

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

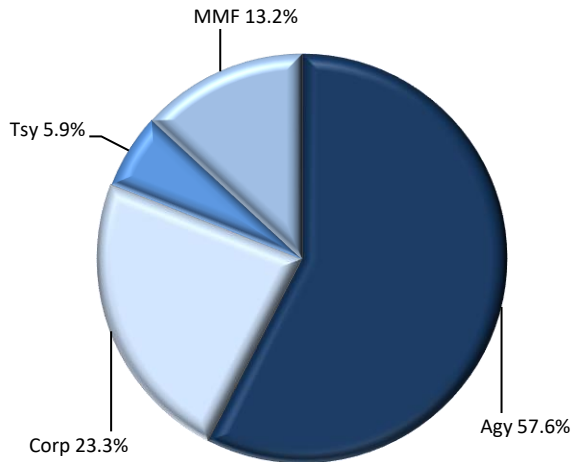
Monthly Investment Report

City of Las Vegas Investment Pool

FHN Main Street's Portion

July 2020

SECTOR ALLOCATION



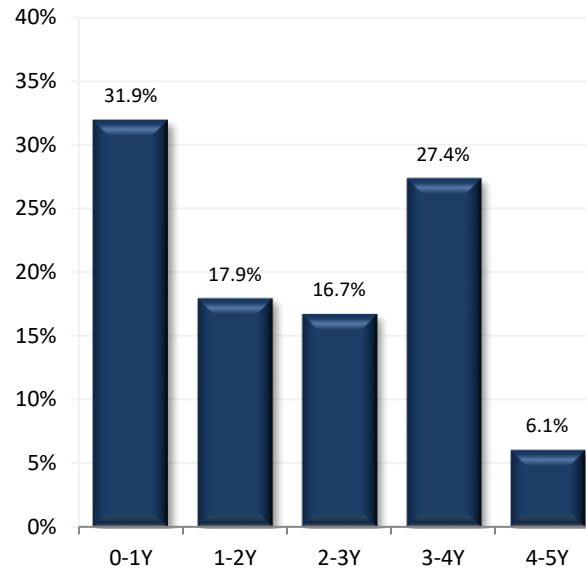
Per Book Value

ACCOUNT SUMMARY

	7/31/20	6/30/20
Market Value	\$374,336,346	\$383,156,738
Book Value*	\$362,178,841	\$371,224,997
Variance	\$12,157,505	\$11,931,741
Par Value	\$361,519,520	\$370,553,804
Net Asset Value	\$103.357	\$103.214
Book Yield	1.84%	1.82%
Years to Maturity	2.00	2.02
Effective Duration	1.83	1.86

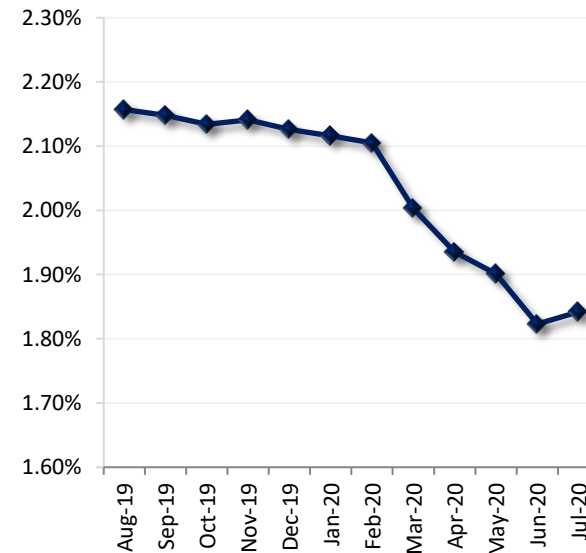
*Book Value is Amortized

MATURITY DISTRIBUTION

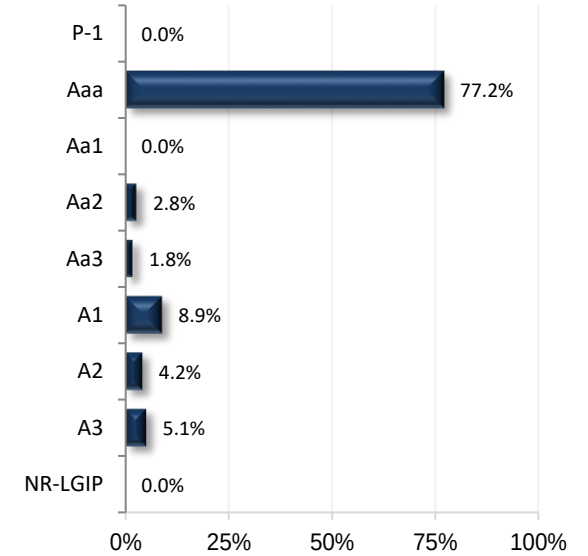


Per Book Value

PORTFOLIO BOOK YIELD HISTORY



CREDIT QUALITY (MOODY'S)



NR: Not Rated

TOP ISSUERS

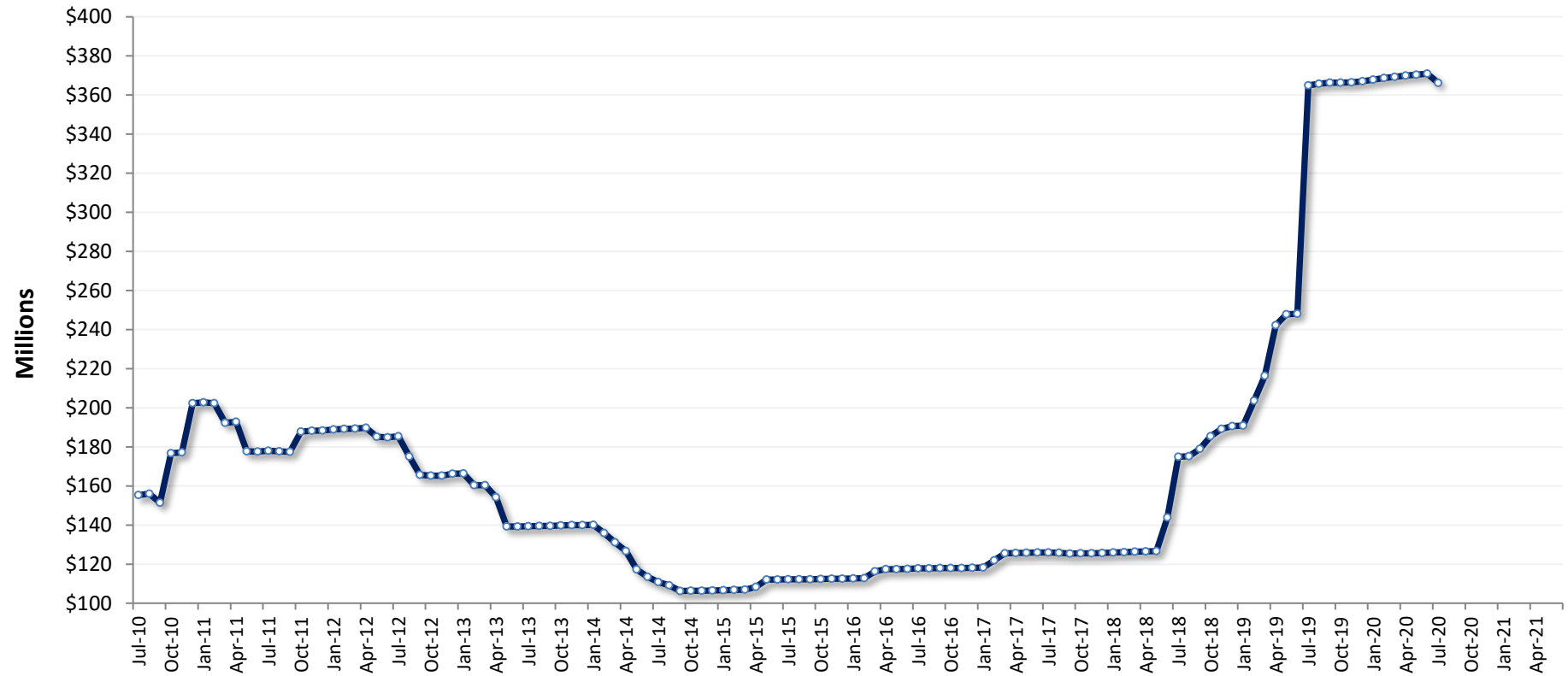
Issuer	% Portfolio
FFCB	23.8%
FHLB	13.9%
Invesco Govt MMF	13.2%
FNMA	13.0%
FHLMC	6.9%
U.S. Treasury	5.9%
US Bank	2.3%
Honda	1.8%
Intercontinental Exchange	1.7%
BNYM	1.7%
Jackson Life	1.4%
US Bancorp	1.4%
Walmart	1.4%
Toyota	1.4%
Chevron	1.4%

Per Book Value

Item / Sector*	Parameters	In Compliance
Weighted Average Maturity	Weighted Average Maturity (WAM) cannot exceed 3.0 years (per RFP).	Yes: 2 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: 57.6%
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: 13.2%

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

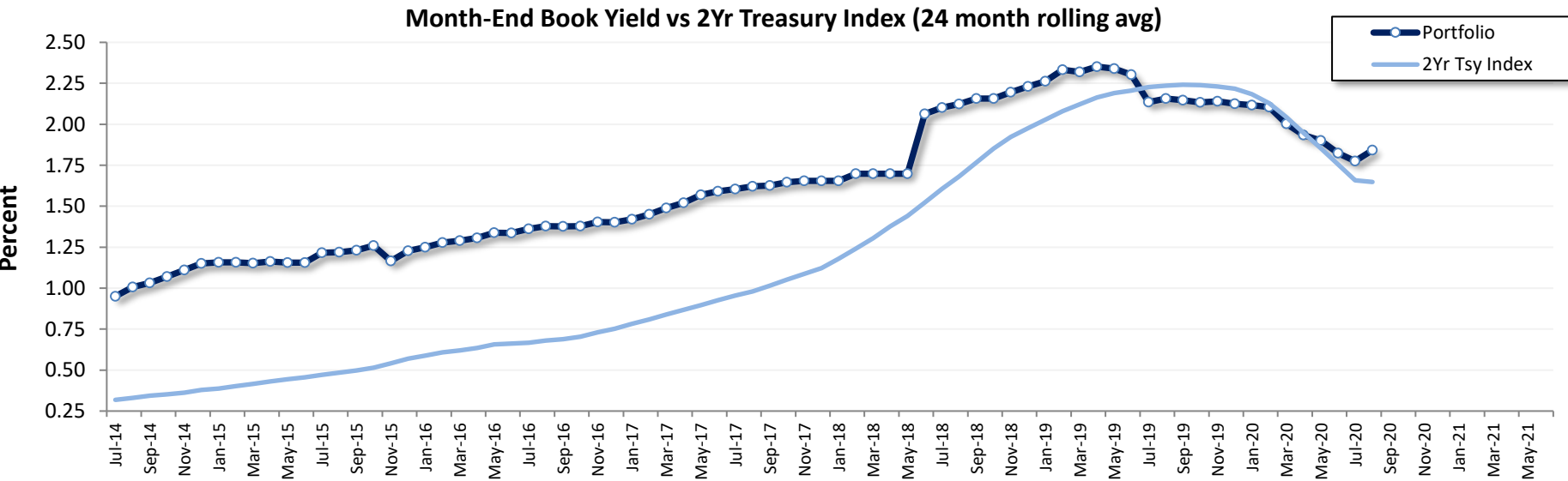
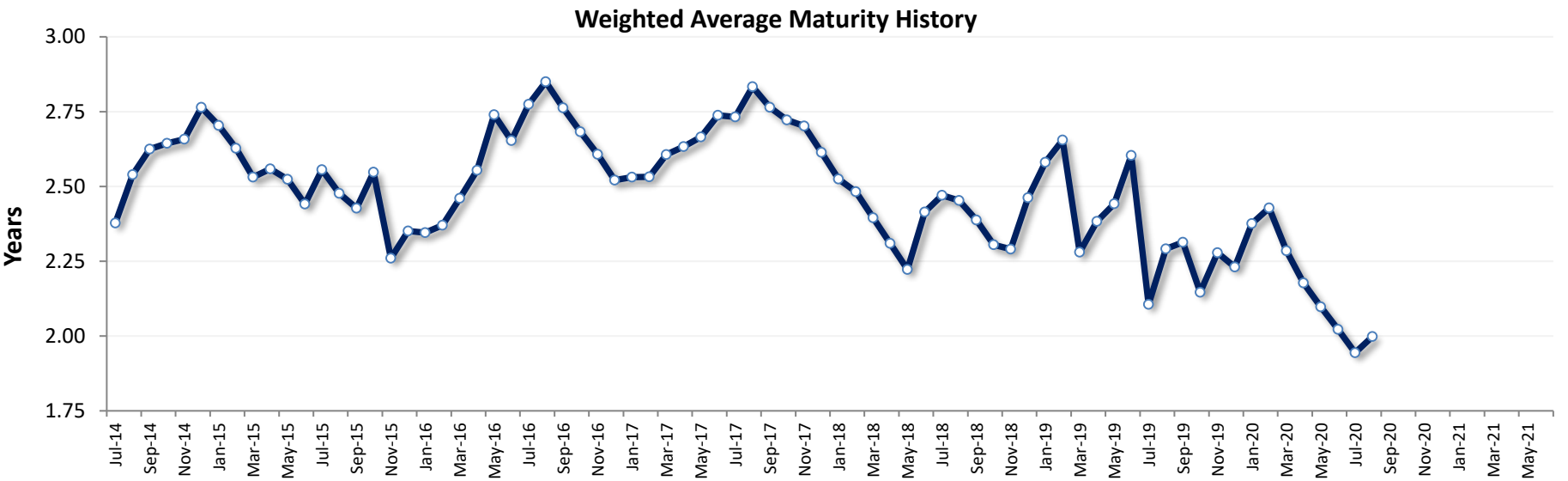
Securities' market values are derived from the Entity's custodian.

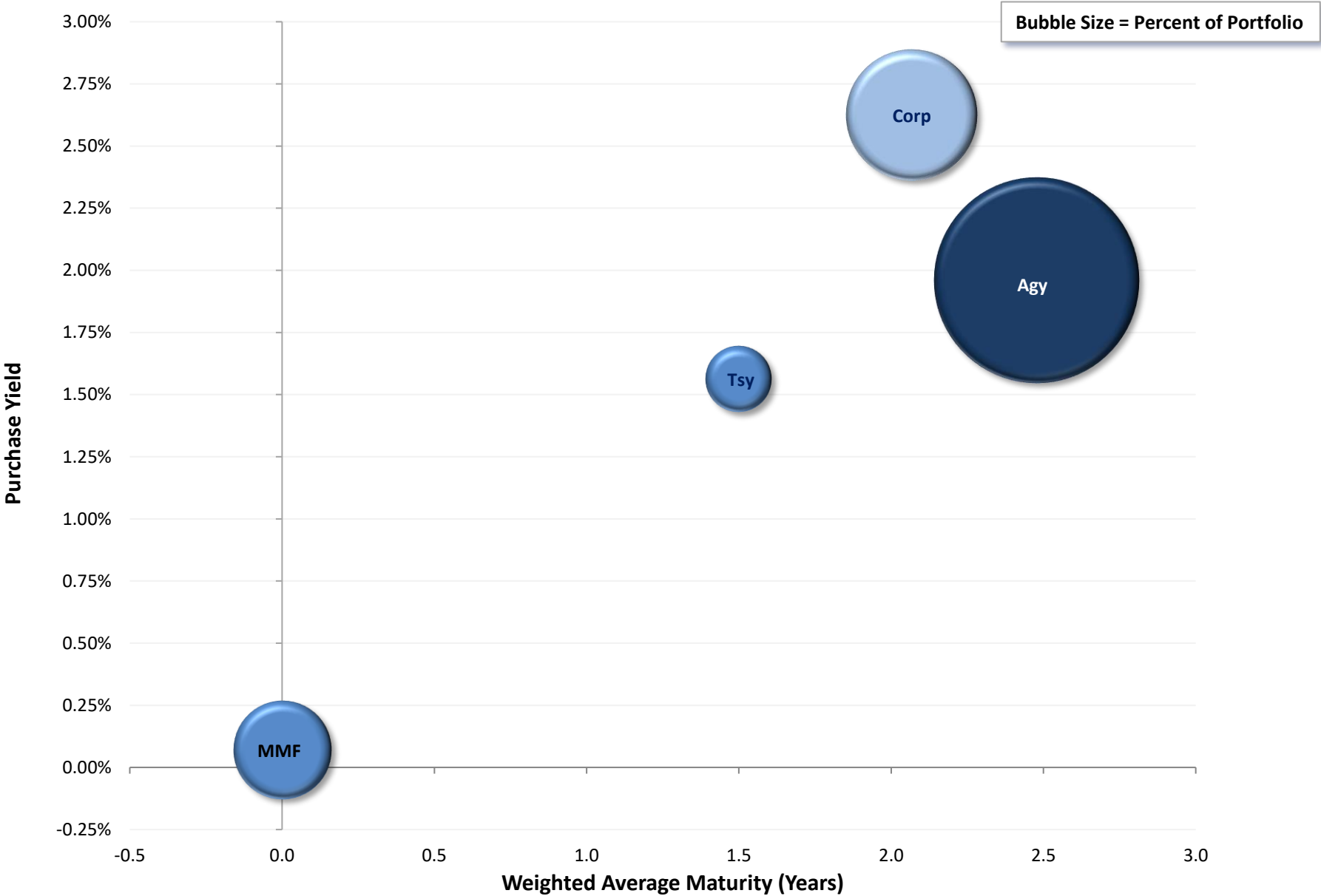


	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2012	\$178.0	\$177.7	\$177.5	\$187.8	\$188.2	\$188.3	\$188.8	\$189.2	\$189.3	\$189.7	\$185.1	\$184.8
Fiscal Year 2013	\$185.4	\$175.1	\$164.7	\$165.3	\$165.2	\$166.2	\$166.4	\$160.3	\$160.4	\$154.3	\$139.2	\$139.2
Fiscal Year 2014	\$139.3	\$139.5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

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

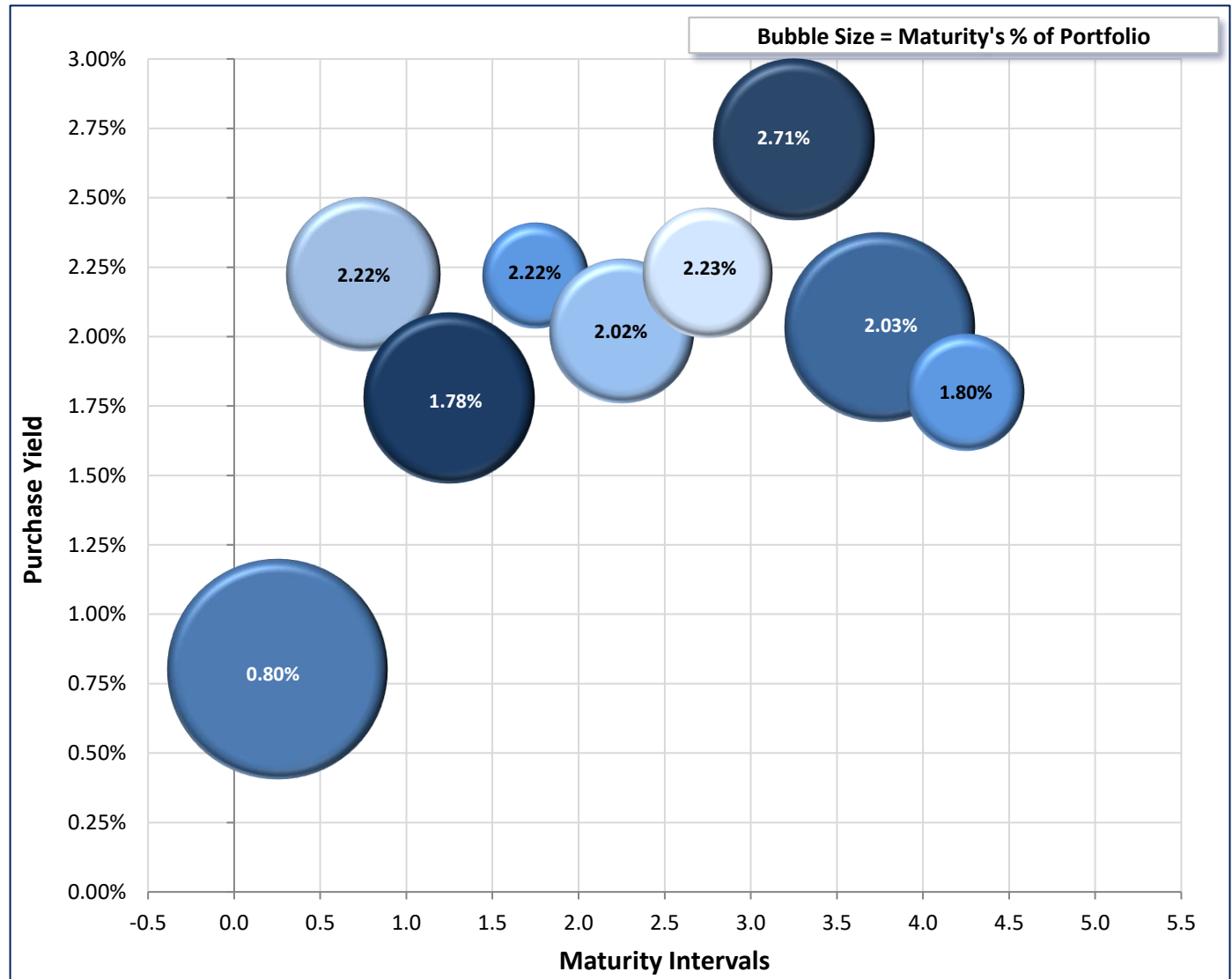
ABS/MBS portfolio and Wells Capital Management portfolio were transferred to this portfolio during FY 2019





Years	Purchase Yield	% of Portfolio*
0 to .5	0.80%	21.46%
.5 to 1.0	2.22%	10.48%
1.0 to 1.5	1.78%	12.97%
1.5 to 2.0	2.22%	4.97%
2.0 to 2.5	2.02%	9.22%
2.5 to 3.0	2.23%	7.49%
3.0 to 3.5	2.71%	11.50%
3.5 to 4.0	2.03%	15.86%
4.0 to 4.5	1.80%	6.05%
4.5 to 5.0	0.00%	0.00%
Total	1.84%	100.00%

*Based on Book Value

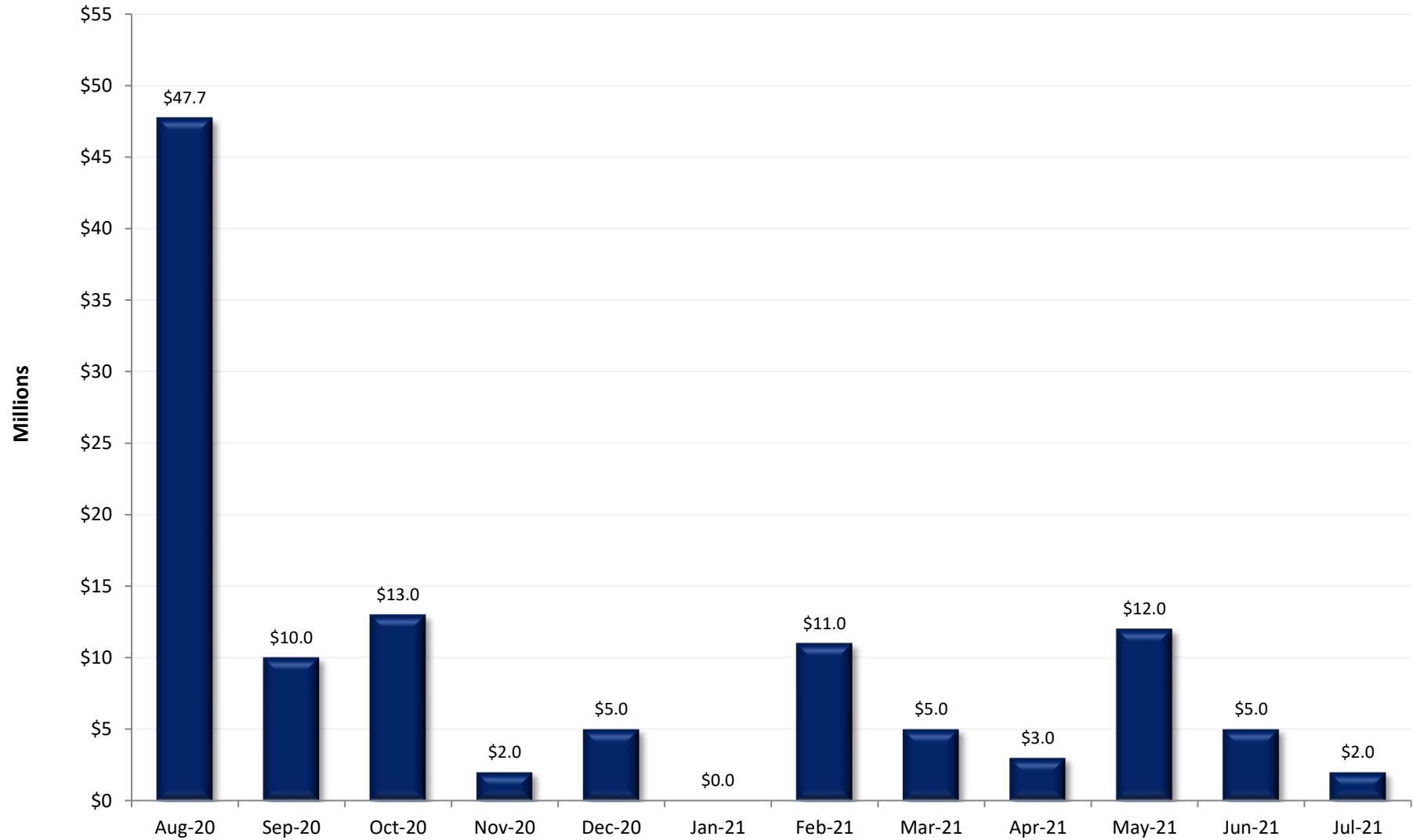


Instantaneous Interest Rate Changes and Approximate Change in Portfolio's Market Value



