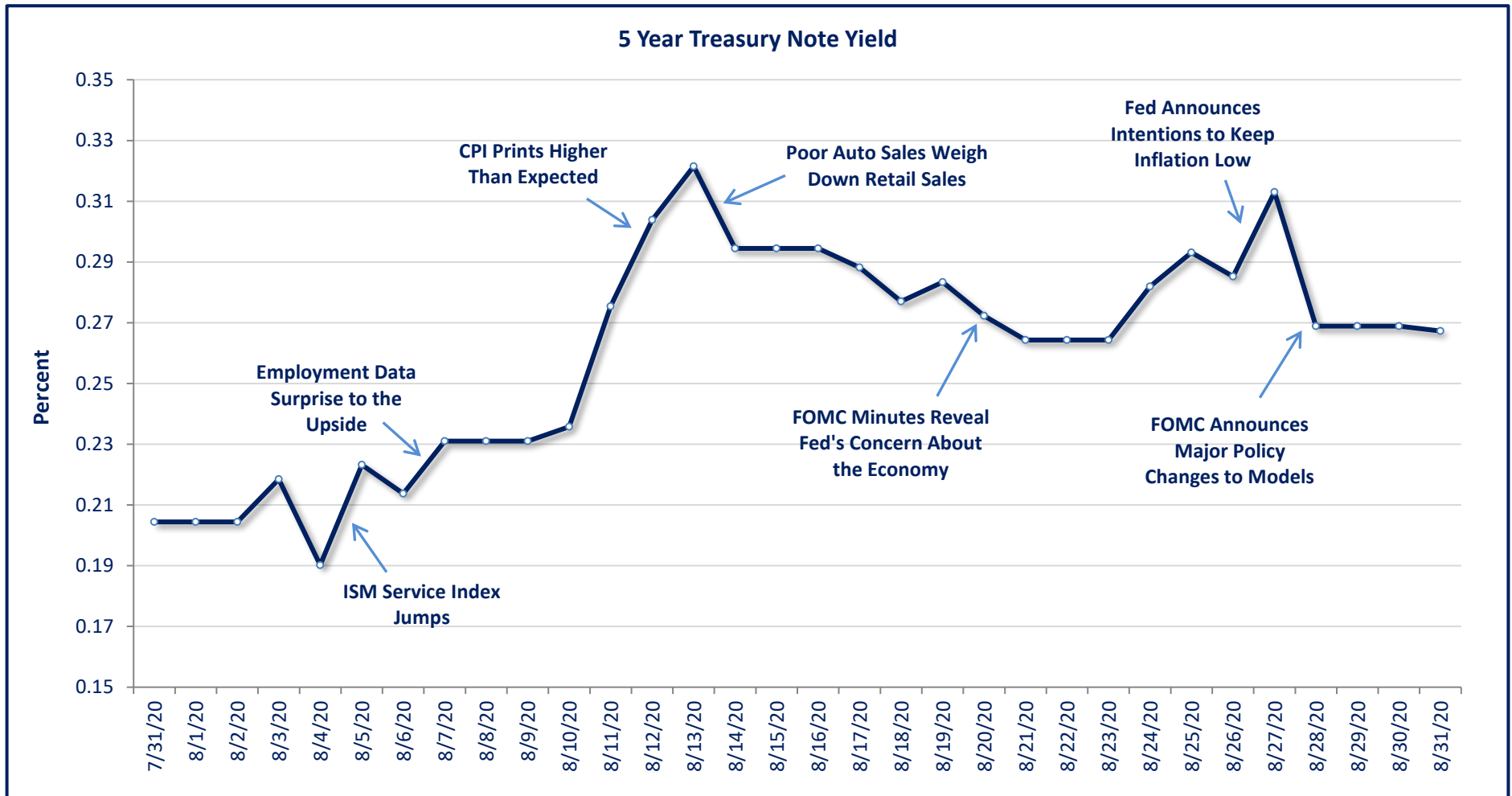
Source: Bloomberg

Economic and Market Update  
8/31/20



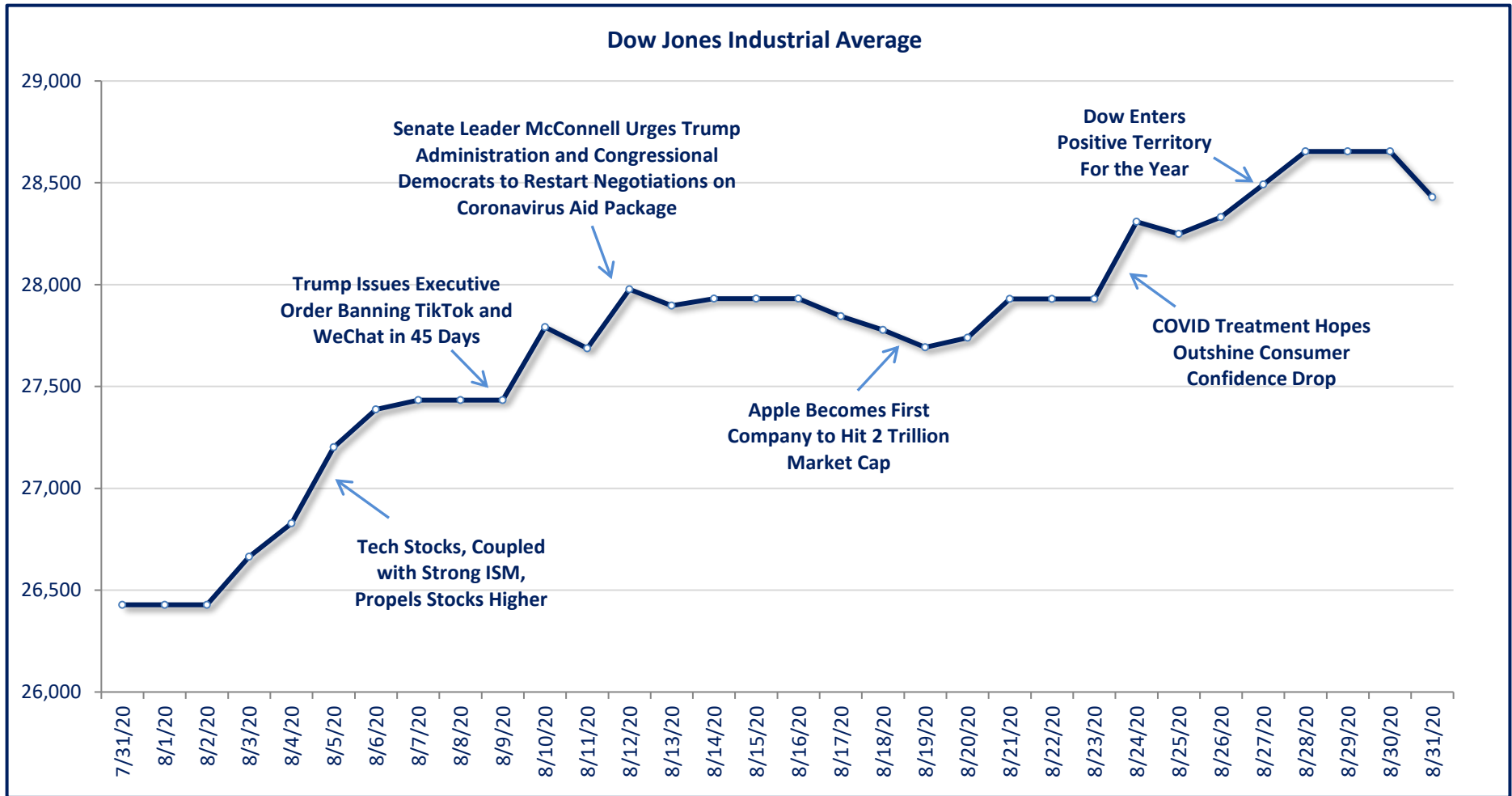
Source: Bloomberg

Economic and Market Update  
8/31/20



Source: Bloomberg, FHN Main Street

## Economic and Market Update 8/31/20



Source: Bloomberg, FHN Main Street

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