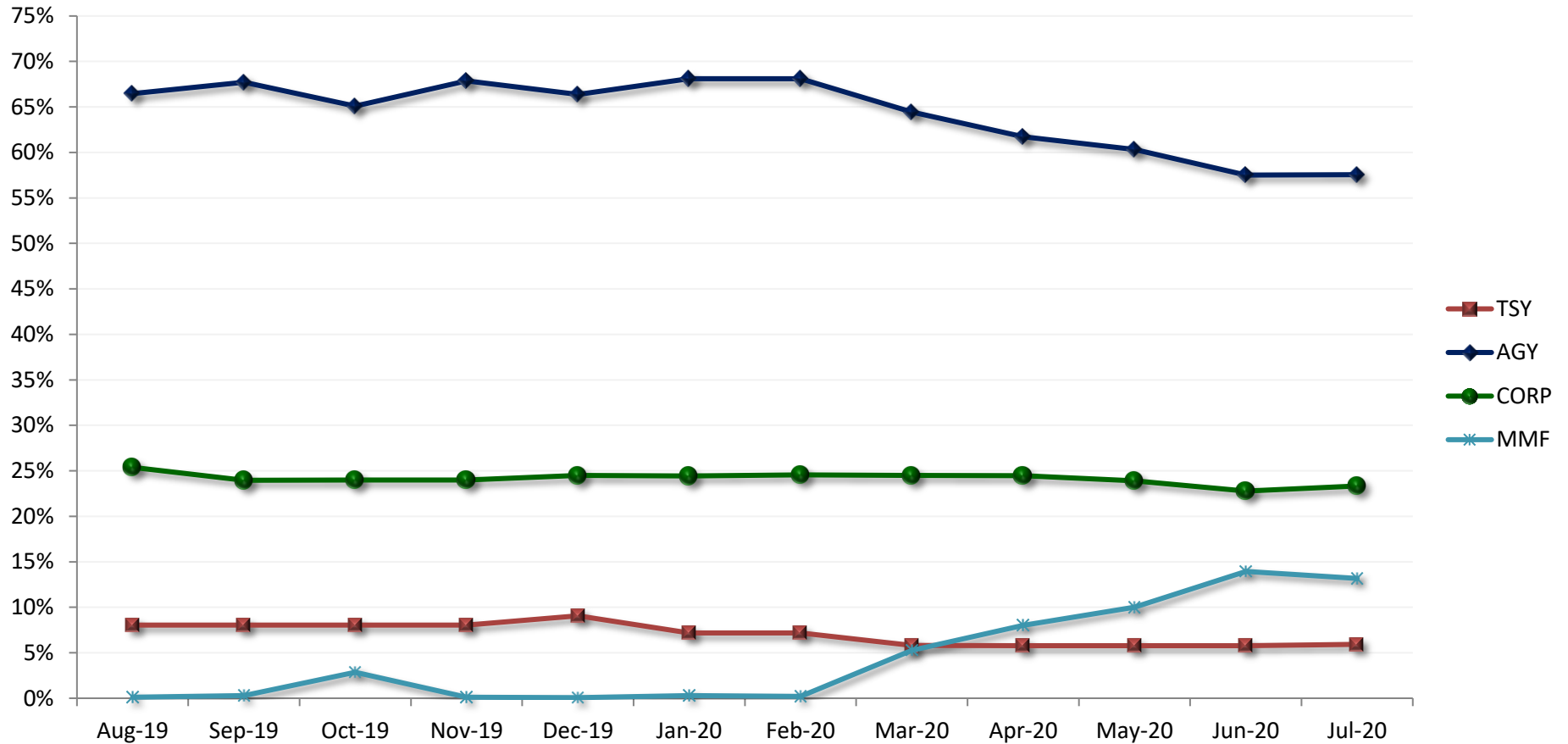
Interest Rate Changes/Scenarios

Interest Rate Change	Portfolio Value	Value Change	Percent Change
-100 Basis Points	\$381,111,834	\$6,775,488	1.81%
-75 Basis Points	\$379,417,962	\$5,081,616	1.36%
-50 Basis Points	\$377,724,090	\$3,387,744	0.91%
-25 Basis Points	\$376,030,218	\$1,693,872	0.45%
No Change	\$374,336,346	\$0	0.00%
+25 Basis Points	\$372,586,324	-\$1,750,022	-0.47%
+50 Basis Points	\$370,836,301	-\$3,500,045	-0.94%
+75 Basis Points	\$369,086,279	-\$5,250,067	-1.40%
+100 Basis Points	\$367,336,257	-\$7,000,090	-1.87%

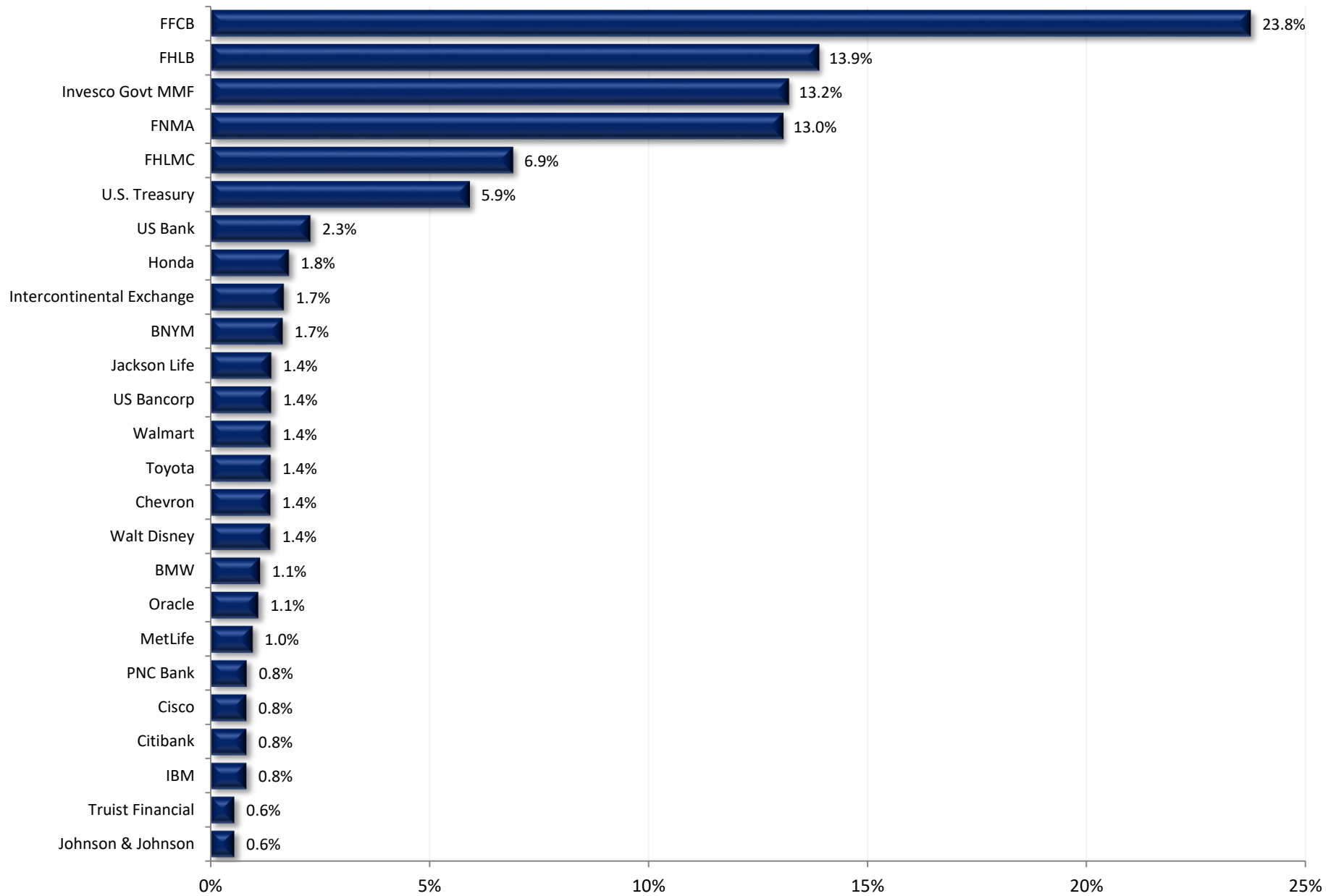


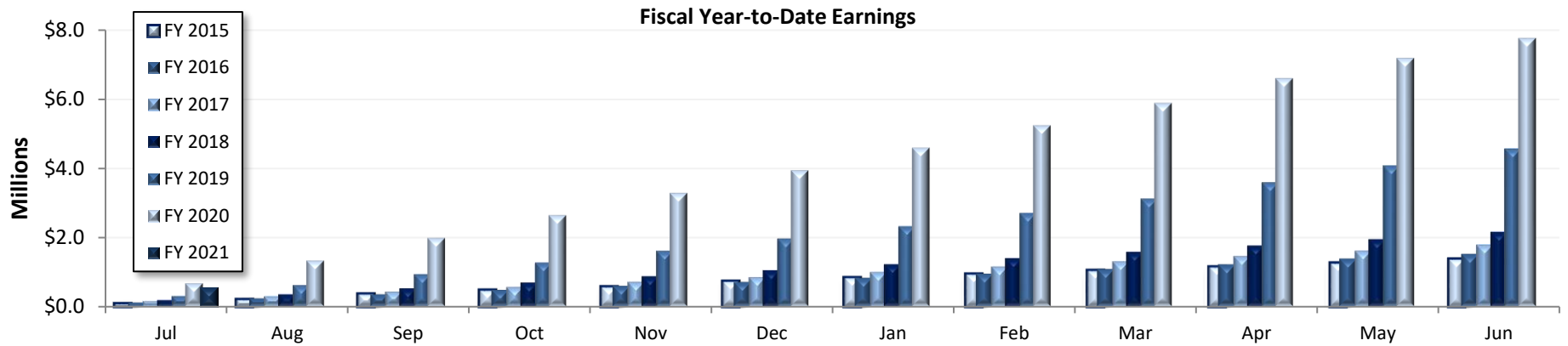
	Aug-20	Sep-20	Oct-20	Nov-20	Dec-20	Jan-21	Feb-21	Mar-21	Apr-21	May-21	Jun-21	Jul-21
Maturities	\$47.7	\$10.0	\$13.0	\$2.0	\$5.0	\$0.0	\$11.0	\$5.0	\$3.0	\$12.0	\$5.0	\$2.0

Par Value in Millions

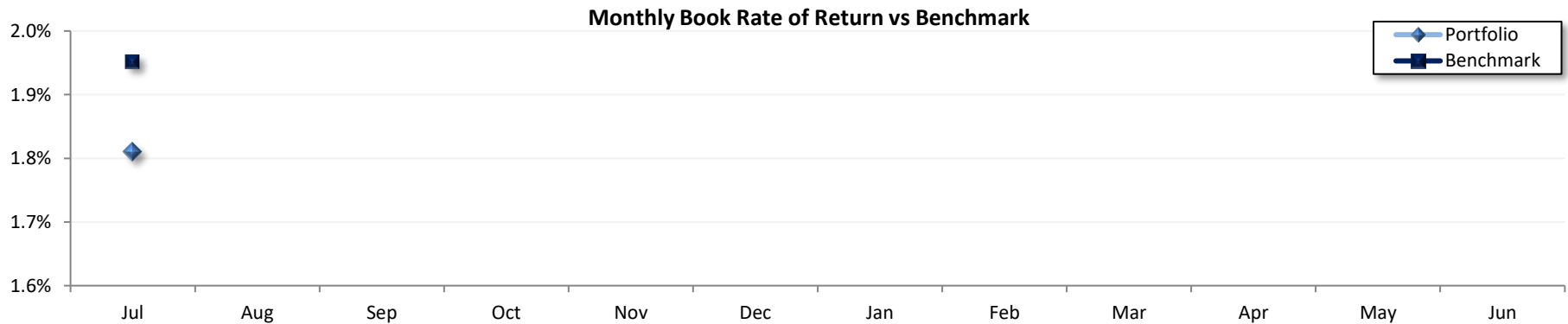


Sector	Aug-19	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20
Agency	66.5%	67.7%	65.1%	67.9%	66.4%	68.1%	68.1%	64.4%	61.7%	60.3%	57.5%	57.6%
Treasury	8.0%	8.0%	8.1%	8.0%	9.1%	7.2%	7.2%	5.8%	5.8%	5.8%	5.8%	5.9%
Corporates	25.4%	24.0%	24.0%	24.0%	24.5%	24.4%	24.5%	24.5%	24.5%	23.9%	22.8%	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	0.1%	0.3%	2.9%	0.1%	0.1%	0.3%	0.2%	5.3%	8.0%	10.0%	13.9%	13.2%
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%





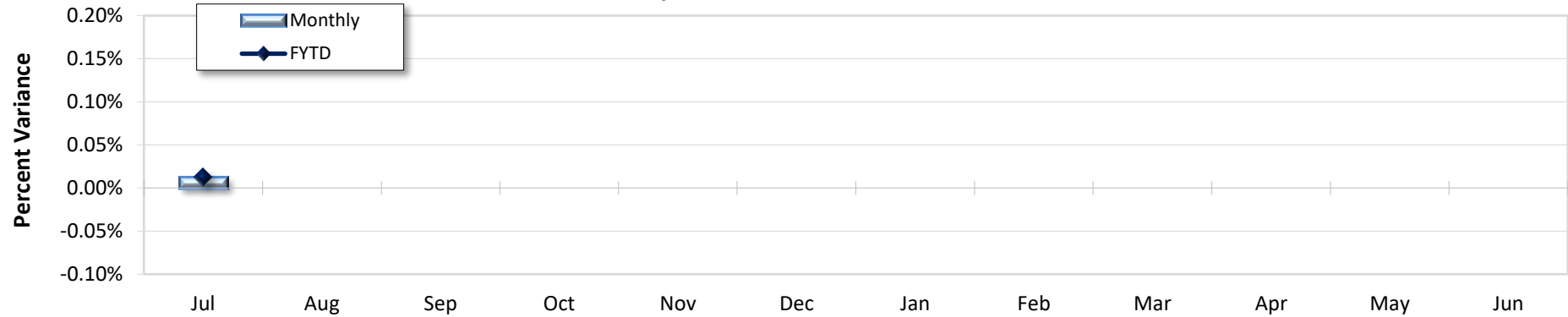
Fiscal YTD (\$Mil)	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
FY 2015	\$0.116	\$0.232	\$0.394	\$0.504	\$0.600	\$0.755	\$0.856	\$0.956	\$1.061	\$1.163	\$1.275	\$1.382
FY 2016	\$0.113	\$0.227	\$0.342	\$0.468	\$0.587	\$0.698	\$0.816	\$0.933	\$1.067	\$1.205	\$1.369	\$1.499
FY 2017	\$0.146	\$0.288	\$0.423	\$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											



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

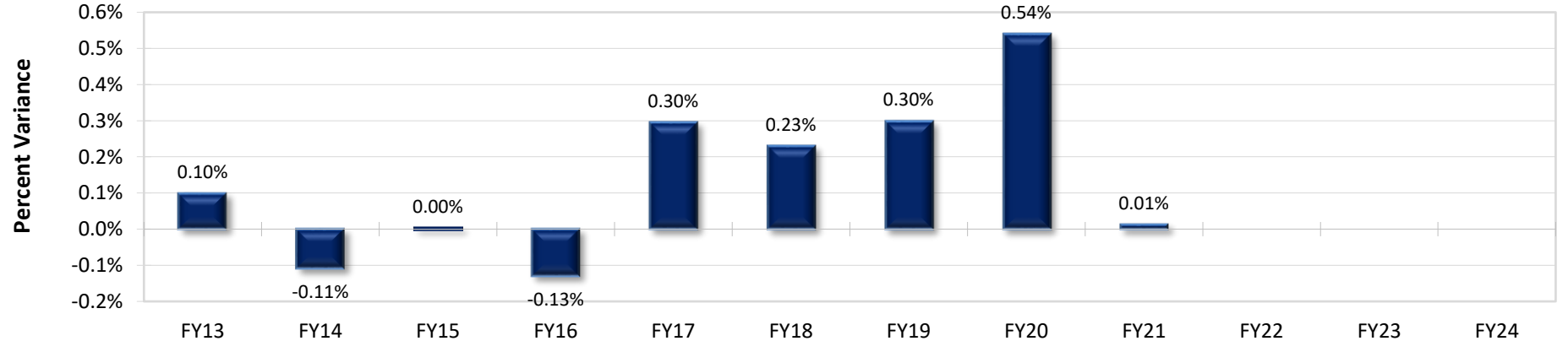
*Current Index: 30 Month Rolling Average ICE BofAML 0-1Y Tsy 10%, 1-5Y Tsy 20%, 0-1Y Agy 10%, 0-5Y Agy 40%, 0-1Y AAA-A Corp 5%, 1-5Y AAA-A Ex Yankee 15%

Monthly and FYTD Total Rate of Return



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Portfolio	0.207%											
Benchmark	0.195%											
Monthly Variance	0.012%											
FYTD Variance	0.012%											

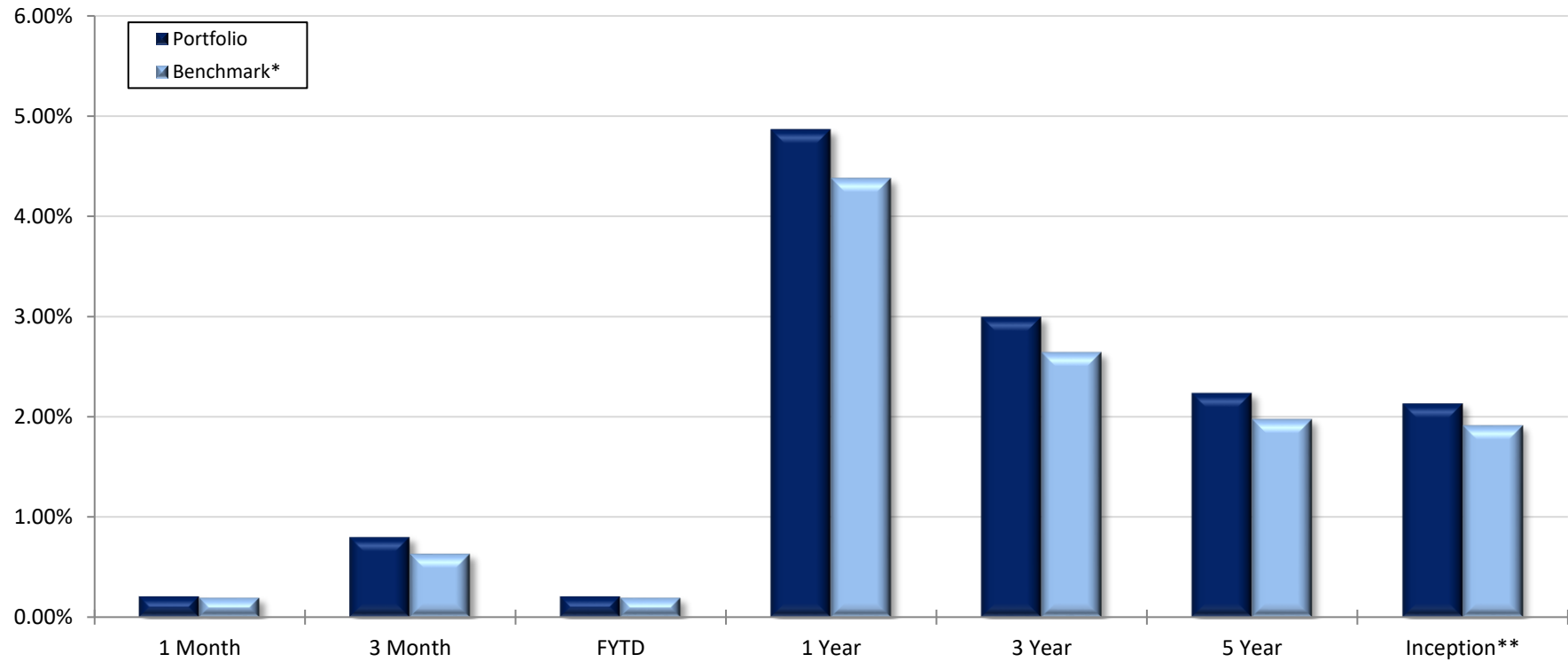
Annual Total Rate of Return Variance



	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%	0.207%			
Benchmark	-0.022%	1.195%	1.371%	2.389%	-0.493%	-0.326%	4.279%	4.178%	0.195%			
Yearly Variance	0.099%	-0.109%	0.003%	-0.130%	0.296%	0.230%	0.298%	0.540%	0.012%			

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

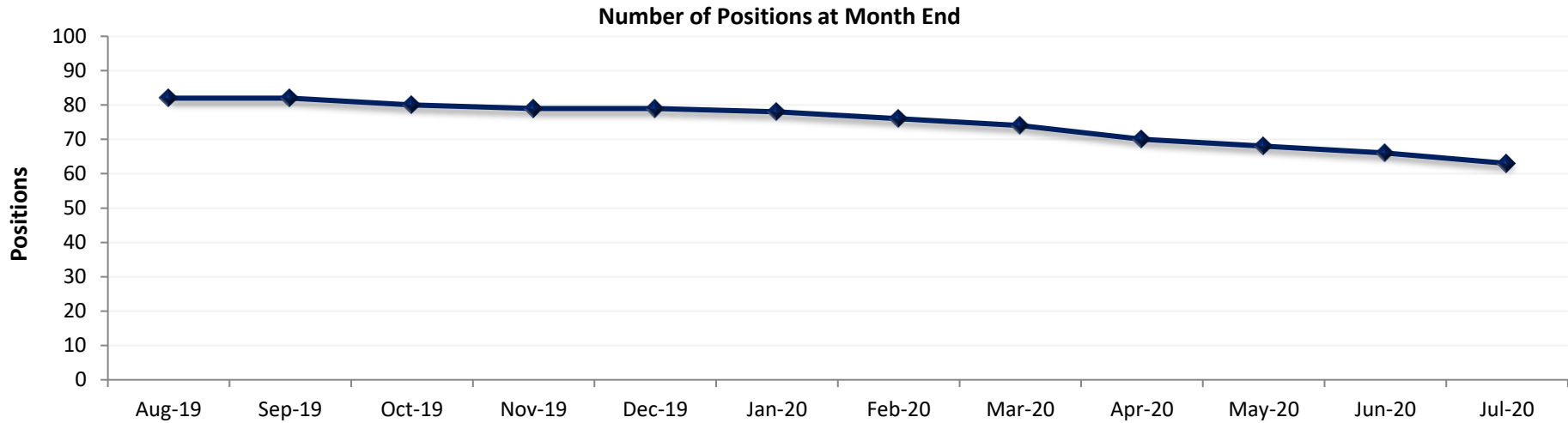


	1 Month	3 Month	FYTD	1 Year	3 Year	5 Year	Inception
Portfolio	0.21%	0.80%	0.21%	4.86%	3.00%	2.24%	2.13%
Benchmark*	0.19%	0.63%	0.19%	4.38%	2.64%	1.98%	1.91%
Variance	0.01%	0.17%	0.01%	0.48%	0.35%	0.26%	0.22%

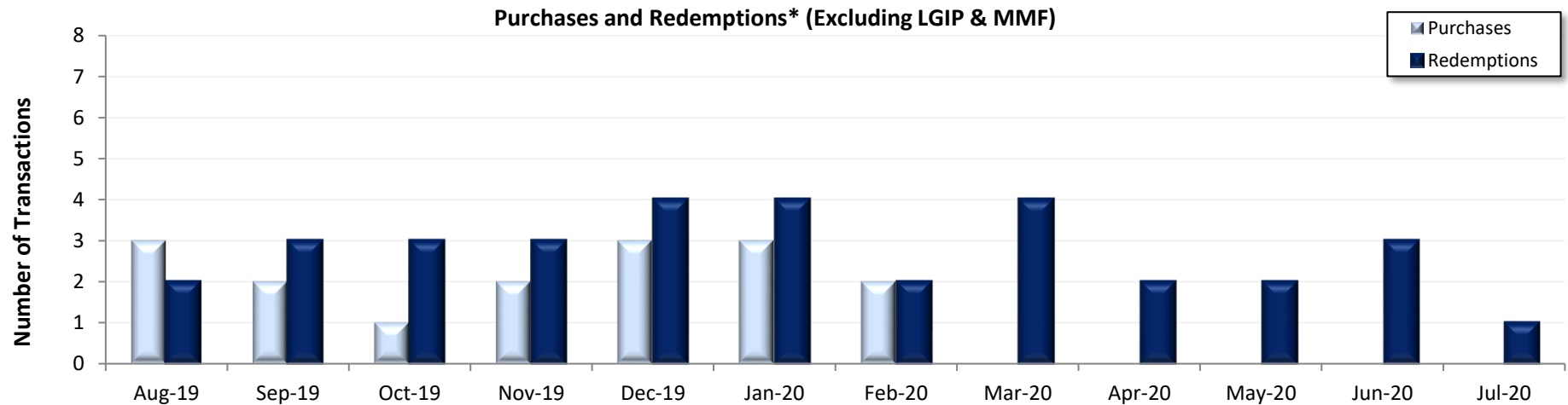
*Current Index: ICE BofAML 0-1Y Tsy 10%, 1-5Y Tsy 20%, 0-1Y Agy 10%, 0-5Y Agy 40%, 0-1Y AAA-A Corp 5%, 1-5Y AAA-A Ex Yankee 15%

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

**Inception: September 2014



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



*Redemptions include maturities, calls, and sells

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

CLV FHNMS - PM
Portfolio Management
Portfolio Summary
July 31, 2020

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Money Market Sweep	47,714,520.48	47,714,520.48	47,714,520.48	13.17	1	1	0.069	0.070
Corporate Notes	84,305,000.00	87,863,270.78	84,545,092.62	23.34	1,462	755	2.589	2.625
Federal Agency Coupon	208,000,000.00	216,821,240.00	208,488,073.35	57.57	1,547	904	1.932	1.959
Treasury Coupon	21,500,000.00	21,937,315.00	21,431,154.83	5.92	1,617	548	1.540	1.561
	361,519,520.48	374,336,346.26	362,178,841.28	100.00%	1,328	729	1.817	1.842

Investments

Total Earnings	July 31 Month Ending	Fiscal Year To Date
Current Year	562,777.60	562,777.60
Average Daily Balance	366,187,526.63	366,187,526.63
Effective Rate of Return	1.81%	1.81%

Cory DeMille, Senior Financial Analyst

Reporting period 07/01/2020-07/31/2020
Data Updated: SET_PMFT: 08/10/2020 10:57
Run Date: 08/10/2020 - 10:57

Portfolio CLVE
AP
PM (PRF_PM1) 7.3.0
Report Ver: 7.3.6.1

CLV FHNMS - PM
Portfolio Management
Portfolio Details - Investments
July 31, 2020

Page 1

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Moody's	S&P	Maturity Date
Money Market Sweep												
996212262	11203	Invesco Govt MMF			47,714,520.48	47,714,520.48	47,714,520.48	0.070	0.070	Aaa	AAA	
Subtotal and Average			47,524,109.25		47,714,520.48	47,714,520.48	47,714,520.48		0.070			
Corporate Notes												
05531FAV5	12235	Truist Financial		05/11/2016	2,000,000.00	2,024,600.00	2,000,000.00	2.050	2.050	A3	A-	05/10/2021
06406RAA5	12255	BNYM		05/10/2017	3,000,000.00	3,099,090.00	3,007,004.92	2.600	2.436	A1	A	02/07/2022
06406FAA1	12271	BNYM		06/22/2018	3,000,000.00	3,042,570.00	2,986,392.32	2.500	3.176	A1	A	04/15/2021
05565EAW5	12316	BMW		12/06/2019	4,000,000.00	4,280,040.00	4,129,209.02	3.450	2.201	A2	A	04/12/2023
17325FAJ7	12261B	Citibank		10/20/2017	3,000,000.00	3,007,380.00	2,999,923.19	2.125	2.137	Aa3	A+	10/20/2020
17275RBD3	12330A	Cisco		03/15/2016	2,500,000.00	2,519,275.00	2,501,465.72	2.200	2.092	A1	AA-	02/28/2021
17275RBD3	12396A	Cisco		02/13/2017	500,000.00	503,855.00	500,241.14	2.200	2.122	A1	AA-	02/28/2021
166764BG4	12468A	Chevron		05/07/2018	5,000,000.00	5,060,950.00	4,969,406.34	2.100	2.913	Aa2	AA	05/16/2021
254687FK7	12318	Walt Disney		12/31/2019	5,000,000.00	5,237,000.00	4,961,765.75	1.750	1.947	A2	A-	08/30/2024
02665WCT6	12287B	Honda		01/15/2019	2,000,000.00	2,191,840.00	1,999,627.08	3.550	3.562	A3	A-	01/12/2024
02665WDD0	12312	Honda		09/27/2019	2,000,000.00	2,112,500.00	1,992,335.41	2.150	2.249	A3	A-	09/10/2024
02665WDH1	12323	Honda		02/14/2020	2,500,000.00	2,594,100.00	2,513,429.95	1.950	1.750	A3	A-	05/10/2023
44932HAG8	12270	IBM		06/21/2018	3,000,000.00	3,036,120.00	2,994,439.07	2.650	3.033	A2	A	02/05/2021
45866FAG9	12298	Intercontinental Exchange		04/08/2019	6,000,000.00	6,523,681.68	6,095,715.16	3.450	2.904	A3	A	09/21/2023
46849LTK7	12308	Jackson Life		08/06/2019	5,000,000.00	5,269,300.00	5,050,136.75	2.650	2.375	A1	A+	06/21/2024
478160CH5	12263	Johnson & Johnson		11/10/2017	2,000,000.00	2,010,360.00	1,999,803.83	1.950	1.987	Aaa	AAA	11/10/2020
59217GCT4	12288B	MetLife		01/30/2019	3,500,000.00	3,866,765.00	3,515,668.84	3.600	3.457	Aa3	AA-	01/11/2024
68389XBK0	12247B	Oracle		01/18/2017	2,000,000.00	2,033,520.00	1,991,080.20	1.900	2.321	A3	A	09/15/2021
68389XBA2	12268	Oracle		06/12/2018	2,000,000.00	2,046,640.00	1,997,038.30	2.800	2.966	A3	A	07/08/2021
69353RFL7	12290	PNC Bank		02/08/2019	3,000,000.00	3,249,540.00	3,022,416.25	3.500	3.217	A2	A	06/08/2023
89236TDP7	12390A	Toyota		01/31/2017	5,000,000.00	5,161,250.00	4,995,282.02	2.600	2.670	A1	A+	01/11/2022
90331HNL3	12293	US Bank		02/25/2019	3,305,000.00	3,502,044.10	3,288,479.98	2.850	3.065	A1	AA-	01/23/2023
90331HNG4	12461A	US Bank		03/06/2018	5,000,000.00	5,012,750.00	4,992,051.11	2.050	2.778	A1	AA-	10/23/2020
91159HHX1	12310	US Bancorp		08/07/2019	5,000,000.00	5,349,450.00	5,042,255.08	2.400	2.176	A1	A+	07/30/2024
931142EJ8	12274	Walmart		06/27/2018	5,000,000.00	5,128,650.00	4,999,925.19	3.125	3.127	Aa2	AA	06/23/2021
Subtotal and Average			84,544,682.32		84,305,000.00	87,863,270.78	84,545,092.62		2.625			
Federal Agency Coupon												
3133EHTS2	12259	FFCB		08/31/2017	5,000,000.00	5,169,700.00	5,011,938.26	1.900	1.775	Aaa	AA+	08/03/2022
3133EJYL7	12280	FFCB		09/21/2018	5,000,000.00	5,388,800.00	4,961,784.30	2.800	3.068	Aaa	AA+	09/05/2023
3133EJWA3	12284	FFCB		12/14/2018	6,000,000.00	6,400,440.00	6,007,705.47	2.900	2.845	Aaa	AA+	02/03/2023

Data Updated: SET_PMFT: 08/10/2020 10:57

Run Date: 08/10/2020 - 10:57

Portfolio CLVE
AP
PM (PRF_PM2) 7.3.0

CLV FHNMS - PM
Portfolio Management
Portfolio Details - Investments
July 31, 2020

Page 2

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Moody's	S&P	Maturity Date
Federal Agency Coupon												
3133EJ5G0	12286	FFCB		01/16/2019	5,000,000.00	5,422,050.00	4,998,547.50	2.700	2.709	Aaa	AA+	01/16/2024
3133EKMV5	12303	FFCB		05/23/2019	10,000,000.00	10,455,600.00	10,000,000.00	2.200	2.200	Aaa	AA+	11/23/2022
3133EKNX0	12305	FFCB		06/04/2019	7,000,000.00	7,502,460.00	7,041,997.74	2.160	1.995	Aaa	AA+	06/03/2024
3133EKPT7	12306	FFCB		06/07/2019	5,000,000.00	5,263,550.00	5,023,926.56	2.125	1.949	Aaa	AA+	06/05/2023
3133EKWV4	12309	FFCB		08/05/2019	10,000,000.00	10,615,300.00	10,034,933.56	1.850	1.758	Aaa	AA+	07/26/2024
3133EK4X1	12314	FFCB		11/01/2019	10,000,000.00	10,429,700.00	9,966,443.75	1.600	1.707	Aaa	AA+	11/01/2023
3133EK6J0	12315	FFCB		11/26/2019	8,000,000.00	8,439,360.00	7,984,198.74	1.625	1.673	Aaa	AA+	11/08/2024
3133ELHR8	12319	FFCB		01/21/2020	15,000,000.00	15,313,350.00	15,000,397.50	1.600	1.598	Aaa	AA+	01/21/2022
3130A7CV5	12233	FHLB		03/30/2016	5,000,000.00	5,034,150.00	4,996,808.56	1.375	1.496	Aaa	AA+	02/18/2021
313382K69	12236	FHLB		05/09/2016	5,000,000.00	5,051,250.00	5,013,503.44	1.750	1.295	Aaa	AA+	03/12/2021
313383YJ4	12283	FHLB		11/27/2018	5,000,000.00	5,486,750.00	5,047,899.24	3.375	3.040	Aaa	AA+	09/08/2023
3130A0F70	12285	FHLB		12/14/2018	5,000,000.00	5,517,000.00	5,072,695.85	3.375	2.906	Aaa	AA+	12/08/2023
3130AFUX3	12289B	FHLB		02/22/2019	5,000,000.00	5,064,200.00	5,000,000.00	2.800	2.800	Aaa	AA+	02/22/2024
313378WG2	12291	FHLB		02/12/2019	5,000,000.00	5,185,600.00	4,997,123.53	2.500	2.537	Aaa	AA+	03/11/2022
3130AFW86	12292B	FHLB		02/26/2019	5,000,000.00	5,064,000.00	5,000,000.00	2.750	2.750	Aaa	AA+	02/26/2024
313380GJ0	12311	FHLB		09/26/2019	10,000,000.00	10,379,100.00	10,079,436.69	2.000	1.612	Aaa	AA+	09/09/2022
3130AEWA4	12527A	FHLB		01/28/2019	5,000,000.00	5,020,150.00	4,999,850.75	2.625	2.642	Aaa	AA+	10/01/2020
3137EAEC9	12241	FHLMC		08/12/2016	5,000,000.00	5,050,250.00	4,994,764.78	1.125	1.230	Aaa	AA+	08/12/2021
3134GBRT1	12257	FHLMC		06/29/2017	5,000,000.00	5,173,350.00	5,000,000.00	2.000	2.000	Aaa	AA+	06/29/2022
3137EAEC9	12395A	FHLMC		02/09/2017	5,000,000.00	5,050,250.00	4,965,231.61	1.125	1.831	Aaa	AA+	08/12/2021
3137EADB2	12437A	FHLMC		09/29/2017	5,000,000.00	5,160,550.00	5,032,405.25	2.375	1.907	Aaa	AA+	01/13/2022
3137EAEJ4	12438A	FHLMC		09/29/2017	5,000,000.00	5,011,850.00	4,999,513.98	1.625	1.687	Aaa	AA+	09/29/2020
3135G0K69	12238B	FNMA		07/05/2016	5,000,000.00	5,042,500.00	5,005,721.14	1.250	1.096	Aaa	AA+	05/06/2021
3135G0S38	12248	FNMA		02/06/2017	5,000,000.00	5,132,150.00	4,998,227.59	2.000	2.026	Aaa	AA+	01/05/2022
3135G0T78	12262	FNMA		11/07/2017	5,000,000.00	5,200,500.00	4,996,186.43	2.000	2.037	Aaa	AA+	10/05/2022
3135G0V75	12307	FNMA		07/09/2019	10,000,000.00	10,576,800.00	9,942,316.62	1.750	1.905	Aaa	AA+	07/02/2024
3135G0X24	12321	FNMA		01/14/2020	7,000,000.00	7,383,880.00	6,976,322.59	1.625	1.705	Aaa	AA+	01/07/2025
3135G0V34	12322	FNMA		02/06/2020	10,000,000.00	10,779,300.00	10,342,307.71	2.500	1.492	Aaa	AA+	02/05/2024
3135G0N82	12363A	FNMA		08/31/2016	5,000,000.00	5,057,350.00	4,995,884.21	1.250	1.332	Aaa	AA+	08/17/2021
Subtotal and Average			212,687,759.04		208,000,000.00	216,821,240.00	208,488,073.35		1.959			
Treasury Coupon												
912828L65	12226	U.S. Treasury		10/26/2015	5,000,000.00	5,010,000.00	4,999,635.62	1.375	1.421	Aaa	AA+	09/30/2020
912828N48	12234	U.S. Treasury		04/06/2016	5,000,000.00	5,033,600.00	5,010,879.70	1.750	1.210	Aaa	AA+	12/31/2020
912828S92	12320	U.S. Treasury		01/14/2020	6,500,000.00	6,719,115.00	6,431,307.96	1.250	1.614	Aaa	AA+	07/31/2023

Data Updated: SET_PMFT: 08/10/2020 10:57

Run Date: 08/10/2020 - 10:57

Portfolio CLVE
AP
PM (PRF_PM2) 7.3.0

CLV FHNMS - PM
Portfolio Management
Portfolio Details - Investments
July 31, 2020

Page 3

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Moody's	S&P	Maturity Date
Treasury Coupon												
9128282P4	12441A	U.S. Treasury		10/30/2017	5,000,000.00	5,174,600.00	4,989,331.55	1.875	1.987	Aaa	AA+	07/31/2022
Subtotal and Average			21,430,976.02		21,500,000.00	21,937,315.00	21,431,154.83		1.561			
Total and Average			366,187,526.63		361,519,520.48	374,336,346.26	362,178,841.28		1.842			

Data Updated: SET_PMFT: 08/10/2020 10:57
Run Date: 08/10/2020 - 10:57

Portfolio CLVE
AP
PM (PRF_PM2) 7.3.0

CLV FHNMS - Maturity Report

Inventory by Maturity Report

July 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	47,714,520.48	0.070		47,714,520.48	1	47,714,520.48	0.069	0.070	1
3137EAEJ4	12438A	913000	FAC	FHLMC	09/29/2017	4,999,513.98	1.625	09/29/2020	5,000,000.00	1,096	5,000,000.00	1.664	1.687	59
912828L65	12226	913000	TRC	U.S. Treasury	10/26/2015	4,999,635.62	1.375	09/30/2020	5,000,000.00	1,801	5,000,000.00	1.402	1.421	60
3130AEWA4	12527A	913000	FAC	FHLB	01/28/2019	4,999,850.75	2.625	10/01/2020	5,000,000.00	612	5,000,000.00	2.606	2.642	61
17325FAJ7	12261B	913000	MTN	Citibank	10/20/2017	2,999,923.19	2.125	10/20/2020	3,000,000.00	1,096	3,000,000.00	2.108	2.137	80
90331HNG4	12461A	913000	MTN	US Bank	03/06/2018	4,992,051.11	2.050	10/23/2020	5,000,000.00	962	5,000,000.00	2.740	2.778	83
478160CH5	12263	913000	MTN	Johnson & Johnson	11/10/2017	1,999,803.83	1.950	11/10/2020	2,000,000.00	1,096	2,000,000.00	1.960	1.987	101
912828N48	12234	913000	TRC	U.S. Treasury	04/06/2016	5,010,879.70	1.750	12/31/2020	5,000,000.00	1,730	5,000,000.00	1.193	1.210	152
44932HAG8	12270	913000	MTN	IBM	06/21/2018	2,994,439.07	2.650	02/05/2021	3,000,000.00	960	3,000,000.00	2.991	3.033	188
3130A7CV5	12233	913000	FAC	FHLB	03/30/2016	4,996,808.56	1.375	02/18/2021	5,000,000.00	1,786	5,000,000.00	1.476	1.496	201
17275RBD3	12330A	913000	MTN	Cisco	03/15/2016	2,501,465.72	2.200	02/28/2021	2,500,000.00	1,811	2,500,000.00	2.063	2.092	211
17275RBD3	12396A	913000	MTN	Cisco	02/13/2017	500,241.14	2.200	02/28/2021	500,000.00	1,476	500,000.00	2.093	2.122	211
313382K69	12236	913000	FAC	FHLB	05/09/2016	5,013,503.44	1.750	03/12/2021	5,000,000.00	1,768	5,000,000.00	1.277	1.295	223
06406FAA1	12271	913000	MTN	BNYM	06/22/2018	2,986,392.32	2.500	04/15/2021	3,000,000.00	1,028	3,000,000.00	3.133	3.176	257
3135G0K69	12238B	913000	FAC	FNMA	07/05/2016	5,005,721.14	1.250	05/06/2021	5,000,000.00	1,766	5,000,000.00	1.081	1.096	278
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	282
166764BG4	12468A	913000	MTN	Chevron	05/07/2018	4,969,406.34	2.100	05/16/2021	5,000,000.00	1,105	5,000,000.00	2.873	2.913	288
931142EJ8	12274	913000	MTN	Walmart	06/27/2018	4,999,925.19	3.125	06/23/2021	5,000,000.00	1,092	5,000,000.00	3.084	3.127	326
68389XBA2	12268	913000	MTN	Oracle	06/12/2018	1,997,038.30	2.800	07/08/2021	2,000,000.00	1,122	2,000,000.00	2.926	2.966	341
3137EAEC9	12241	913000	FAC	FHLMC	08/12/2016	4,994,764.78	1.125	08/12/2021	5,000,000.00	1,826	5,000,000.00	1.213	1.230	376
3137EAEC9	12395A	913000	FAC	FHLMC	02/09/2017	4,965,231.61	1.125	08/12/2021	5,000,000.00	1,645	5,000,000.00	1.806	1.831	376
3135G0N82	12363A	913000	FAC	FNMA	08/31/2016	4,995,884.21	1.250	08/17/2021	5,000,000.00	1,812	5,000,000.00	1.313	1.332	381
68389XBK0	12247B	913000	MTN	Oracle	01/18/2017	1,991,080.20	1.900	09/15/2021	2,000,000.00	1,701	2,000,000.00	2.289	2.321	410
3135G0S38	12248	913000	FAC	FNMA	02/06/2017	4,998,227.59	2.000	01/05/2022	5,000,000.00	1,794	5,000,000.00	1.998	2.026	522
89236TDP7	12390A	913000	MTN	Toyota	01/31/2017	4,995,282.02	2.600	01/11/2022	5,000,000.00	1,806	5,000,000.00	2.633	2.670	528
3137EADB2	12437A	913000	FAC	FHLMC	09/29/2017	5,032,405.25	2.375	01/13/2022	5,000,000.00	1,567	5,000,000.00	1.881	1.907	530
3133ELHR8	12319	913000	FAC	FFCB	01/21/2020	15,000,397.50	1.600	01/21/2022	15,000,000.00	731	15,000,000.00	1.576	1.598	538
06406RAA5	12255	913000	MTN	BNYM	05/10/2017	3,007,004.92	2.600	02/07/2022	3,000,000.00	1,734	3,000,000.00	2.402	2.436	555
313378WG2	12291	913000	FAC	FHLB	02/12/2019	4,997,123.53	2.500	03/11/2022	5,000,000.00	1,123	5,000,000.00	2.502	2.537	587
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	697
9128282P4	12441A	913000	TRC	U.S. Treasury	10/30/2017	4,989,331.55	1.875	07/31/2022	5,000,000.00	1,735	5,000,000.00	1.960	1.987	729
3133EHTS2	12259	913000	FAC	FFCB	08/31/2017	5,011,938.26	1.900	08/03/2022	5,000,000.00	1,798	5,000,000.00	1.751	1.775	732
313380GJ0	12311	913000	FAC	FHLB	09/26/2019	10,079,436.69	2.000	09/09/2022	10,000,000.00	1,079	10,000,000.00	1.590	1.612	769
3135G0T78	12262	913000	FAC	FNMA	11/07/2017	4,996,186.43	2.000	10/05/2022	5,000,000.00	1,793	5,000,000.00	2.009	2.037	795
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	844

Data Updated: SET_MFT: 08/10/2020 11:39

Run Date: 08/10/2020 - 11:39

Portfolio CLVE

AP

IM (PRF_IM) 7.1.1

Report Ver. 7.3.6.1

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

Page 2

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	
90331HNL3	12293	913000	MTN	US Bank	02/25/2019	3,288,479.98	2.850	01/23/2023	3,305,000.00	1,428	3,305,000.00	3.023	3.065	905
3133EJWA3	12284	913000	FAC	FFCB	12/14/2018	6,007,705.47	2.900	02/03/2023	6,000,000.00	1,512	6,000,000.00	2.806	2.845	916
05565EAW5	12316	913000	MTN	BMW	12/06/2019	4,129,209.02	3.450	04/12/2023	4,000,000.00	1,223	4,000,000.00	2.170	2.201	984
02665WDH1	12323	913000	MTN	Honda	02/14/2020	2,513,429.95	1.950	05/10/2023	2,500,000.00	1,181	2,500,000.00	1.726	1.750	1,012
3133EKPT7	12306	913000	FAC	FFCB	06/07/2019	5,023,926.56	2.125	06/05/2023	5,000,000.00	1,459	5,000,000.00	1.923	1.949	1,038
69353RFL7	12290	913000	MTN	PNC Bank	02/08/2019	3,022,416.25	3.500	06/08/2023	3,000,000.00	1,581	3,000,000.00	3.172	3.217	1,041
912828S92	12320	913000	TRC	U.S. Treasury	01/14/2020	6,431,307.96	1.250	07/31/2023	6,500,000.00	1,294	6,500,000.00	1.592	1.614	1,094
3133EJYL7	12280	913000	FAC	FFCB	09/21/2018	4,961,784.30	2.800	09/05/2023	5,000,000.00	1,810	5,000,000.00	3.026	3.068	1,130
313383YJ4	12283	913000	FAC	FHLB	11/27/2018	5,047,899.24	3.375	09/08/2023	5,000,000.00	1,746	5,000,000.00	2.999	3.040	1,133
45866FAG9	12298	913000	MTN	Intercontinental Exchange	04/08/2019	6,095,715.16	3.450	09/21/2023	6,000,000.00	1,627	6,000,000.00	2.864	2.904	1,146
3133EK4X1	12314	913000	FAC	FFCB	11/01/2019	9,966,443.75	1.600	11/01/2023	10,000,000.00	1,461	10,000,000.00	1.684	1.707	1,187
3130A0F70	12285	913000	FAC	FHLB	12/14/2018	5,072,695.85	3.375	12/08/2023	5,000,000.00	1,820	5,000,000.00	2.866	2.906	1,224
59217GCT4	12288B	913000	MTN	MetLife	01/30/2019	3,515,668.84	3.600	01/11/2024	3,500,000.00	1,807	3,500,000.00	3.410	3.457	1,258
02665WCT6	12287B	913000	MTN	Honda	01/15/2019	1,999,627.08	3.550	01/12/2024	2,000,000.00	1,823	2,000,000.00	3.514	3.562	1,259
3133EJ5G0	12286	913000	FAC	FFCB	01/16/2019	4,998,547.50	2.700	01/16/2024	5,000,000.00	1,826	5,000,000.00	2.672	2.709	1,263
3135G0V34	12322	913000	FAC	FNMA	02/06/2020	10,342,307.71	2.500	02/05/2024	10,000,000.00	1,460	10,000,000.00	1.472	1.492	1,283
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	1,300
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	1,304
3133EKNX0	12305	913000	FAC	FFCB	06/04/2019	7,041,997.74	2.160	06/03/2024	7,000,000.00	1,826	7,000,000.00	1.968	1.995	1,402
46849LTK7	12308	913000	MTN	Jackson Life	08/06/2019	5,050,136.75	2.650	06/21/2024	5,000,000.00	1,781	5,000,000.00	2.343	2.375	1,420
3135G0V75	12307	913000	FAC	FNMA	07/09/2019	9,942,316.62	1.750	07/02/2024	10,000,000.00	1,820	10,000,000.00	1.879	1.905	1,431
3133EKWV4	12309	913000	FAC	FFCB	08/05/2019	10,034,933.56	1.850	07/26/2024	10,000,000.00	1,817	10,000,000.00	1.734	1.758	1,455
91159HHX1	12310	913000	MTN	US Bancorp	08/07/2019	5,042,255.08	2.400	07/30/2024	5,000,000.00	1,819	5,000,000.00	2.146	2.176	1,459
254687FK7	12318	913000	MTN	Walt Disney	12/31/2019	4,961,765.75	1.750	08/30/2024	5,000,000.00	1,704	5,000,000.00	1.920	1.947	1,490
02665WDD0	12312	913000	MTN	Honda	09/27/2019	1,992,335.41	2.150	09/10/2024	2,000,000.00	1,810	2,000,000.00	2.218	2.249	1,501
3133EK6J0	12315	913000	FAC	FFCB	11/26/2019	7,984,198.74	1.625	11/08/2024	8,000,000.00	1,809	8,000,000.00	1.650	1.673	1,560
3135G0X24	12321	913000	FAC	FNMA	01/14/2020	6,976,322.59	1.625	01/07/2025	7,000,000.00	1,820	7,000,000.00	1.682	1.705	1,620
Subtotal and Average						362,178,841.28			361,519,520.48		361,519,520.48	1.817	1.842	729
Net Maturities and Average						362,178,841.28			361,519,520.48		361,519,520.48	1.817	1.842	729

Data Updated: SET_MFT: 08/10/2020 11:39

Run Date: 08/10/2020 - 11:39

Portfolio CLVE
AP
IM (PRF_IM) 7.1.1
Report Ver. 7.3.6.1

CLV FHNMS - Credit Rating
Credit Rating Report
July 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	47,714,520.48	47,714,520.48	47,714,520.48	Aaa	AAA	07/01/2020		1	0.070	0.070	13.17
12226	UST	912828L65	4,989,062.50	4,999,635.62	5,010,000.00	Aaa	AA+	10/26/2015	09/30/2020	60	1.375	1.421	1.38
12233	FHLB	3130A7CV5	4,971,520.00	4,996,808.56	5,034,150.00	Aaa	AA+	03/30/2016	02/18/2021	201	1.375	1.496	1.38
12234	UST	912828N48	5,123,828.13	5,010,879.70	5,033,600.00	Aaa	AA+	04/06/2016	12/31/2020	152	1.750	1.210	1.38
12236	FHLB	313382K69	5,106,500.00	5,013,503.44	5,051,250.00	Aaa	AA+	05/09/2016	03/12/2021	223	1.750	1.295	1.38
12238B	FNMA	3135G0K69	5,036,220.00	5,005,721.14	5,042,500.00	Aaa	AA+	07/05/2016	05/06/2021	278	1.250	1.096	1.38
12241	FHLMC	3137EAEC9	4,974,600.00	4,994,764.78	5,050,250.00	Aaa	AA+	08/12/2016	08/12/2021	376	1.125	1.230	1.38
12248	FNMA	3135G0S38	4,993,900.00	4,998,227.59	5,132,150.00	Aaa	AA+	02/06/2017	01/05/2022	522	2.000	2.026	1.38
12257	FHLMC	3134GBRT1	5,000,000.00	5,000,000.00	5,173,350.00	Aaa	AA+	06/29/2017	06/29/2022	697	2.000	2.000	1.38
12259	FFCB	3133EHTS2	5,029,300.00	5,011,938.26	5,169,700.00	Aaa	AA+	08/31/2017	08/03/2022	732	1.900	1.775	1.38
12262	FNMA	3135G0T78	4,991,400.00	4,996,186.43	5,200,500.00	Aaa	AA+	11/07/2017	10/05/2022	795	2.000	2.037	1.38
12263	JNJ	478160CH5	1,997,860.00	1,999,803.83	2,010,360.00	Aaa	AAA	11/10/2017	11/10/2020	101	1.950	1.987	0.55
12280	FFCB	3133EJYL7	4,938,800.00	4,961,784.30	5,388,800.00	Aaa	AA+	09/21/2018	09/05/2023	1,130	2.800	3.068	1.37
12283	FHLB	313383YJ4	5,073,800.00	5,047,899.24	5,486,750.00	Aaa	AA+	11/27/2018	09/08/2023	1,133	3.375	3.040	1.39
12284	FFCB	3133EJWA3	6,012,720.00	6,007,705.47	6,400,440.00	Aaa	AA+	12/14/2018	02/03/2023	916	2.900	2.845	1.66
12285	FHLB	3130A0F70	5,108,050.00	5,072,695.85	5,517,000.00	Aaa	AA+	12/14/2018	12/08/2023	1,224	3.375	2.906	1.40
12286	FFCB	3133EJ5G0	4,997,900.00	4,998,547.50	5,422,050.00	Aaa	AA+	01/16/2019	01/16/2024	1,263	2.700	2.709	1.38
12289B	FHLB	3130AFUX3	5,000,000.00	5,000,000.00	5,064,200.00	Aaa	AA+	02/22/2019	02/22/2024	1,300	2.800	2.800	1.38
12291	FHLB	313378WG2	4,994,500.00	4,997,123.53	5,185,600.00	Aaa	AA+	02/12/2019	03/11/2022	587	2.500	2.537	1.38
12292B	FHLB	3130AFW86	5,000,000.00	5,000,000.00	5,064,000.00	Aaa	AA+	02/26/2019	02/26/2024	1,304	2.750	2.750	1.38
12303	FFCB	3133EKMV5	10,000,000.00	10,000,000.00	10,455,600.00	Aaa	AA+	05/23/2019	11/23/2022	844	2.200	2.200	2.76
12305	FFCB	3133EKNX0	7,054,670.00	7,041,997.74	7,502,460.00	Aaa	AA+	06/04/2019	06/03/2024	1,402	2.160	1.995	1.94
12306	FFCB	3133EKP7	5,033,600.00	5,023,926.56	5,263,550.00	Aaa	AA+	06/07/2019	06/05/2023	1,038	2.125	1.949	1.39
12307	FNMA	3135G0V75	9,926,700.00	9,942,316.62	10,576,800.00	Aaa	AA+	07/09/2019	07/02/2024	1,431	1.750	1.905	2.75
12309	FFCB	3133EKVV4	10,043,600.00	10,034,933.56	10,615,300.00	Aaa	AA+	08/05/2019	07/26/2024	1,455	1.850	1.758	2.77
12311	FHLB	313380GJ0	10,111,400.00	10,079,436.69	10,379,100.00	Aaa	AA+	09/26/2019	09/09/2022	769	2.000	1.612	2.78
12314	FFCB	3133EK4X1	9,958,700.00	9,966,443.75	10,429,700.00	Aaa	AA+	11/01/2019	11/01/2023	1,187	1.600	1.707	2.75
12315	FFCB	3133EK6J0	7,981,680.00	7,984,198.74	8,439,360.00	Aaa	AA+	11/26/2019	11/08/2024	1,560	1.625	1.673	2.20
12319	FFCB	3133ELHR8	15,000,540.00	15,000,397.50	15,313,350.00	Aaa	AA+	01/21/2020	01/21/2022	538	1.600	1.598	4.14
12320	UST	912828S92	6,418,750.00	6,431,307.96	6,719,115.00	Aaa	AA+	01/14/2020	07/31/2023	1,094	1.250	1.614	1.78
12321	FNMA	3135G0X24	6,973,400.00	6,976,322.59	7,383,880.00	Aaa	AA+	01/14/2020	01/07/2025	1,620	1.625	1.705	1.93
12322	FNMA	3135G0V34	10,389,700.00	10,342,307.71	10,779,300.00	Aaa	AA+	02/06/2020	02/05/2024	1,283	2.500	1.492	2.86
12363A	FNMA	3135G0N82	4,980,450.00	4,995,884.21	5,057,350.00	Aaa	AA+	08/31/2016	08/17/2021	381	1.250	1.332	1.38
12395A	FHLMC	3137EAEC9	4,847,900.00	4,965,231.61	5,050,250.00	Aaa	AA+	02/09/2017	08/12/2021	376	1.125	1.831	1.37
12437A	FHLMC	3137EADB2	5,095,850.00	5,032,405.25	5,160,550.00	Aaa	AA+	09/29/2017	01/13/2022	530	2.375	1.907	1.39

Data Updated: SET_CFT: 08/10/2020 11:32

Run Date: 08/10/2020 - 11:32

Portfolio CLVE

AP

CR (PRF_CR) 7.2.0

Report Ver. 7.3.6.1

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
12438A	FHLMC	3137EAEJ4	4,990,950.00	4,999,513.98	5,011,850.00	Aaa	AA+	09/29/2017	09/29/2020	59	1.625	1.687	1.38
12441A	UST	9128282P4	4,974,609.38	4,989,331.55	5,174,600.00	Aaa	AA+	10/30/2017	07/31/2022	729	1.875	1.987	1.38
12527A	FHLB	3130AEWA4	4,998,500.00	4,999,850.75	5,020,150.00	Aaa	AA+	01/28/2019	10/01/2020	61	2.625	2.642	1.38
SubTotal for Aaa			279,835,480.49	279,633,552.49	288,483,435.48					717	1.665	1.607	77.19
12274	WMT	931142EJ8	4,999,750.00	4,999,925.19	5,128,650.00	Aa2	AA	06/27/2018	06/23/2021	326	3.125	3.127	1.38
12468A	CVX	166764BG4	4,883,100.00	4,969,406.34	5,060,950.00	Aa2	AA	05/07/2018	05/16/2021	288	2.100	2.913	1.37
SubTotal for Aa2			9,882,850.00	9,969,331.53	10,189,600.00					307	2.614	3.020	2.75
12261B	C	17325FAJ7	2,998,950.00	2,999,923.19	3,007,380.00	Aa3	A+	10/20/2017	10/20/2020	80	2.125	2.137	0.83
12288B	MET	59217GCT4	3,522,505.00	3,515,668.84	3,866,765.00	Aa3	AA-	01/30/2019	01/11/2024	1,258	3.600	3.457	0.97
SubTotal for Aa3			6,521,455.00	6,515,592.03	6,874,145.00					716	2.921	2.849	1.80
12255	BK	06406RAA5	3,021,900.00	3,007,004.92	3,099,090.00	A1	A	05/10/2017	02/07/2022	555	2.600	2.436	0.83
12271	BK	06406FAA1	2,945,730.00	2,986,392.32	3,042,570.00	A1	A	06/22/2018	04/15/2021	257	2.500	3.176	0.82
12293	US BAN	90331HNL3	3,278,923.55	3,288,479.98	3,502,044.10	A1	AA-	02/25/2019	01/23/2023	905	2.850	3.065	0.91
12308	JACLIF	46849LTK7	5,062,850.00	5,050,136.75	5,269,300.00	A1	A+	08/06/2019	06/21/2024	1,420	2.650	2.375	1.39
12310	USBT	91159HHX1	5,052,650.00	5,042,255.08	5,349,450.00	A1	A+	08/07/2019	07/30/2024	1,459	2.400	2.176	1.39
12330A	CSCO	17275RBD3	2,512,625.00	2,501,465.72	2,519,275.00	A1	AA-	03/15/2016	02/28/2021	211	2.200	2.092	0.69
12390A	TOYCC	89236TDP7	4,983,850.00	4,995,282.02	5,161,250.00	A1	A+	01/31/2017	01/11/2022	528	2.600	2.670	1.38
12396A	CSCO	17275RBD3	501,695.00	500,241.14	503,855.00	A1	AA-	02/13/2017	02/28/2021	211	2.200	2.122	0.14
12461A	US BAN	90331HNG4	4,908,200.00	4,992,051.11	5,012,750.00	A1	AA-	03/06/2018	10/23/2020	83	2.050	2.778	1.38
SubTotal for A1			32,268,423.55	32,363,309.04	33,459,584.10					730	2.471	2.576	8.93
12270	IBM	44932HAG8	2,971,470.00	2,994,439.07	3,036,120.00	A2	A	06/21/2018	02/05/2021	188	2.650	3.033	0.83
12290	PNC	69353RFL7	3,034,050.00	3,022,416.25	3,249,540.00	A2	A	02/08/2019	06/08/2023	1,041	3.500	3.217	0.83
12316	BMW	05565EAW5	4,160,480.00	4,129,209.02	4,280,040.00	A2	A	12/06/2019	04/12/2023	984	3.450	2.201	1.14
12318	DIS	254687FK7	4,956,300.00	4,961,765.75	5,237,000.00	A2	A-	12/31/2019	08/30/2024	1,490	1.750	1.947	1.37
SubTotal for A2			15,122,300.00	15,107,830.09	15,802,700.00					1004	2.743	2.485	4.17
12235	BBT	05531FAV5	2,000,000.00	2,000,000.00	2,024,600.00	A3	A-	05/11/2016	05/10/2021	282	2.050	2.050	0.55
12247B	ORCL	68389XBK0	1,962,974.00	1,991,080.20	2,033,520.00	A3	A	01/18/2017	09/15/2021	410	1.900	2.321	0.55
12268	ORCL	68389XBA2	1,990,280.00	1,997,038.30	2,046,640.00	A3	A	06/12/2018	07/08/2021	341	2.800	2.966	0.55
12287B	HNDA	02665WCT6	1,999,460.00	1,999,627.08	2,191,840.00	A3	A-	01/15/2019	01/12/2024	1,259	3.550	3.562	0.55
12298	ICE	45866FAG9	6,135,780.00	6,095,715.16	6,523,681.68	A3	A	04/08/2019	09/21/2023	1,146	3.450	2.904	1.68
12312	HNDA	02665WDD0	1,990,760.00	1,992,335.41	2,112,500.00	A3	A-	09/27/2019	09/10/2024	1,501	2.150	2.249	0.55
12323	HNDA	02665WDH1	2,515,675.00	2,513,429.95	2,594,100.00	A3	A-	02/14/2020	05/10/2023	1,012	1.950	1.750	0.69
SubTotal for A3			18,594,929.00	18,589,226.10	19,526,881.68					920	2.732	2.601	5.12

Data Updated: SET_CFT: 08/10/2020 11:32

Run Date: 08/10/2020 - 11:32

Portfolio CLVE
AP
CR (PRF_CR) 7.2.0
Report Ver. 7.3.6.1

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

Issuer	Number of Investments	Par Value	Book Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Truist Financial	1	2,000,000.00	2,000,000.00	0.55	2.050	282
BNYM	2	6,000,000.00	5,993,397.24	1.65	2.805	407
BMW	1	4,000,000.00	4,129,209.02	1.14	2.201	984
Citibank	1	3,000,000.00	2,999,923.19	0.83	2.137	80
Cisco	2	3,000,000.00	3,001,706.86	0.83	2.097	211
Chevron	1	5,000,000.00	4,969,406.34	1.37	2.913	288
Walt Disney	1	5,000,000.00	4,961,765.75	1.37	1.947	1,490
FFCB	11	86,000,000.00	86,031,873.38	23.75	2.006	1,064
FHLB	9	50,000,000.00	50,207,318.06	13.86	2.269	758
FHLMC	5	25,000,000.00	24,991,915.62	6.90	1.731	408
FNMA	7	47,000,000.00	47,256,966.29	13.05	1.666	1,030
Honda	3	6,500,000.00	6,505,392.44	1.80	2.460	1,238
IBM	1	3,000,000.00	2,994,439.07	0.83	3.033	188
Intercontinental Exchange	1	6,000,000.00	6,095,715.16	1.68	2.904	1,146
Invesco Govt MMF	1	47,714,520.48	47,714,520.48	13.17	0.070	1
Jackson Life	1	5,000,000.00	5,050,136.75	1.39	2.375	1,420
Johnson & Johnson	1	2,000,000.00	1,999,803.83	0.55	1.987	101
MetLife	1	3,500,000.00	3,515,668.84	0.97	3.457	1,258
Oracle	2	4,000,000.00	3,988,118.50	1.10	2.644	375
PNC Bank	1	3,000,000.00	3,022,416.25	0.83	3.217	1,041
Toyota	1	5,000,000.00	4,995,282.02	1.38	2.670	528
US Bank	2	8,305,000.00	8,280,531.09	2.29	2.892	409

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

Issuer	Number of Investments	Par Value	Book Value	% of Portfolio	Average YTM 365	Average Days to Maturity
US Bancorp	1	5,000,000.00	5,042,255.08	1.39	2.176	1,459
U.S. Treasury	4	21,500,000.00	21,431,154.83	5.92	1.561	548
Walmart	1	5,000,000.00	4,999,925.19	1.38	3.127	326
Total and Average	62	361,519,520.48	362,178,841.28	100.00	1.842	729

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

Page 1

	July 31Month Ending	Fiscal Year To Date
CD/Coupon/Discount Investments:		
Interest Collected	961,384.44	961,384.44
Plus Accrued Interest at End of Period	1,636,642.62	1,636,642.62
Less Accrued Interest at Beginning of Period	(2,026,686.46)	(2,026,686.46)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	571,340.60	571,340.60
Adjusted by Premiums and Discounts	-11,872.38	-11,872.38
Adjusted by Capital Gains or Losses	0.00	0.00
Earnings during Periods	559,468.22	559,468.22
Pass Through Securities:		
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
Cash/Checking Accounts:		
Interest Collected	3,068.17	3,068.17
Plus Accrued Interest at End of Period	3,309.38	3,309.38
Less Accrued Interest at Beginning of Period	(3,068.17)	(3,068.17)
Interest Earned during Period	3,309.38	3,309.38
Total Interest Earned during Period	574,649.98	574,649.98
Total Adjustments from Premiums and Discounts	-11,872.38	-11,872.38
Total Capital Gains or Losses	0.00	0.00
Total Earnings during Period	562,777.60	562,777.60

Data Updated: SET_PMFT: 08/10/2020 10:57

Run Date: 08/10/2020 - 10:57

Portfolio CLVE
AP
PM (PRF_PM6) 7.3.0
Report Ver. 7.3.6.1

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

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Adjusted Interest Earnings			
									Annualized Yield	Interest Earned	Amortization/ Accretion	Adjusted Interest Earnings
Security Type: Money Market Sweep												
996212262	11203	913000	INVESC	47,714,520.48	51,748,803.98	47,714,520.48		0.070	0.075	3,309.38	0.00	3,309.38
			Subtotal	47,714,520.48	51,748,803.98	47,714,520.48			0.075	3,309.38	0.00	3,309.38
Security Type: Corporate Notes												
17325FAJ7	12261B	913000	C	3,000,000.00	2,999,894.03	2,999,923.19	10/20/2020	2.125	2.097	5,312.50	29.16	5,341.66
90331HNG4	12461A	913000	US BAN	5,000,000.00	4,989,142.98	4,992,051.11	10/23/2020	2.050	2.702	8,541.67	2,908.13	11,449.80
478160CH5	12263	913000	JNJ	2,000,000.00	1,999,744.39	1,999,803.83	11/10/2020	1.950	1.949	3,250.00	59.44	3,309.44
44932HAG8	12270	913000	IBM	3,000,000.00	2,993,532.39	2,994,439.07	02/05/2021	2.650	2.962	6,625.00	906.68	7,531.68
17275RBD3	12396A	913000	CSCO	500,000.00	500,276.09	500,241.14	02/28/2021	2.200	2.075	916.67	-34.95	881.72
17275RBD3	12330A	913000	CSCO	2,500,000.00	2,501,678.14	2,501,465.72	02/28/2021	2.200	2.057	4,583.33	-212.42	4,370.91
06406FAA1	12271	913000	BK	3,000,000.00	2,984,785.11	2,986,392.32	04/15/2021	2.500	3.099	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	4,966,185.95	4,969,406.34	05/16/2021	2.100	2.838	8,750.00	3,220.39	11,970.39
931142EJ8	12274	913000	WMT	5,000,000.00	4,999,918.22	4,999,925.19	06/23/2021	3.125	3.068	13,020.84	6.97	13,027.81
68389XBA2	12268	913000	ORCL	2,000,000.00	1,996,774.65	1,997,038.30	07/08/2021	2.800	2.907	4,666.67	263.65	4,930.32
68389XBK0	12247B	913000	ORCL	2,000,000.00	1,990,417.84	1,991,080.20	09/15/2021	1.900	2.265	3,166.67	662.36	3,829.03
89236TDP7	12390A	913000	TOYCC	5,000,000.00	4,995,009.83	4,995,282.02	01/11/2022	2.600	2.618	10,833.33	272.19	11,105.52
06406RAA5	12255	913000	BK	3,000,000.00	3,007,389.81	3,007,004.92	02/07/2022	2.600	2.394	6,500.00	-384.89	6,115.11
90331HNL3	12293	913000	US BAN	3,305,000.00	3,287,924.37	3,288,479.98	01/23/2023	2.850	3.010	7,849.38	555.61	8,404.99
05565EAW5	12316	913000	BMW	4,000,000.00	4,133,201.06	4,129,209.02	04/12/2023	3.450	2.139	11,500.00	-3,992.04	7,507.96
02665WDH1	12323	913000	HNDA	2,500,000.00	2,513,833.25	2,513,429.95	05/10/2023	1.950	1.714	4,062.50	-403.30	3,659.20
69353RFL7	12290	913000	PNC	3,000,000.00	3,023,071.06	3,022,416.25	06/08/2023	3.500	3.153	8,750.00	-654.81	8,095.19
45866FAG9	12298	913000	ICE	6,000,000.00	6,098,256.27	6,095,715.16	09/21/2023	3.450	2.840	17,250.00	-2,541.11	14,708.89
59217GCT4	12288B	913000	MET	3,500,000.00	3,516,047.92	3,515,668.84	01/11/2024	3.600	3.389	10,500.00	-379.08	10,120.92
02665WCT6	12287B	913000	HNDA	2,000,000.00	1,999,618.06	1,999,627.08	01/12/2024	3.550	3.489	5,916.67	9.02	5,925.69
46849LTK7	12308	913000	JACLIF	5,000,000.00	5,051,211.11	5,050,136.75	06/21/2024	2.650	2.323	11,041.66	-1,074.36	9,967.30
91159HHX1	12310	913000	USBT	5,000,000.00	5,043,136.00	5,042,255.08	07/30/2024	2.400	2.129	10,000.00	-880.92	9,119.08
254687FK7	12318	913000	DIS	5,000,000.00	4,960,984.93	4,961,765.75	08/30/2024	1.750	1.916	7,291.67	780.82	8,072.49
02665WDD0	12312	913000	HNDA	2,000,000.00	1,992,179.94	1,992,335.41	09/10/2024	2.150	2.210	3,583.34	155.47	3,738.81

Data Updated: SET_CLI: 08/10/2020 11:35

Run Date: 08/10/2020 - 11:35

Portfolio CLVE

AP

IE (PRF_IE) 7.2.0

Report Ver. 7.3.6.1

CLV FHNMS - Interest Reports
Interest Earnings
July 1, 2020 - July 31, 2020

										Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Adjusted Interest Earnings	
Subtotal				84,305,000.00	84,544,213.40	84,545,092.62				2.569	183,578.57	879.22	184,457.79
Security Type: Federal Agency Coupon													
3134GBYR7	12258	913000	FHLMC	0.00	5,000,000.00	0.00	07/27/2020	1.750	1.774	6,319.44	0.00	6,319.44	
3137EAEJ4	12438A	913000	FHLMC	5,000,000.00	4,999,262.59	4,999,513.98	09/29/2020	1.625	1.654	6,770.83	251.39	7,022.22	
3130AEWA4	12527A	913000	FHLB	5,000,000.00	4,999,776.12	4,999,850.75	10/01/2020	2.625	2.593	10,937.50	74.63	11,012.13	
3130A7CV5	12233	913000	FHLB	5,000,000.00	4,996,322.55	4,996,808.56	02/18/2021	1.375	1.465	5,729.16	486.01	6,215.17	
313382K69	12236	913000	FHLB	5,000,000.00	5,015,336.49	5,013,503.44	03/12/2021	1.750	1.281	7,291.66	-1,833.05	5,458.61	
3135G0K69	12238B	913000	FNMA	5,000,000.00	5,006,345.26	5,005,721.14	05/06/2021	1.250	1.078	5,208.33	-624.12	4,584.21	
3137EAEC9	12241	913000	FHLMC	5,000,000.00	4,994,341.44	4,994,764.78	08/12/2021	1.125	1.205	4,687.50	423.34	5,110.84	
3137EAEC9	12395A	913000	FHLMC	5,000,000.00	4,962,420.15	4,965,231.61	08/12/2021	1.125	1.779	4,687.50	2,811.46	7,498.96	
3135G0N82	12363A	913000	FNMA	5,000,000.00	4,995,555.82	4,995,884.21	08/17/2021	1.250	1.305	5,208.33	328.39	5,536.72	
3135G0S38	12248	913000	FNMA	5,000,000.00	4,998,124.14	4,998,227.59	01/05/2022	2.000	1.987	8,333.33	103.45	8,436.78	
3137EADB2	12437A	913000	FHLMC	5,000,000.00	5,034,267.62	5,032,405.25	01/13/2022	2.375	1.879	9,895.83	-1,862.37	8,033.46	
3133ELHR8	12319	913000	FFCB	15,000,000.00	15,000,420.00	15,000,397.50	01/21/2022	1.600	1.568	20,000.00	-22.50	19,977.50	
313378WG2	12291	913000	FHLB	5,000,000.00	4,996,974.75	4,997,123.53	03/11/2022	2.500	2.489	10,416.67	148.78	10,565.45	
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	5,012,434.31	5,011,938.26	08/03/2022	1.900	1.743	7,916.66	-496.05	7,420.61	
313380GJ0	12311	913000	FHLB	10,000,000.00	10,082,580.62	10,079,436.69	09/09/2022	2.000	1.579	16,666.67	-3,143.93	13,522.74	
3135G0T78	12262	913000	FNMA	5,000,000.00	4,996,040.50	4,996,186.43	10/05/2022	2.000	1.998	8,333.33	145.93	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	18,333.34	0.00	18,333.34	
3133EJWA3	12284	913000	FFCB	6,000,000.00	6,007,961.75	6,007,705.47	02/03/2023	2.900	2.791	14,500.00	-256.28	14,243.72	
3133EKPT7	12306	913000	FFCB	5,000,000.00	5,024,627.54	5,023,926.56	06/05/2023	2.125	1.911	8,854.17	-700.98	8,153.19	
3133EJYL7	12280	913000	FFCB	5,000,000.00	4,960,755.16	4,961,784.30	09/05/2023	2.800	3.013	11,666.67	1,029.14	12,695.81	
313383YJ4	12283	913000	FHLB	5,000,000.00	5,049,185.71	5,047,899.24	09/08/2023	3.375	2.979	14,062.50	-1,286.47	12,776.03	
3133EK4X1	12314	913000	FFCB	10,000,000.00	9,965,583.33	9,966,443.75	11/01/2023	1.600	1.677	13,333.33	860.42	14,193.75	
3130A0F70	12285	913000	FHLB	5,000,000.00	5,074,502.70	5,072,695.85	12/08/2023	3.375	2.844	14,062.50	-1,806.85	12,255.65	
3133EJ5G0	12286	913000	FFCB	5,000,000.00	4,998,512.50	4,998,547.50	01/16/2024	2.700	2.658	11,250.00	35.00	11,285.00	
3135G0V34	12322	913000	FNMA	10,000,000.00	10,350,432.11	10,342,307.71	02/05/2024	2.500	1.446	20,833.33	-8,124.40	12,708.93	
3130AFUX3	12289B	913000	FHLB	5,000,000.00	5,000,000.00	5,000,000.00	02/22/2024	2.800	2.747	11,666.66	0.00	11,666.66	
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	7,042,909.42	7,041,997.74	06/03/2024	2.160	1.954	12,600.00	-911.68	11,688.32	
3135G0V75	12307	913000	FNMA	10,000,000.00	9,941,090.18	9,942,316.62	07/02/2024	1.750	1.873	14,583.33	1,226.44	15,809.77	
3133EKVV4	12309	913000	FFCB	10,000,000.00	10,035,663.87	10,034,933.56	07/26/2024	1.850	1.723	15,416.66	-730.31	14,686.35	
3133EK6J0	12315	913000	FFCB	8,000,000.00	7,983,890.33	7,984,198.74	11/08/2024	1.625	1.643	10,833.33	308.41	11,141.74	
3135G0X24	12321	913000	FNMA	7,000,000.00	6,975,877.52	6,976,322.59	01/07/2025	1.625	1.675	9,479.16	445.07	9,924.23	
Subtotal				208,000,000.00	213,501,194.48	208,488,073.35				1.918	359,669.38	-13,121.13	346,548.25

Data Updated: SET_CLI: 08/10/2020 11:35

Run Date: 08/10/2020 - 11:35

Portfolio CLVE

AP

IE (PRF_IE) 7.2.0

Report Ver. 7.3.6.1

CLV FHNMS - Interest Reports
Interest Earnings
July 1, 2020 - July 31, 2020

Page 3

										Adjusted Interest Earnings		
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Adjusted Interest Earnings
Security Type: Treasury Coupon												
912828L65	12226	913000	UST	5,000,000.00	4,999,447.36	4,999,635.62	09/30/2020	1.375	1.416	5,823.09	188.26	6,011.35
912828N48	12234	913000	UST	5,000,000.00	5,013,098.58	5,010,879.70	12/31/2020	1.750	1.210	7,370.93	-2,218.88	5,152.05
912828P4	12441A	913000	UST	5,000,000.00	4,988,877.88	4,989,331.55	07/31/2022	1.875	1.991	7,981.41	453.67	8,435.08
912828S92	12320	913000	UST	6,500,000.00	6,429,361.48	6,431,307.96	07/31/2023	1.250	1.623	6,917.22	1,946.48	8,863.70
Subtotal				21,500,000.00	21,430,785.30	21,431,154.83	1.564			28,092.65	369.53	28,462.18
Total				361,519,520.48	371,224,997.16	362,178,841.28	1.789			574,649.98	-11,872.38	562,777.60

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

CUSIP	Investment #	Security Type	Par Value	Maturity Date	Current Rate	* Beginning Accrued Interest	Adjusted Acc'd Int. at Purchase During Period	Interest Earned	Interest Received	* Ending Accrued Interest
Money Market Sweep										
996212262	11203	PA1	47,714,520.48		0.070	3,068.17	0.00	3,309.38	3,068.17	3,309.38
		Subtotal	47,714,520.48			3,068.17	0.00	3,309.38	3,068.17	3,309.38
Corporate Notes										
17325FAJ7	12261B	MTN	3,000,000.00	10/20/2020	2.125	12,572.92	0.00	5,312.50	0.00	17,885.42
90331HNG4	12461A	MTN	5,000,000.00	10/23/2020	2.050	19,076.39	0.00	8,541.67	0.00	27,618.06
478160CH5	12263	MTN	2,000,000.00	11/10/2020	1.950	5,525.00	0.00	3,250.00	0.00	8,775.00
44932HAG8	12270	MTN	3,000,000.00	02/05/2021	2.650	32,241.67	0.00	6,625.00	0.00	38,866.67
17275RBD3	12330A	MTN	2,500,000.00	02/28/2021	2.200	18,791.67	0.00	4,583.33	0.00	23,375.00
17275RBD3	12396A	MTN	500,000.00	02/28/2021	2.200	3,758.33	0.00	916.67	0.00	4,675.00
06406FAA1	12271	MTN	3,000,000.00	04/15/2021	2.500	15,833.33	0.00	6,250.00	0.00	22,083.33
05531FAV5	12235	MTN	2,000,000.00	05/10/2021	2.050	5,808.33	0.00	3,416.67	0.00	9,225.00
166764BG4	12468A	MTN	5,000,000.00	05/16/2021	2.100	13,125.00	0.00	8,750.00	0.00	21,875.00
931142EJ8	12274	MTN	5,000,000.00	06/23/2021	3.125	3,472.22	0.00	13,020.84	0.00	16,493.06
68389XBA2	12268	MTN	2,000,000.00	07/08/2021	2.800	26,911.11	0.00	4,666.67	28,000.00	3,577.78
68389XBK0	12247B	MTN	2,000,000.00	09/15/2021	1.900	11,188.89	0.00	3,166.67	0.00	14,355.56
89236TDP7	12390A	MTN	5,000,000.00	01/11/2022	2.600	61,388.89	0.00	10,833.33	65,000.00	7,222.22
06406RAA5	12255	MTN	3,000,000.00	02/07/2022	2.600	31,200.00	0.00	6,500.00	0.00	37,700.00
90331HNL3	12293	MTN	3,305,000.00	01/23/2023	2.850	41,340.04	0.00	7,849.38	47,096.25	2,093.17
05565EAW5	12316	MTN	4,000,000.00	04/12/2023	3.450	30,283.33	0.00	11,500.00	0.00	41,783.33
02665WDH1	12323	MTN	2,500,000.00	05/10/2023	1.950	6,906.25	0.00	4,062.50	0.00	10,968.75
69353RFL7	12290	MTN	3,000,000.00	06/08/2023	3.500	6,708.33	0.00	8,750.00	0.00	15,458.33
45866FAG9	12298	MTN	6,000,000.00	09/21/2023	3.450	57,500.00	0.00	17,250.00	0.00	74,750.00
59217GCT4	12288B	MTN	3,500,000.00	01/11/2024	3.600	59,500.00	0.00	10,500.00	63,000.00	7,000.00
02665WCT6	12287B	MTN	2,000,000.00	01/12/2024	3.550	33,330.56	0.00	5,916.67	35,500.00	3,747.23
46849LTK7	12308	MTN	5,000,000.00	06/21/2024	2.650	3,680.56	0.00	11,041.66	0.00	14,722.22
91159HHX1	12310	MTN	5,000,000.00	07/30/2024	2.400	50,333.32	0.00	10,000.00	60,000.00	333.32
254687FK7	12318	MTN	5,000,000.00	08/30/2024	1.750	29,895.83	0.00	7,291.67	0.00	37,187.50
02665WDD0	12312	MTN	2,000,000.00	09/10/2024	2.150	13,258.33	0.00	3,583.34	0.00	16,841.67
		Subtotal	84,305,000.00			593,630.30	0.00	183,578.57	298,596.25	478,612.62
Federal Agency Coupon										
3134GBYR7	12258	FAC	0.00	07/27/2020	1.750	37,430.56	0.00	6,319.44	43,750.00	0.00
3137EAEJ4	12438A	FAC	5,000,000.00	09/29/2020	1.625	20,763.89	0.00	6,770.83	0.00	27,534.72

* 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: 08/10/2020 11:35

Run Date: 08/10/2020 - 11:35

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 2

CUSIP	Investment #	Security Type	Par Value	Maturity Date	Current Rate	* Beginning Accrued Interest	Adjusted Acc'd Int. at Purchase During Period	Interest Earned	Interest Received	* Ending Accrued Interest
Federal Agency Coupon										
3130AEWA4	12527A	FAC	5,000,000.00	10/01/2020	2.625	32,812.50	0.00	10,937.50	0.00	43,750.00
3130A7CV5	12233	FAC	5,000,000.00	02/18/2021	1.375	25,399.31	0.00	5,729.16	0.00	31,128.47
313382K69	12236	FAC	5,000,000.00	03/12/2021	1.750	26,493.06	0.00	7,291.66	0.00	33,784.72
3135G0K69	12238B	FAC	5,000,000.00	05/06/2021	1.250	9,548.60	0.00	5,208.33	0.00	14,756.93
3137EAEC9	12241	FAC	5,000,000.00	08/12/2021	1.125	21,718.75	0.00	4,687.50	0.00	26,406.25
3137EAEC9	12395A	FAC	5,000,000.00	08/12/2021	1.125	21,718.75	0.00	4,687.50	0.00	26,406.25
3135G0N82	12363A	FAC	5,000,000.00	08/17/2021	1.250	22,916.67	0.00	5,208.33	0.00	28,125.00
3135G0S38	12248	FAC	5,000,000.00	01/05/2022	2.000	48,888.89	0.00	8,333.33	50,000.00	7,222.22
3137EADB2	12437A	FAC	5,000,000.00	01/13/2022	2.375	55,416.67	0.00	9,895.83	59,375.00	5,937.50
3133ELHR8	12319	FAC	15,000,000.00	01/21/2022	1.600	106,666.67	0.00	20,000.00	120,000.00	6,666.67
313378WG2	12291	FAC	5,000,000.00	03/11/2022	2.500	38,194.44	0.00	10,416.67	0.00	48,611.11
3134GBRT1	12257	FAC	5,000,000.00	06/29/2022	2.000	555.56	0.00	8,333.33	0.00	8,888.89
3133EHTS2	12259	FAC	5,000,000.00	08/03/2022	1.900	39,055.56	0.00	7,916.66	0.00	46,972.22
313380GJ0	12311	FAC	10,000,000.00	09/09/2022	2.000	62,222.22	0.00	16,666.67	0.00	78,888.89
3135G0T78	12262	FAC	5,000,000.00	10/05/2022	2.000	23,888.91	0.00	8,333.33	0.00	32,222.24
3133EKMV5	12303	FAC	10,000,000.00	11/23/2022	2.200	23,222.22	0.00	18,333.34	0.00	41,555.56
3133EJWA3	12284	FAC	6,000,000.00	02/03/2023	2.900	71,533.33	0.00	14,500.00	0.00	86,033.33
3133EKP7	12306	FAC	5,000,000.00	06/05/2023	2.125	7,673.61	0.00	8,854.17	0.00	16,527.78
3133EJYL7	12280	FAC	5,000,000.00	09/05/2023	2.800	45,111.11	0.00	11,666.67	0.00	56,777.78
313383YJ4	12283	FAC	5,000,000.00	09/08/2023	3.375	52,968.75	0.00	14,062.50	0.00	67,031.25
3133EK4X1	12314	FAC	10,000,000.00	11/01/2023	1.600	26,666.67	0.00	13,333.33	0.00	40,000.00
3130A0F70	12285	FAC	5,000,000.00	12/08/2023	3.375	10,781.25	0.00	14,062.50	0.00	24,843.75
3133EJ5G0	12286	FAC	5,000,000.00	01/16/2024	2.700	61,875.00	0.00	11,250.00	67,500.00	5,625.00
3135G0V34	12322	FAC	10,000,000.00	02/05/2024	2.500	101,388.89	0.00	20,833.33	0.00	122,222.22
3130AFUX3	12289B	FAC	5,000,000.00	02/22/2024	2.800	50,166.67	0.00	11,666.66	0.00	61,833.33
3130AFW86	12292B	FAC	5,000,000.00	02/26/2024	2.750	47,743.06	0.00	11,458.33	0.00	59,201.39
3133EKNX0	12305	FAC	7,000,000.00	06/03/2024	2.160	11,760.00	0.00	12,600.00	0.00	24,360.00
3135G0V75	12307	FAC	10,000,000.00	07/02/2024	1.750	87,013.89	0.00	14,583.33	87,500.00	14,097.22
3133EKVV4	12309	FAC	10,000,000.00	07/26/2024	1.850	79,652.78	0.00	15,416.66	92,500.00	2,569.44
3133EK6J0	12315	FAC	8,000,000.00	11/08/2024	1.625	19,138.89	0.00	10,833.33	0.00	29,972.22
3135G0X24	12321	FAC	7,000,000.00	01/07/2025	1.625	54,031.25	0.00	9,479.16	55,927.08	7,583.33
Subtotal			208,000,000.00			1,344,418.38	0.00	359,669.38	576,552.08	1,127,535.68
Treasury Coupon										
912828L65	12226	TRC	5,000,000.00	09/30/2020	1.375	17,281.42	0.00	5,823.09	0.00	23,104.51
912828N48	12234	TRC	5,000,000.00	12/31/2020	1.750	237.77	0.00	7,370.93	0.00	7,608.70
9128282P4	12441A	TRC	5,000,000.00	07/31/2022	1.875	39,148.35	0.00	7,981.41	46,875.00	254.76
912828S92	12320	TRC	6,500,000.00	07/31/2023	1.250	33,928.57	0.00	6,917.22	40,625.00	220.79

* 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: 08/10/2020 11:35

Run Date: 08/10/2020 - 11:35

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 Accrued Interest	Adjusted Acc'd Int. at Purchase During Period	Interest Earned	Interest Received	* Ending Accrued Interest
		Subtotal	21,500,000.00			90,596.11	0.00	28,092.65	87,500.00	31,188.76
		Total	361,519,520.48			2,031,712.96	0.00	574,649.98	965,716.50	1,640,646.44

* 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: 08/10/2020 11:35

Run Date: 08/10/2020 - 11:35

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: July 1, 2020 - July 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
Federal Agency Coupon											
12258	FAC	07/27/2017	5,000,000.00	07/27/2020	1,096	5,000,000.00	5,000,000.00	0.00	262,500.00	262,500.00	1.748
FHLMC			1.750	07/27/2020	1,096						
Federal Agency Coupon					Subtotals	5,000,000.00	5,000,000.00	0.00	262,500.00	262,500.00	1.748
Total Realized Gains/Losses						5,000,000.00	5,000,000.00	0.00	262,500.00	262,500.00	1.748

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

Trans. Date	Investment #	Fund	Trans. Type	Security ID	Par Value	Security Description	Maturity Date	Purchases	Interest	Redemptions	Cash
07/02/2020	11203	913000	Interest	996212262	51,748,803.98	INVESC 51.7M 0.85%		0.00	3,068.17	0.00	3,068.17
07/02/2020	11203	913000	Interest	996212262	51,748,803.98	INVESC 51.7M 0.85%		-3,068.17	0.00	0.00	-3,068.17
07/02/2020	12307	913000	Interest	3135G0V75	10,000,000.00	FNMA 10.0M 1.75% Mat. 07/02/2024	07/02/2024	0.00	87,500.00	0.00	87,500.00
07/02/2020	12333	201755	Interest	SYS12333	40,246,973.41	INVESC 40.2M 0.01%		0.00	2,375.28	0.00	2,375.28
07/02/2020	12333	201755	Interest	SYS12333	40,246,973.41	INVESC 40.2M 0.01%		-2,375.28	0.00	0.00	-2,375.28
07/02/2020	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-87,500.00	0.00	0.00	-87,500.00
07/06/2020	12248	913000	Interest	3135G0S38	5,000,000.00	FNMA 5.0M 2.00% Mat. 01/05/2022	01/05/2022	0.00	50,000.00	0.00	50,000.00
07/06/2020	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-50,000.00	0.00	0.00	-50,000.00
07/07/2020	12321	913000	Interest	3135G0X24	7,000,000.00	FNMA 7.0M 1.63% Mat. 01/07/2025	01/07/2025	0.00	55,927.08	0.00	55,927.08
07/07/2020	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-55,927.08	0.00	0.00	-55,927.08
07/08/2020	12268	913000	Interest	68389XBA2	2,000,000.00	ORCL 2.0M 2.80% Mat. 07/08/2021	07/08/2021	0.00	28,000.00	0.00	28,000.00
07/08/2020	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-28,000.00	0.00	0.00	-28,000.00
07/08/2020	12333	201755	Withdrawal	SYS12333	40,246,973.41	INVESC 40.2M 0.01%		0.00	0.00	10,000,000.00	10,000,000.00
07/13/2020	12287B	913000	Interest	02665WCT6	2,000,000.00	HNDA 2.0M 3.55% Mat. 01/12/2024	01/12/2024	0.00	35,500.00	0.00	35,500.00
07/13/2020	12288B	913000	Interest	59217GCT4	3,500,000.00	MET 3.5M 3.60% Mat. 01/11/2024	01/11/2024	0.00	63,000.00	0.00	63,000.00
07/13/2020	12390A	913000	Interest	89236TDP7	5,000,000.00	TOYCC 5.0M 2.60% Mat. 01/11/2022	01/11/2022	0.00	65,000.00	0.00	65,000.00
07/13/2020	12437A	913000	Interest	3137EADB2	5,000,000.00	FHLMC 5.0M 2.38% Mat. 01/13/2022	01/13/2022	0.00	59,375.00	0.00	59,375.00
07/13/2020	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-222,875.00	0.00	0.00	-222,875.00
07/15/2020	11203	913000	Withdrawal	996212262	51,748,803.98	INVESC 51.7M 0.08%		0.00	0.00	10,000,000.00	10,000,000.00
07/16/2020	12286	913000	Interest	3133EJ5G0	5,000,000.00	FFCB 5.0M 2.70% Mat. 01/16/2024	01/16/2024	0.00	67,500.00	0.00	67,500.00
07/16/2020	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-67,500.00	0.00	0.00	-67,500.00
07/20/2020	12333	201755	Deposit	SYS12333	40,246,973.41	INVESC 40.2M 0.01%		-63,977,132.66	0.00	0.00	-63,977,132.66
07/20/2020	12324	201755	Sale	46640PJU8	5,000,000.00	0.0M 0.40%	09/28/2020	0.00	0.00	4,997,958.33	4,997,958.33
07/20/2020	12325	201755	Sale	313384R50	14,750,000.00	0.0M 0.12%	11/30/2020	0.00	0.00	14,742,643.44	14,742,643.44
07/20/2020	12326	201755	Sale	313384N88	14,750,000.00	0.0M 0.12%	11/09/2020	0.00	0.00	14,743,805.00	14,743,805.00
07/20/2020	12328	201755	Sale	9127963X5	14,750,000.00	0.0M 0.10%	09/08/2020	0.00	0.00	14,747,759.33	14,747,759.33
07/20/2020	12329	201755	Sale	313384L31	14,750,000.00	0.0M 0.11%	10/19/2020	0.00	0.00	14,744,966.56	14,744,966.56
07/21/2020	12319	913000	Interest	3133ELHR8	15,000,000.00	FFCB 15.0M 1.60% Mat. 01/21/2022	01/21/2022	0.00	120,000.00	0.00	120,000.00
07/21/2020	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-120,000.00	0.00	0.00	-120,000.00
07/23/2020	12293	913000	Interest	90331HNL3	3,305,000.00	US BAN 3.3M 2.85% Mat.	01/23/2023	0.00	47,096.25	0.00	47,096.25
07/23/2020	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-47,096.25	0.00	0.00	-47,096.25
07/27/2020	12258	913000	Interest	3134GBYR7	5,000,000.00	FHLMC 5.0M 1.75% Mat. 07/27/2020	07/27/2020	0.00	43,750.00	0.00	43,750.00
07/27/2020	12309	913000	Interest	3133EKWV4	10,000,000.00	FFCB 10.0M 1.85% Mat. 07/26/2024	07/26/2024	0.00	92,500.00	0.00	92,500.00
07/27/2020	12258	913000	Maturity	3134GBYR7	5,000,000.00	FHLMC 5.0M 1.75% Mat. 07/27/2020	07/27/2020	0.00	0.00	5,000,000.00	5,000,000.00
07/27/2020	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-5,136,250.00	0.00	0.00	-5,136,250.00
07/28/2020	12327	201755	Maturity	313384ZY8	14,750,000.00	FHLB 14.8M 0.10% Mat. 07/28/2020	07/28/2020	0.00	0.00	14,750,000.00	14,750,000.00
07/28/2020	12333	201755	Deposit	SYS12333	40,246,973.41	INVESC 40.2M 0.01%		-14,750,000.00	0.00	0.00	-14,750,000.00
07/30/2020	12310	913000	Interest	91159HHX1	5,000,000.00	USBT 5.0M 2.40% Mat. 07/30/2024	07/30/2024	0.00	60,000.00	0.00	60,000.00
07/30/2020	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-60,000.00	0.00	0.00	-60,000.00

Portfolio CLVE
AP

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

Page 2

Trans. Date	Investment #	Fund	Trans. Type	Security ID	Par Value	Security Description	Maturity Date	Purchases	Interest	Redemptions	Cash
07/31/2020	12320	913000	Interest	912828S92	6,500,000.00	UST 6.5M 1.25% Mat. 07/31/2023	07/31/2023	0.00	40,625.00	0.00	40,625.00
07/31/2020	12441A	913000	Interest	912828P4	5,000,000.00	UST 5.0M 1.88% Mat. 07/31/2022	07/31/2022	0.00	46,875.00	0.00	46,875.00
07/31/2020	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-87,500.00	0.00	0.00	-87,500.00
Subtotal								-84,695,224.44	968,091.78	103,727,132.66	20,000,000.00
Total								-84,695,224.44	968,091.78	103,727,132.66	20,000,000.00



Monthly Economic and Market Update

July 2020

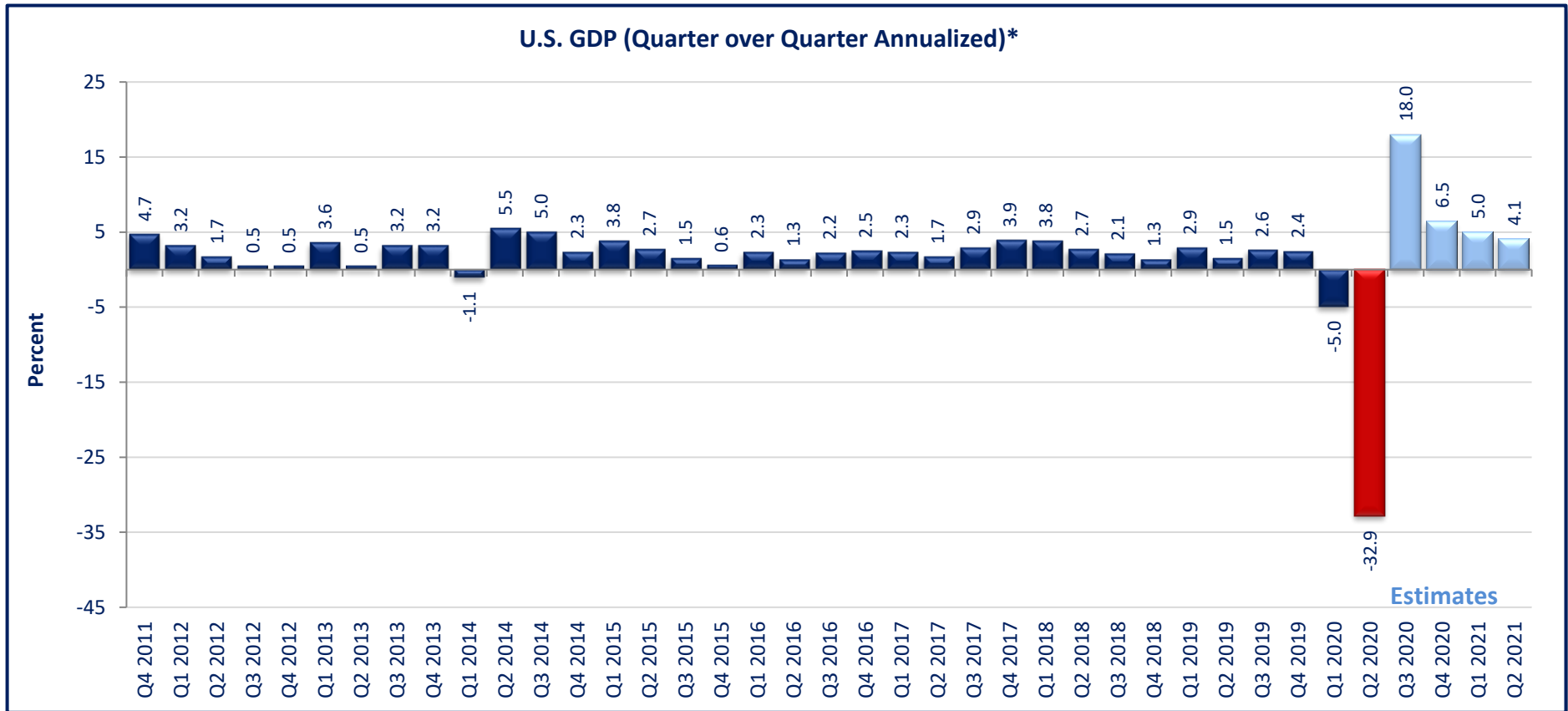
Economic and Market Update
7/31/20

Item	7/31/20	6/30/20	Change
U.S. Payrolls Monthly Change	1,763,000	4,791,000	(3,028,000)
Unemployment Rate	10.2%	11.1%	(0.9%)
Labor Force Participation	61.4%	61.5%	(0.1%)
Effective Fed Funds Rate	0.10%	0.08%	0.02%
3 Month T-Bill	0.09%	0.14%	(0.05%)
2 Year T-Note	0.11%	0.15%	(0.04%)
3 Year T-Note	0.12%	0.17%	(0.06%)
5 Year T-Note	0.21%	0.29%	(0.08%)
10 Year T-Note	0.53%	0.66%	(0.13%)
U.S. Fed Debt Avg Yield*	1.70%	1.75%	(0.05%)
30 Year Mortgage Rate	3.09%	3.27%	(0.18%)
1-5 Yr Agency Spread	0.13%	0.14%	(0.01%)
1-5 Yr A-AAA Corporate Spread	0.44%	0.55%	(0.11%)
Dow Jones	26,428	25,813	2.4%
S&P 500	3,271	3,100	5.5%
Consumer Price Index YOY*	1.0%	0.6%	0.4%
U.S. Avg Regular Unleaded	\$2.19	\$2.18	\$0.01
Retail Sales YOY*	0.4%	1.1%	(0.7%)
Case-Shiller Home Prices YOY*	3.7%	3.9%	(0.2%)
Gold (per ounce)	\$1,975.86	\$1,780.96	\$194.90
Dollar Index	93.35	97.39	(4.04)
Consumer Confidence	92.6	98.3	(5.7)

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

Sources: FHN Main Street and Bloomberg

Economic and Market Update 7/31/20



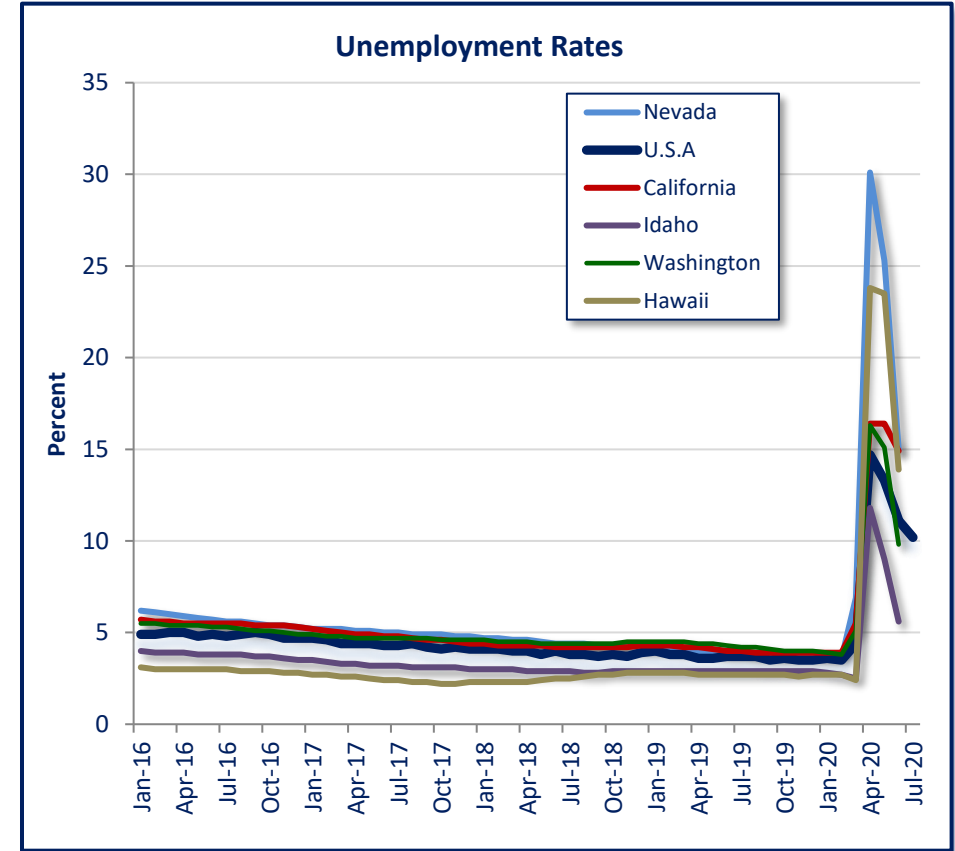
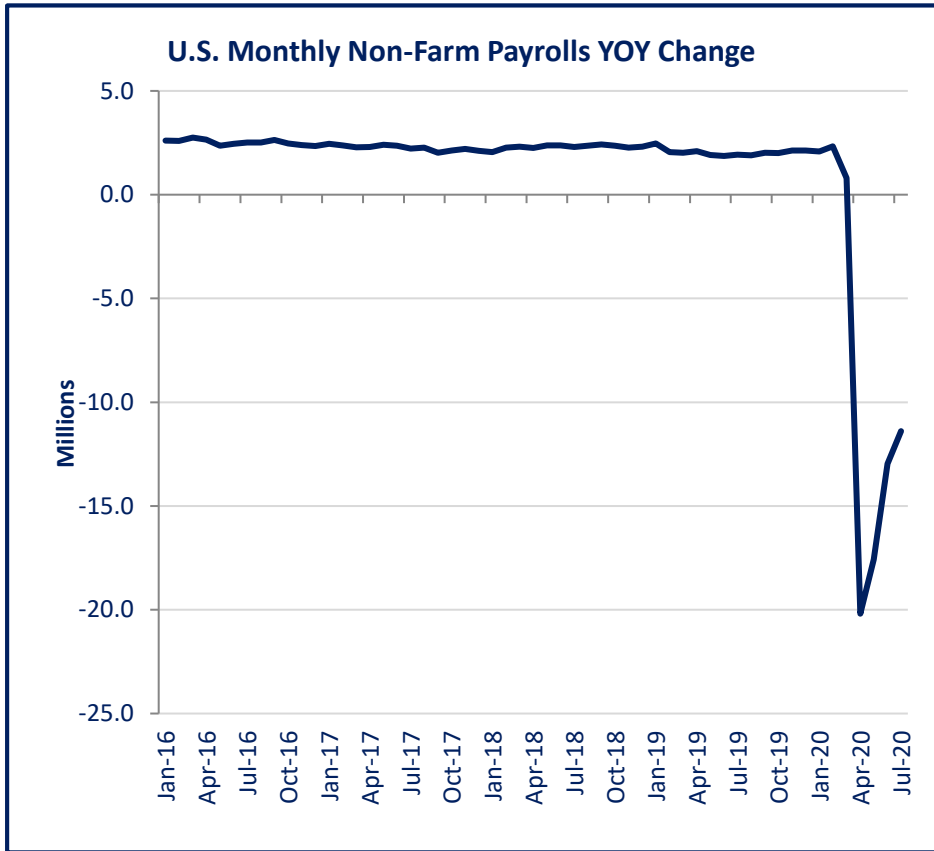
* Real Rate (Inflation Adjusted)

Source: Bureau of Economic Analysis

Estimate: Bloomberg's Survey of Economists

As of: 7/31/2020

Economic and Market Update 7/31/20

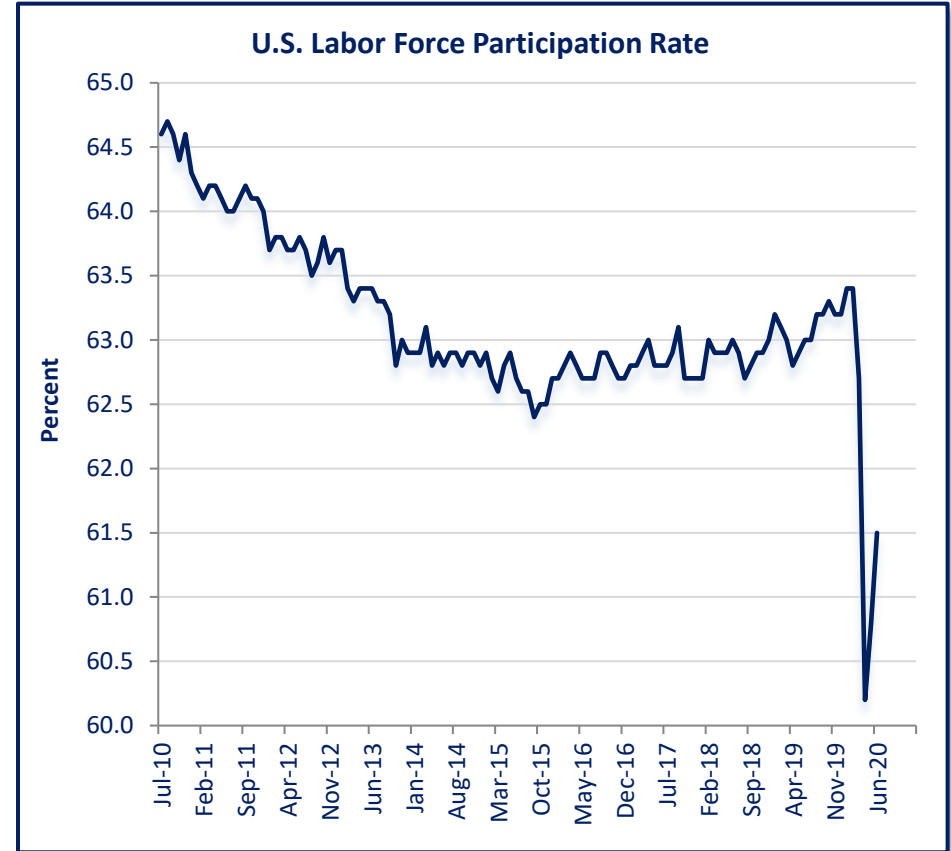
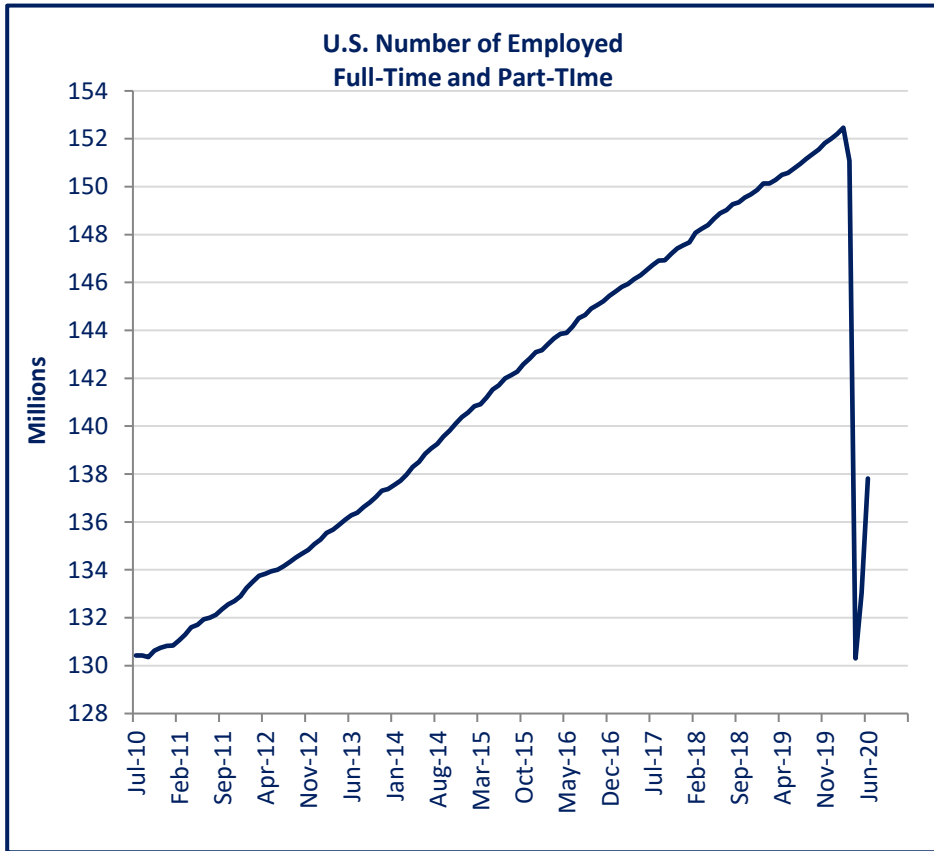


12 Month Average Job Change

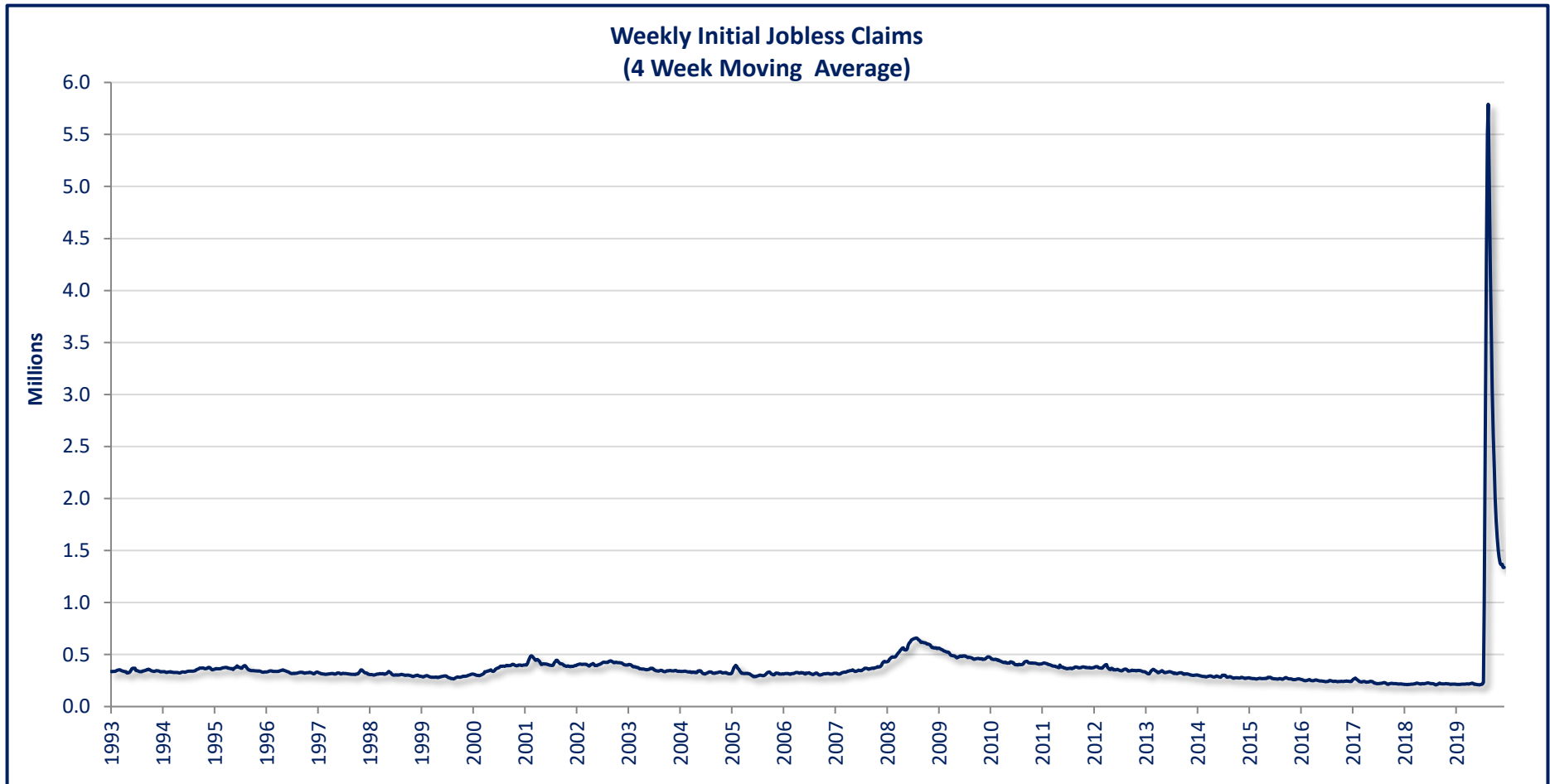
-949,750

Source: Bureau of Labor Statistics

Economic and Market Update 7/31/20



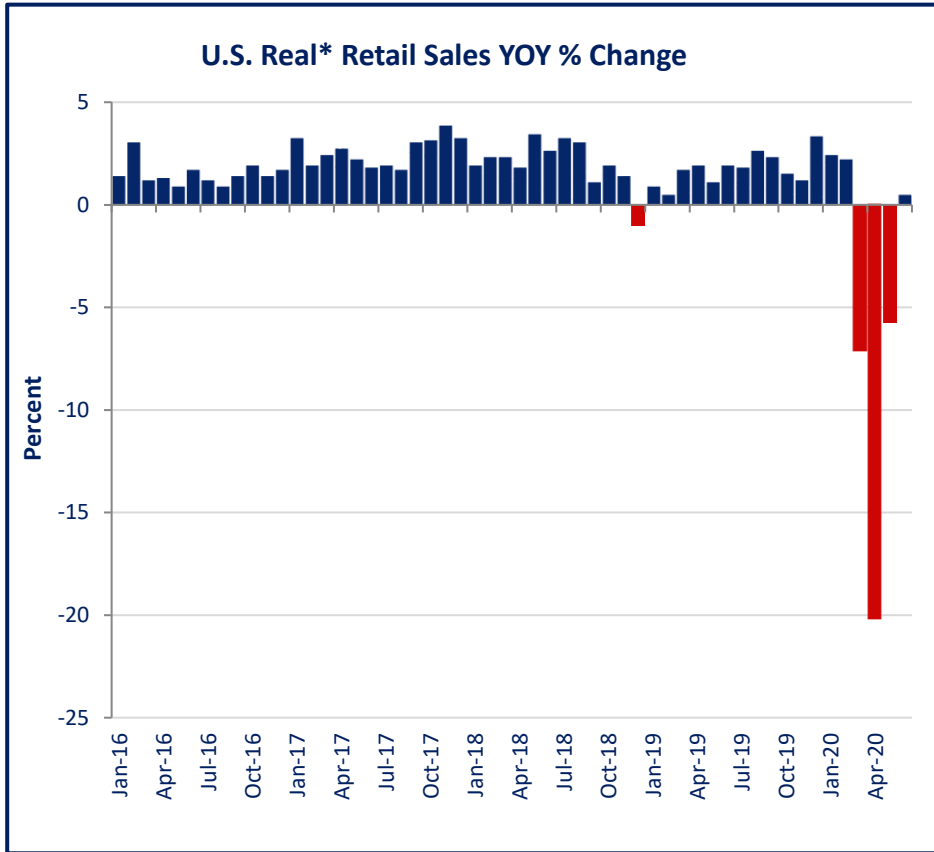
Source: Bureau of Labor Statistics



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.

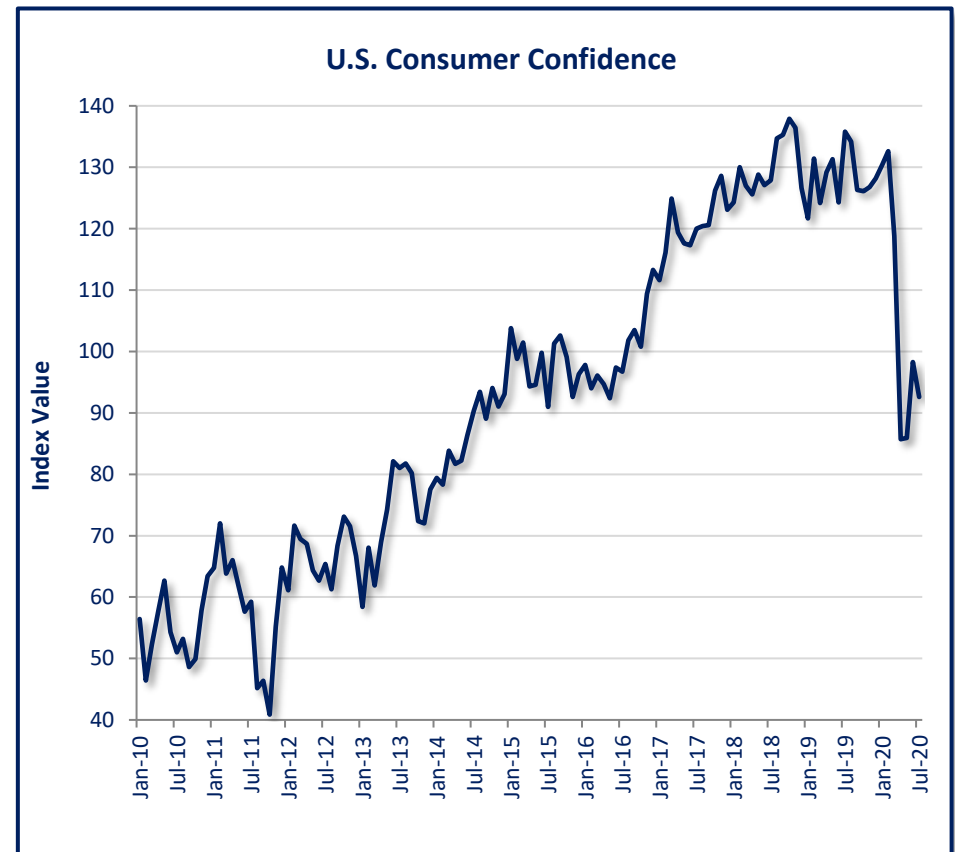
Source: Department of Labor and Bloomberg

Economic and Market Update 7/31/20



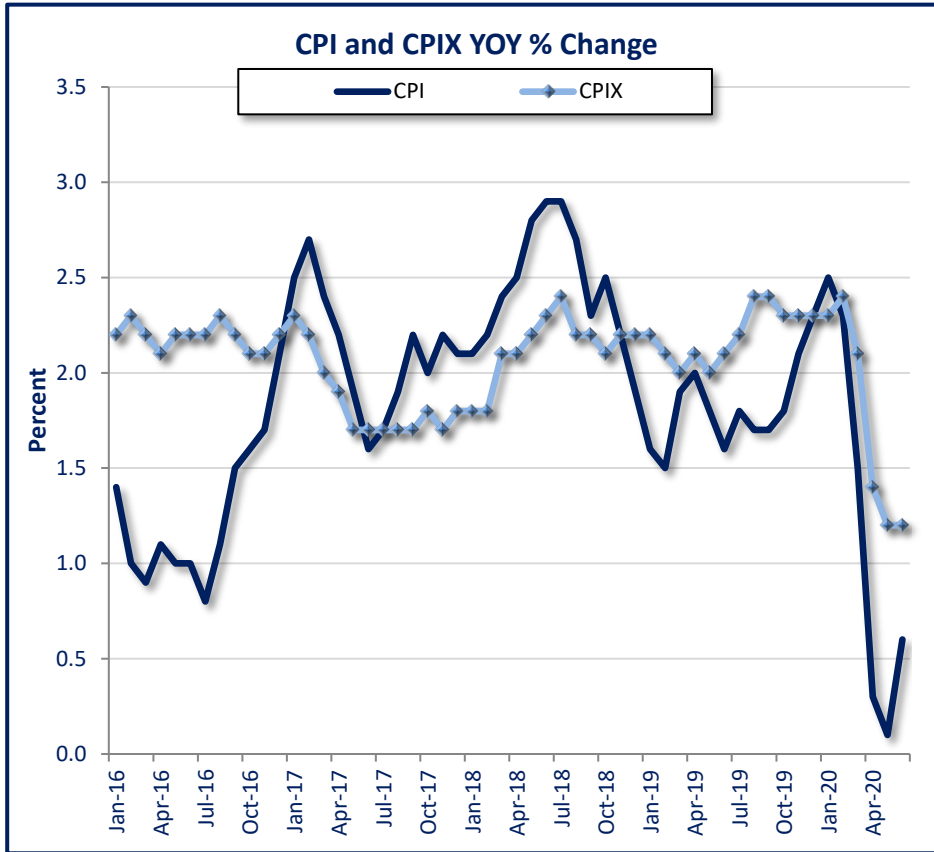
*Real: Inflation Adjusted

Source: U.S. Census Bureau

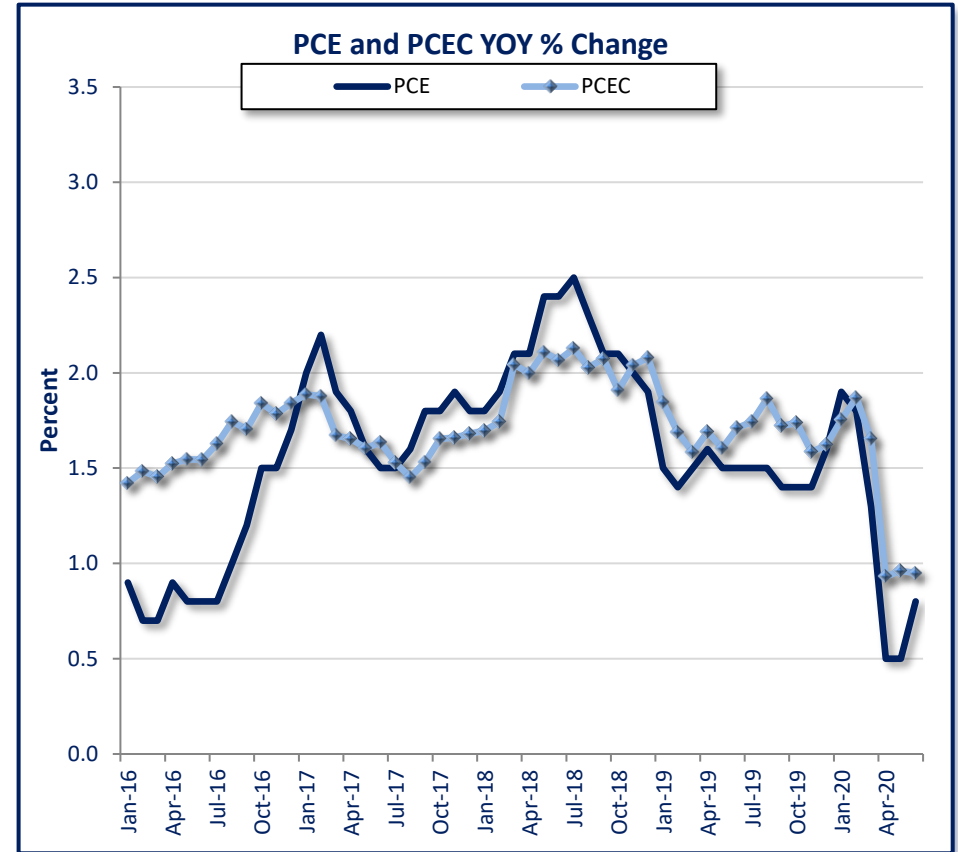


Source: Conference Board

Economic and Market Update 7/31/20

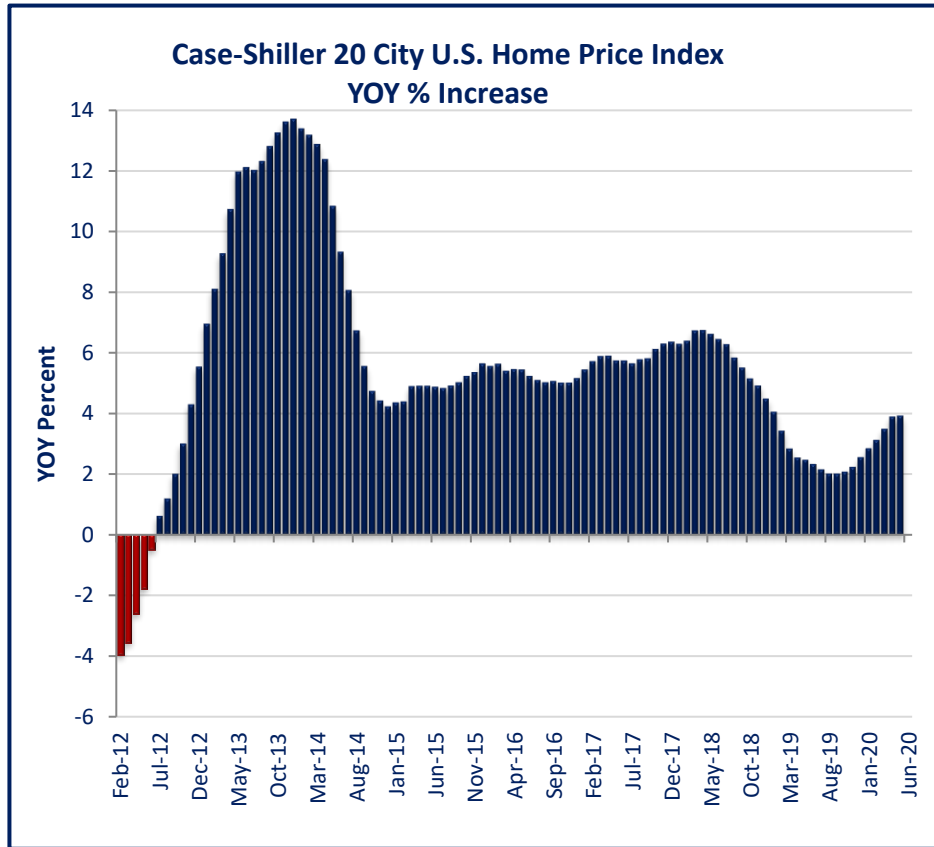


CPIX: Consumer Price Index, excluding food and energy

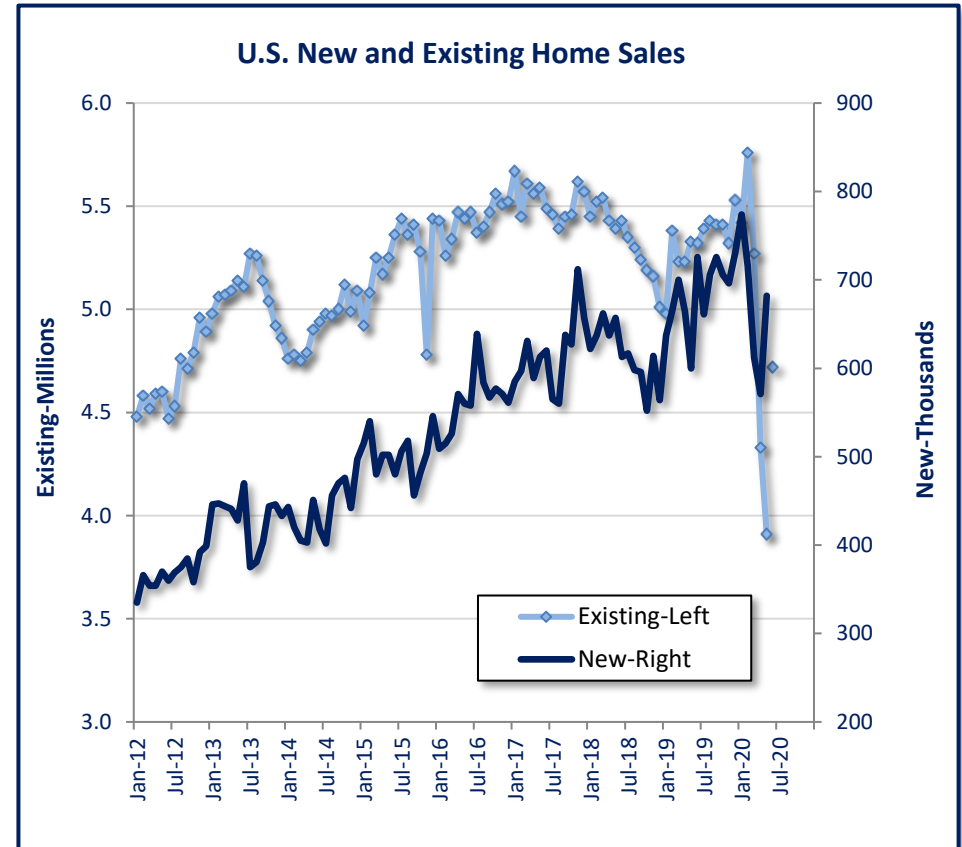


PCEC: Personal Consumption Expenditure Core

Source: Bureau of Labor Statistics and Bureau of Economic Analysis

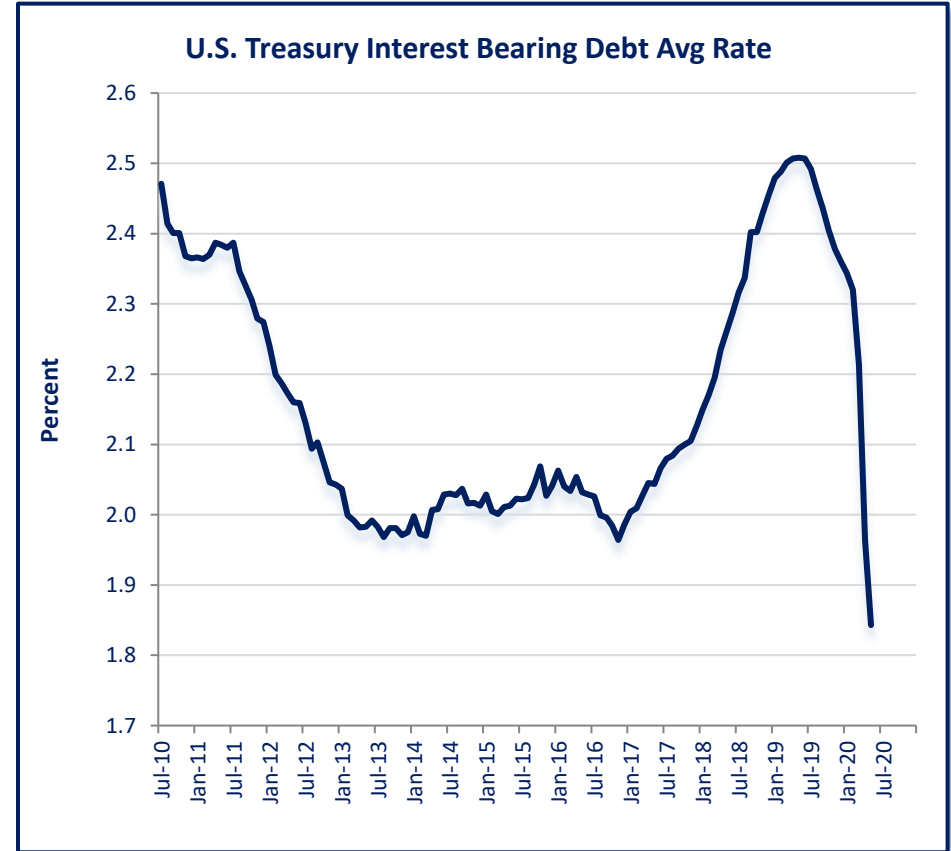
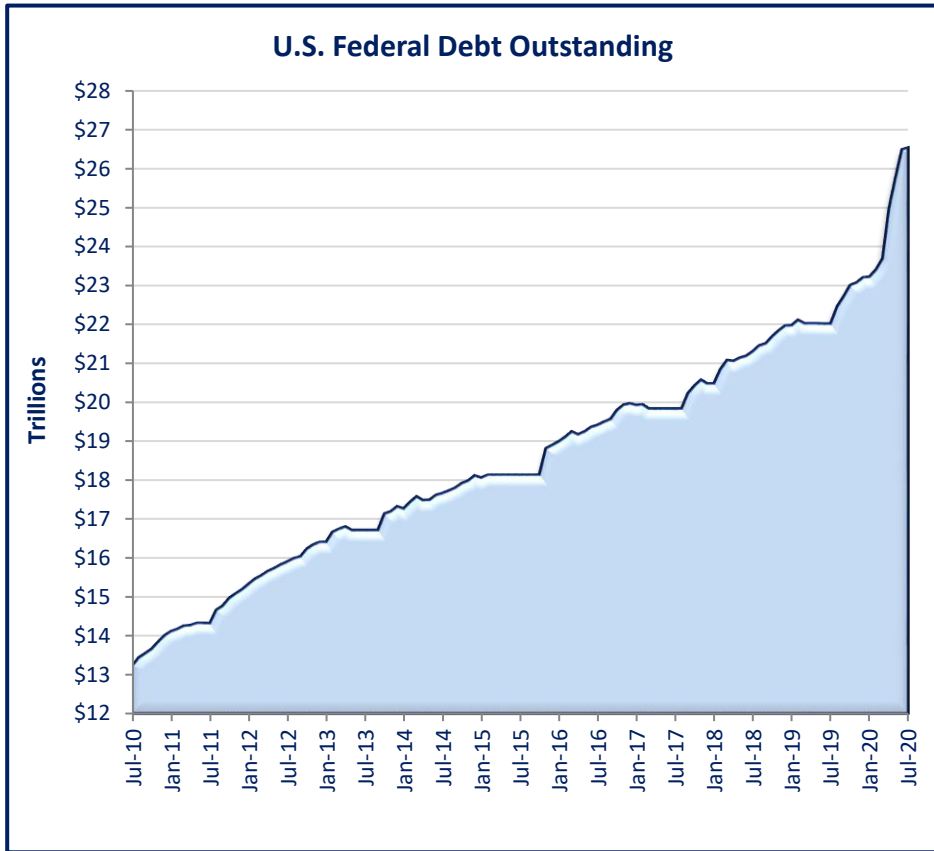


Source: Case-Shiller



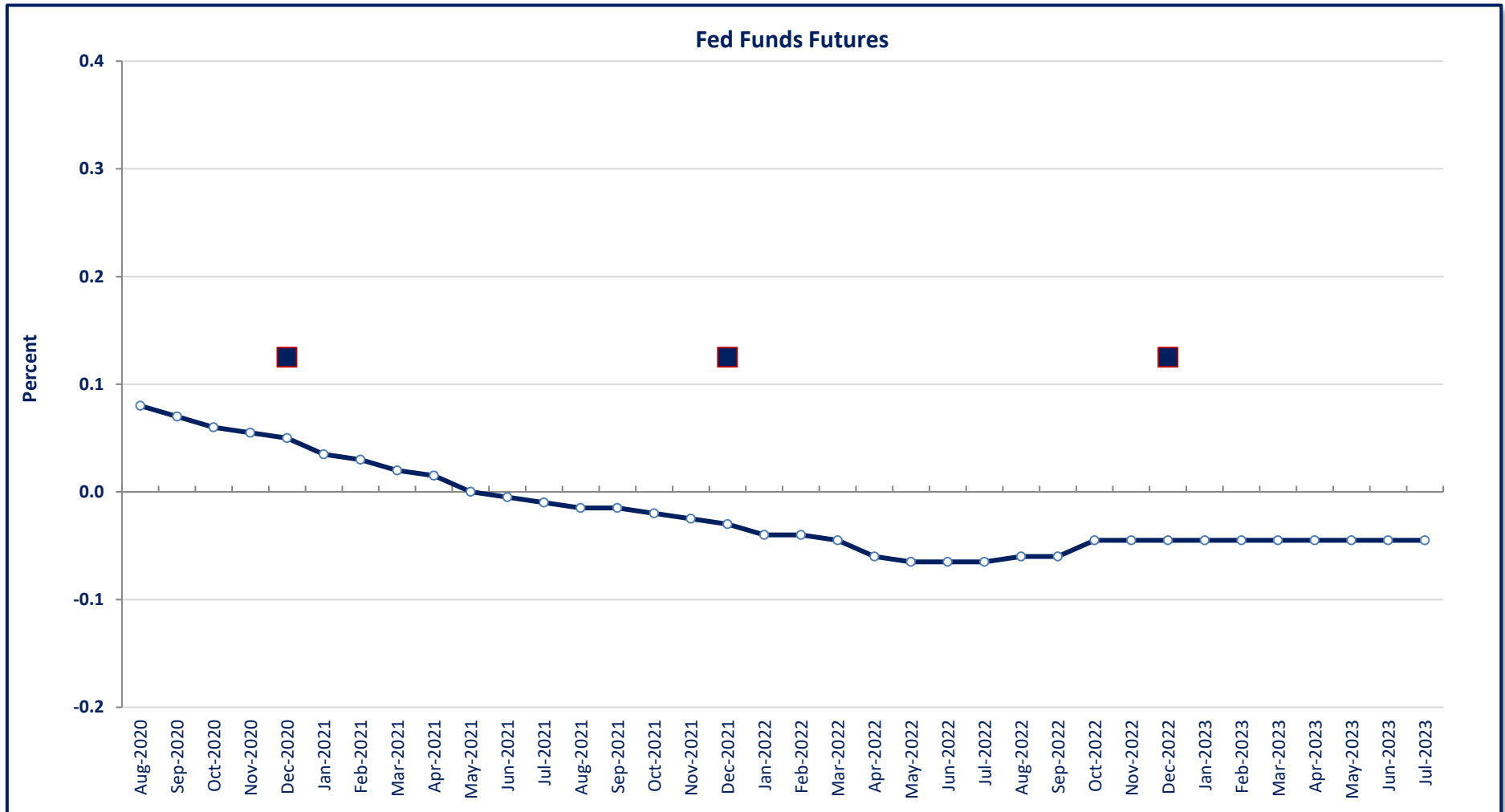
Sources: New (U.S. Census Bureau), Existing (National Assoc. of Realtors)
Seasonally Adjusted Annual Rate

Economic and Market Update 7/31/20



Source: U.S. Treasury

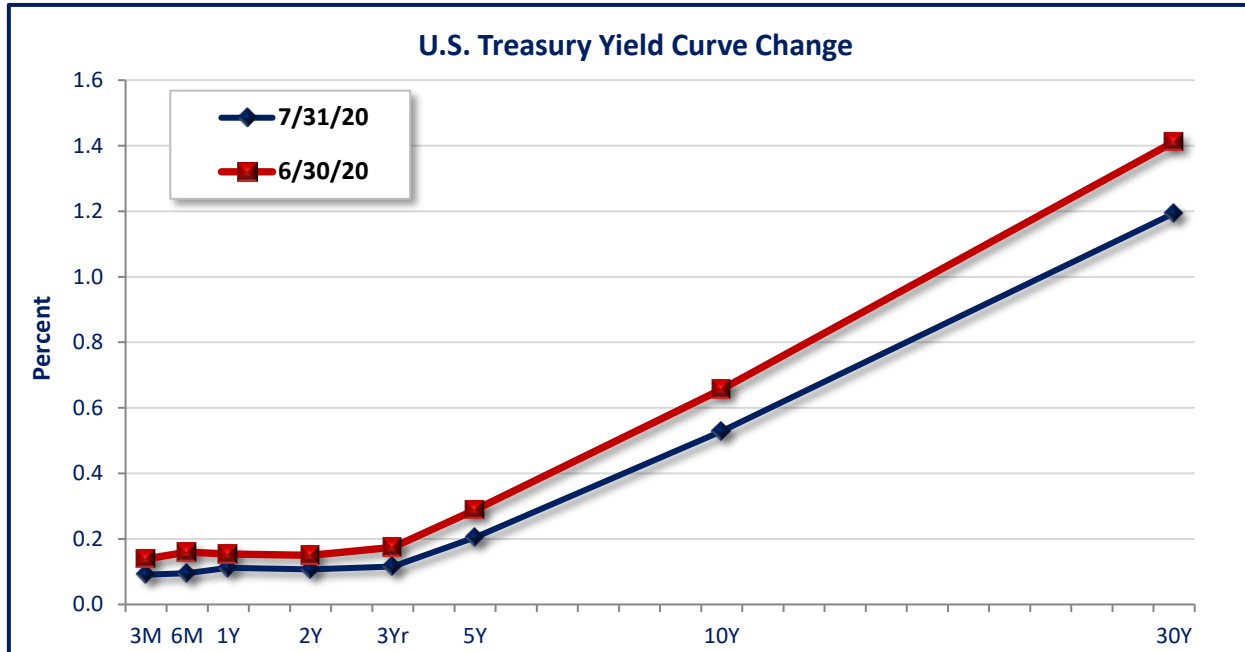
Economic and Market Update 7/31/20



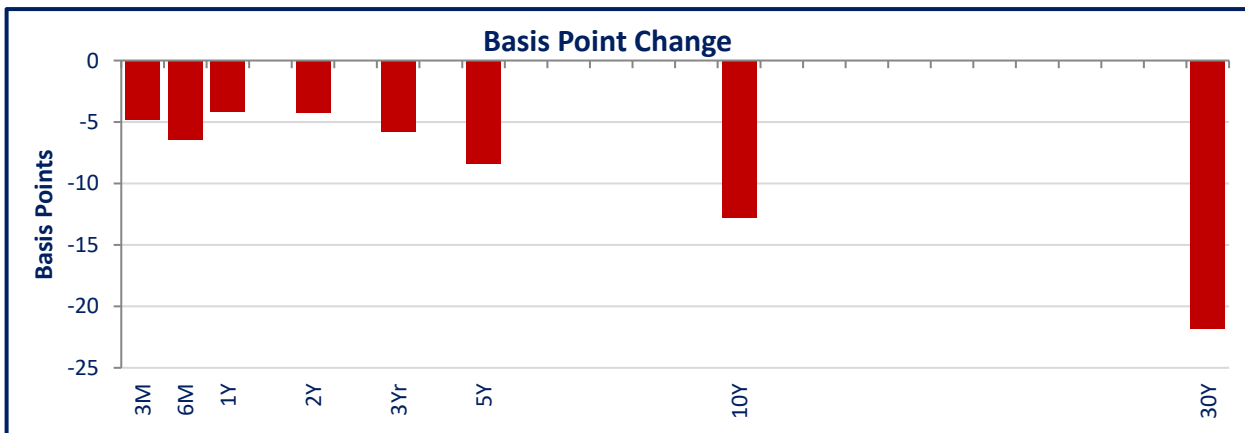
Fed Funds Anticipated Rate from the June 10, 2020 FOMC Meeting

Source: Bloomberg

Economic and Market Update 7/31/20

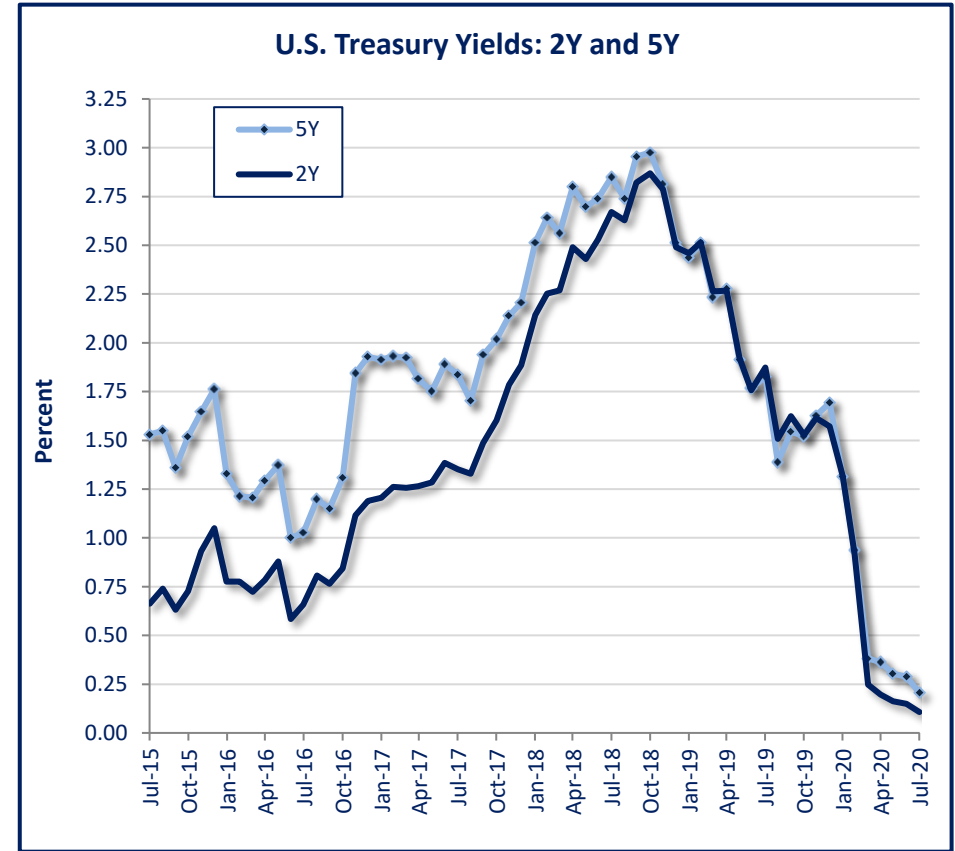
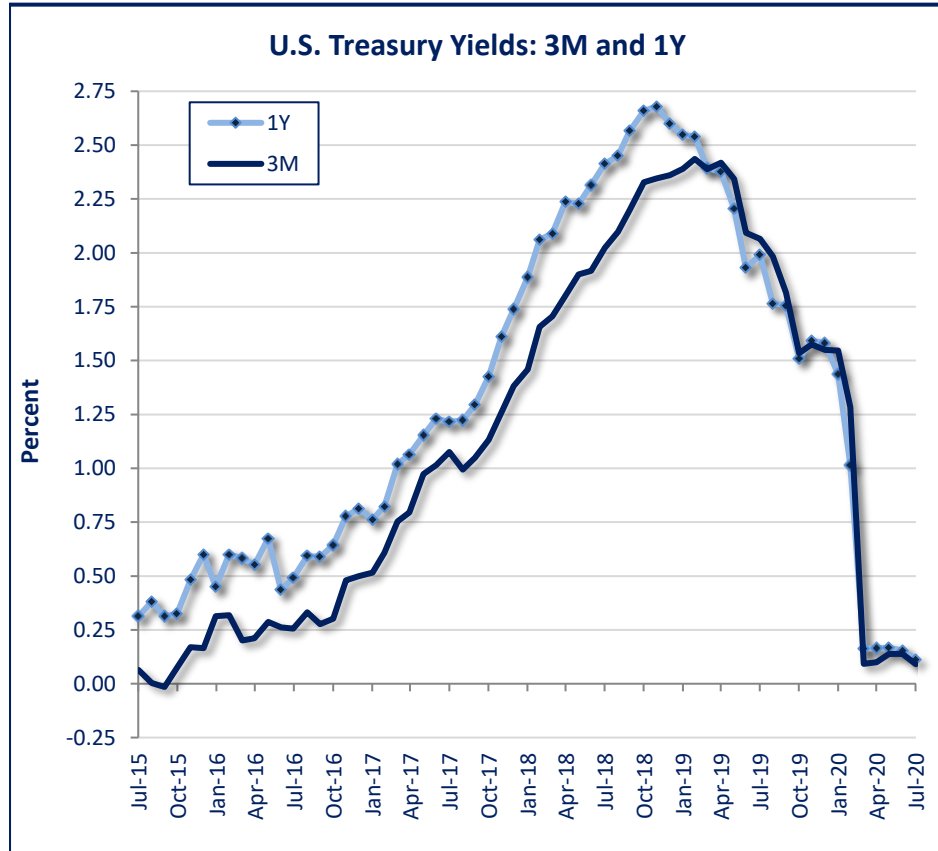


Maturity	7/31/20	6/30/20	Change
3M	0.09	0.14	-0.05
6M	0.10	0.16	-0.07
1Y	0.11	0.15	-0.04
2Y	0.11	0.15	-0.04
3Y	0.12	0.17	-0.06
5Y	0.21	0.29	-0.08
10Y	0.53	0.66	-0.13
30Y	1.19	1.41	-0.22

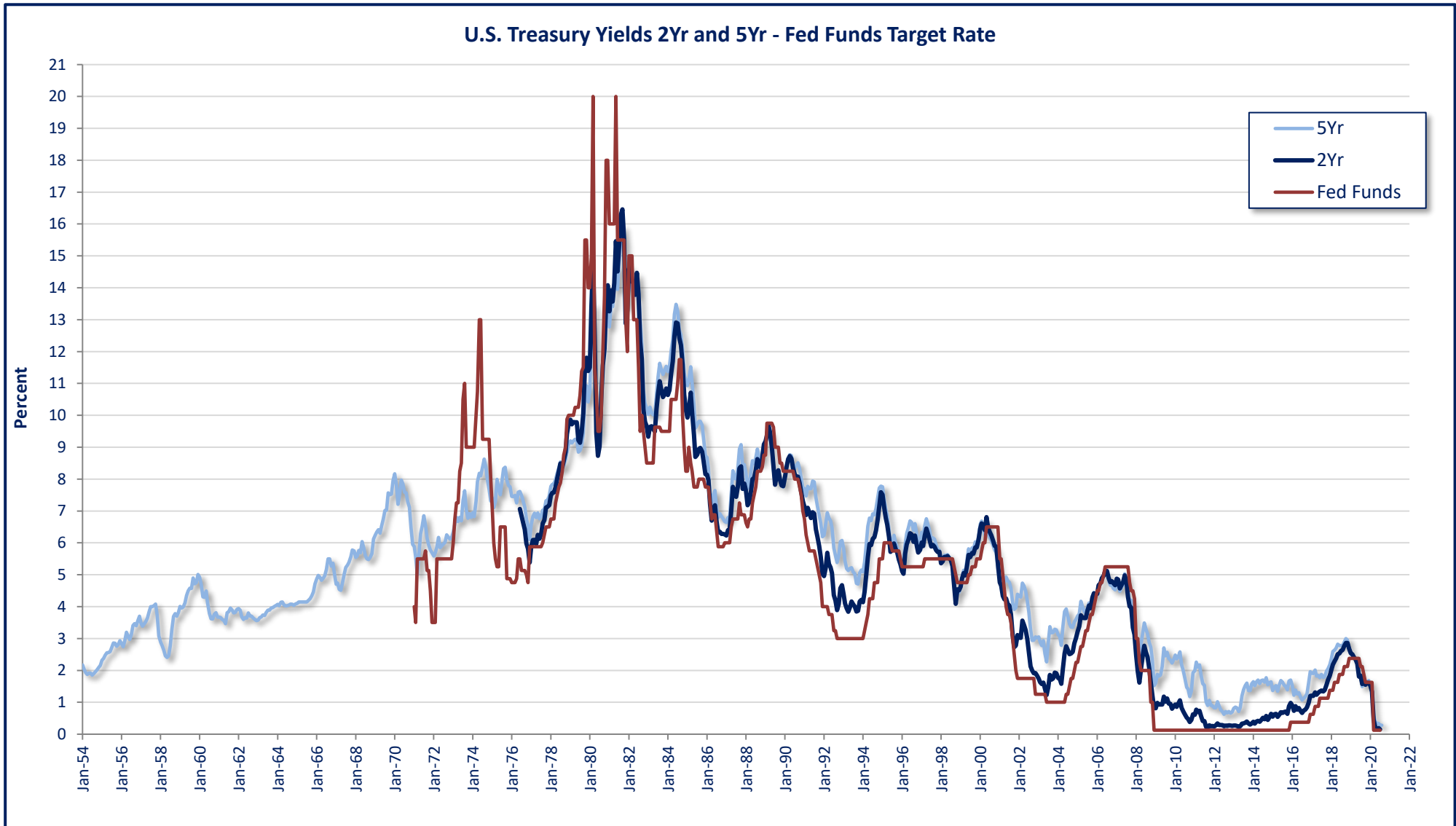


Source: Bloomberg
Figures may not total due to rounding

Economic and Market Update
7/31/20



Source: Bloomberg

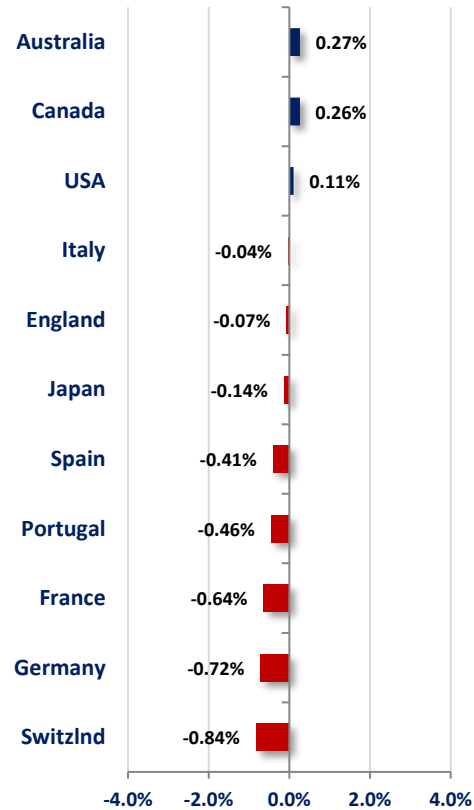


Source: Bloomberg

Economic and Market Update 7/31/20

Global Treasury Rates

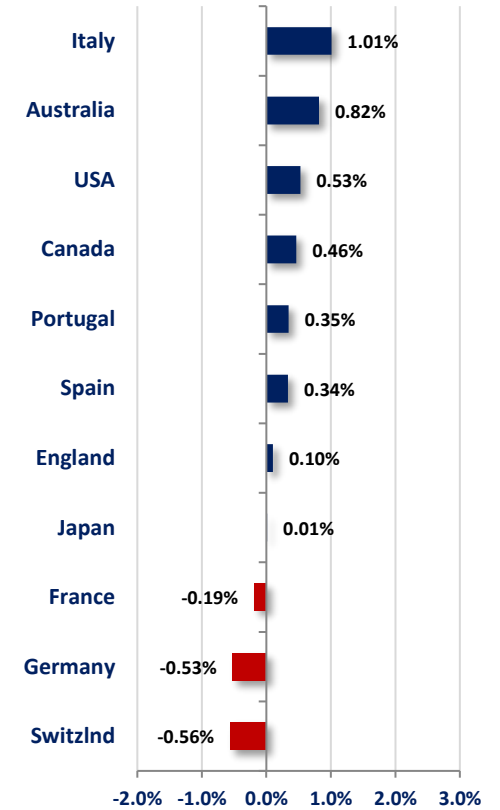
2 Year Yields



5 Year Yields

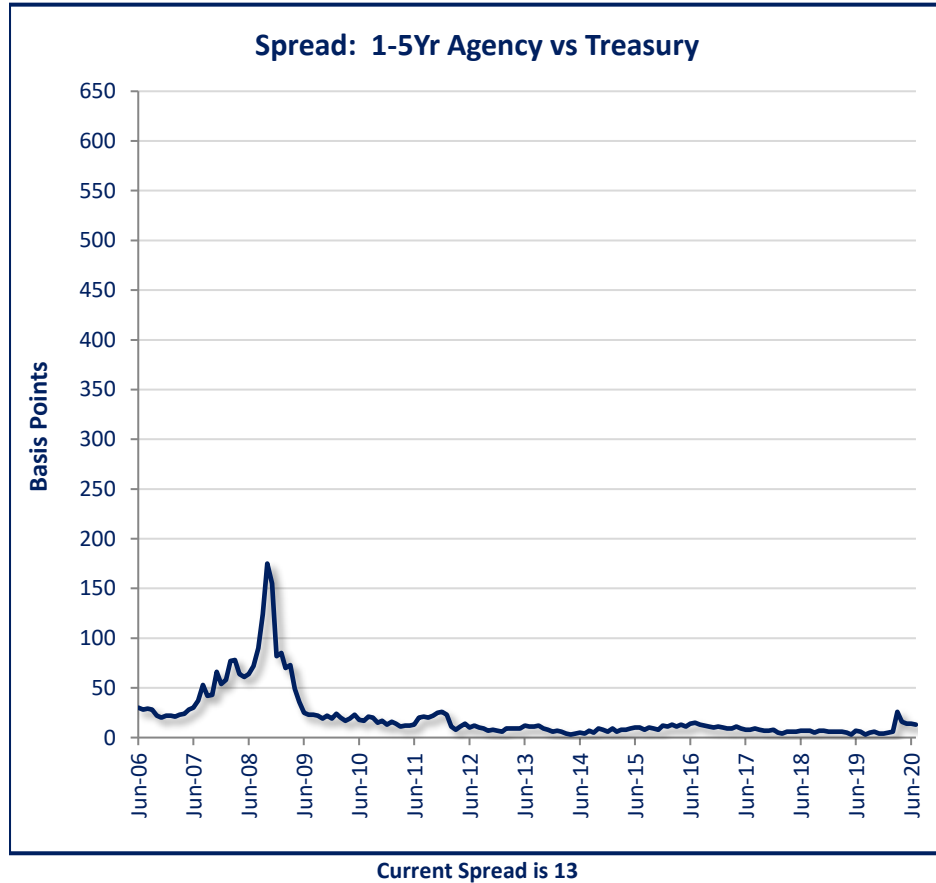


10 Year Yields

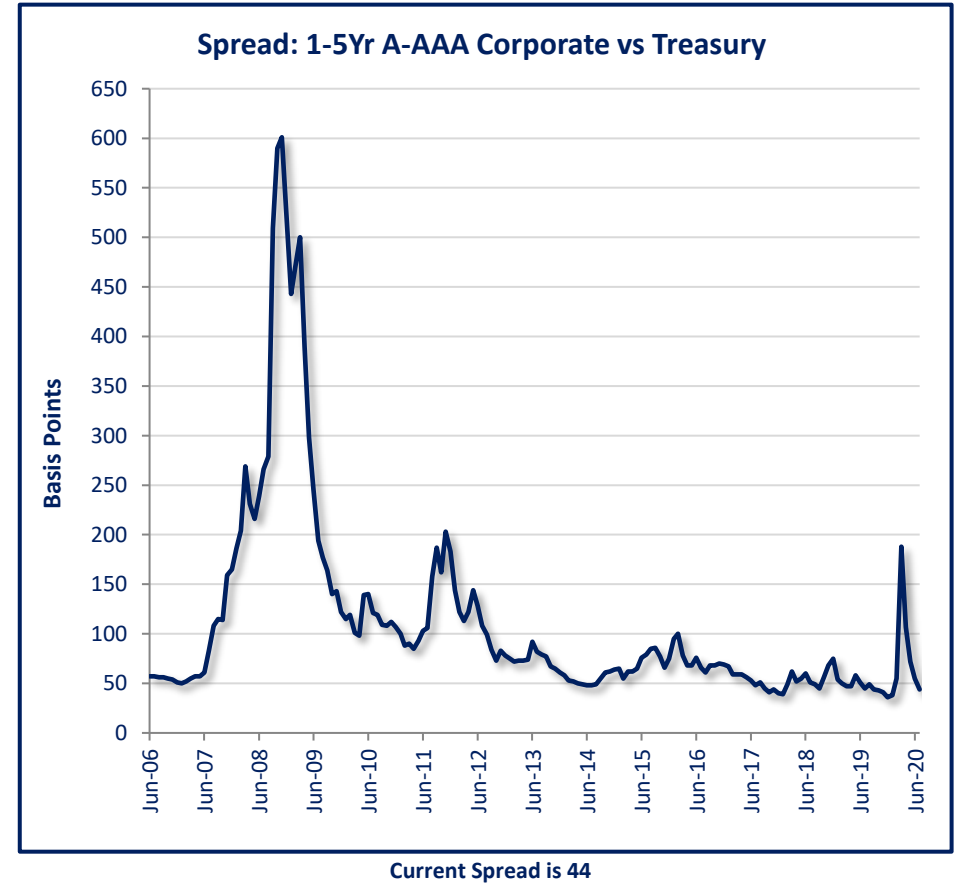


Source: Bloomberg

Economic and Market Update
7/31/20



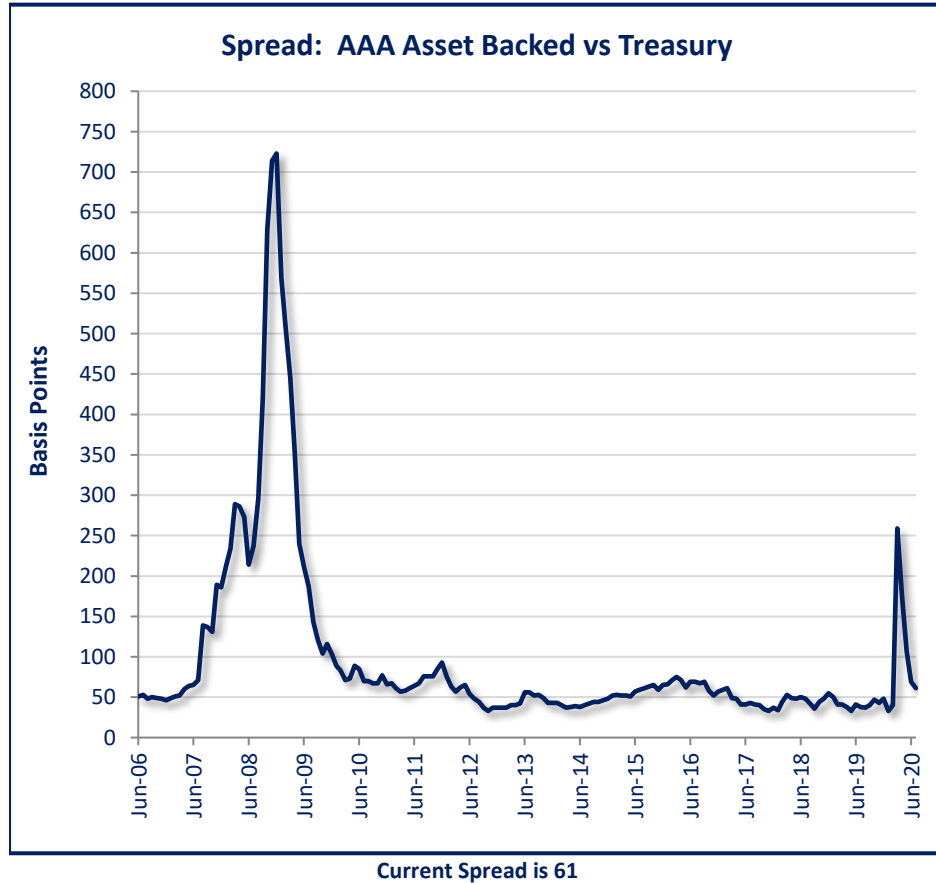
ICE BofAML Index (option adjusted spread vs. Treasury)
1-5Yr Non-Callable Agency (GVPB)



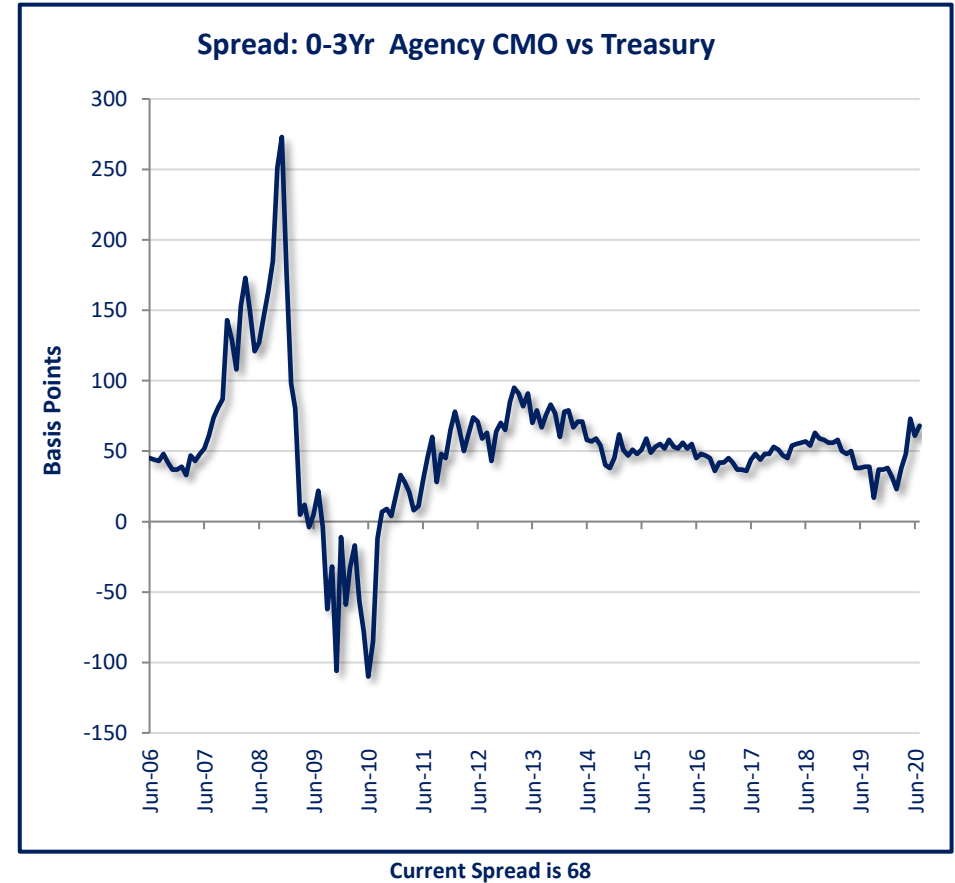
ICE BofAML Index (option adjusted spread vs. Treasury)
Corporate A-AAA Excluding Yankee (CVAC)

Source: ICE BofAML Indices

Economic and Market Update
7/31/20



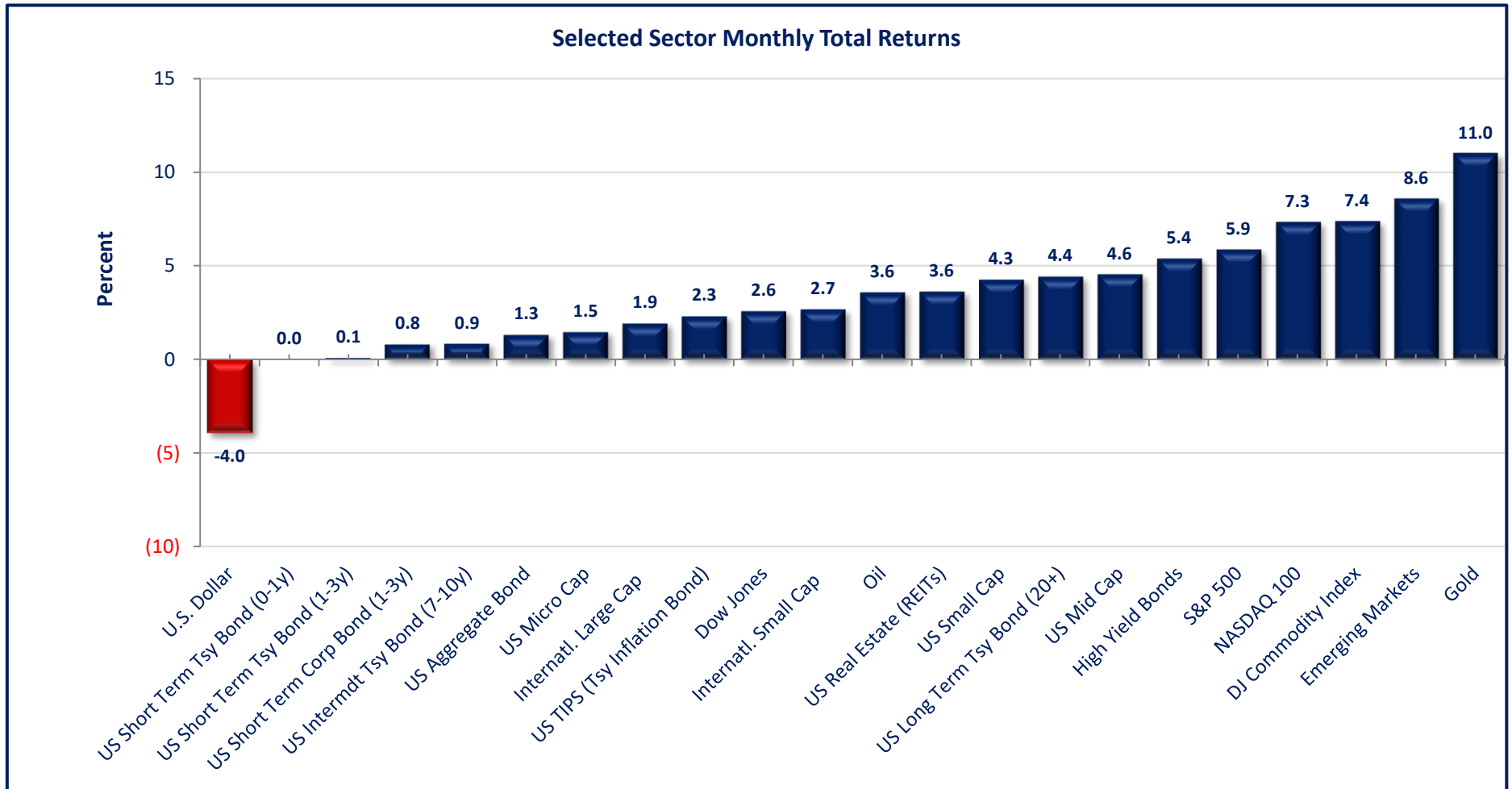
*ICE BofAML Index (option adjusted spread vs. Treasury)
AAA Rated ABS (ROA1)



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

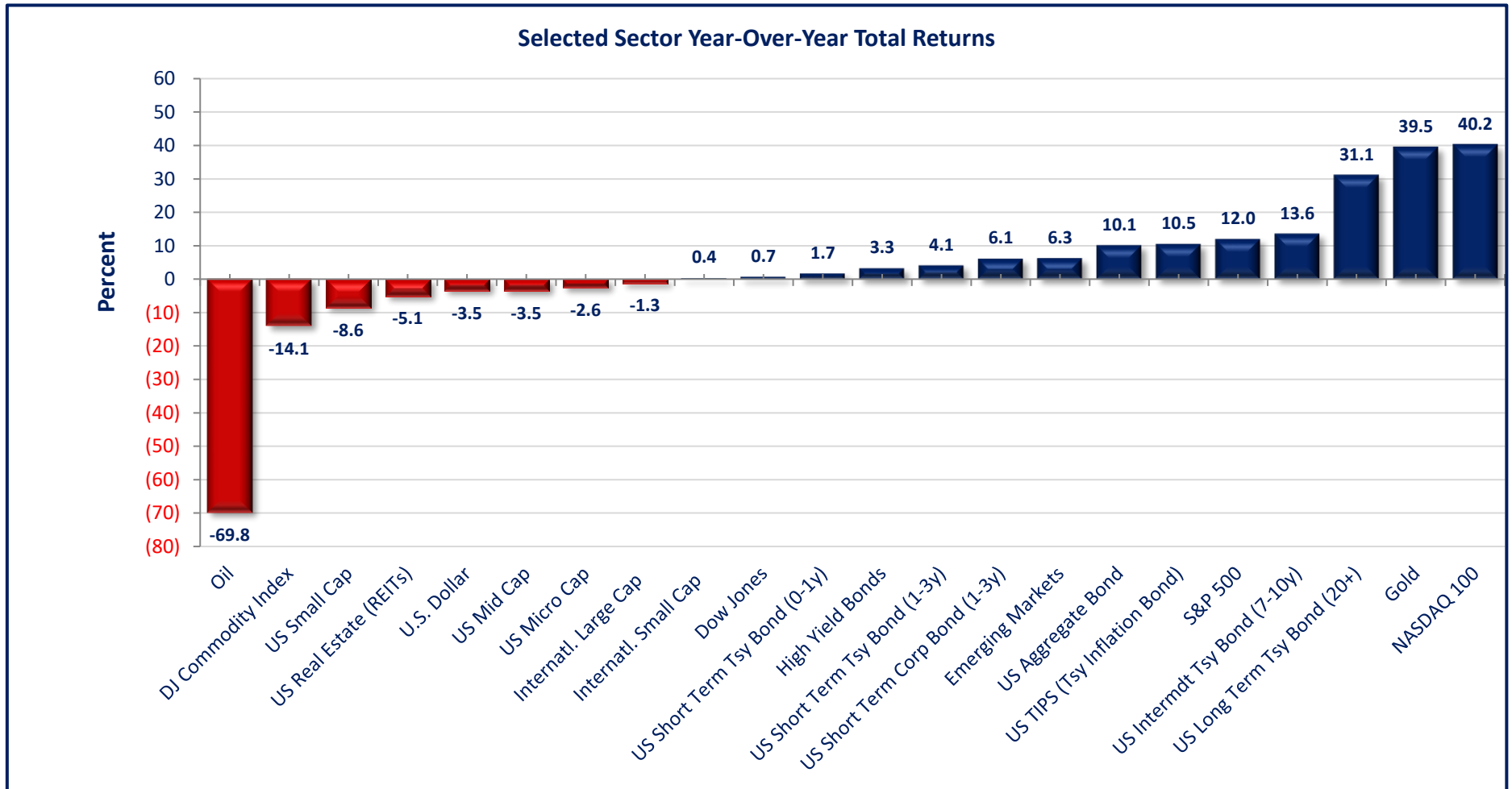
Source: ICE BofAML Indices

Economic and Market Update
7/31/20



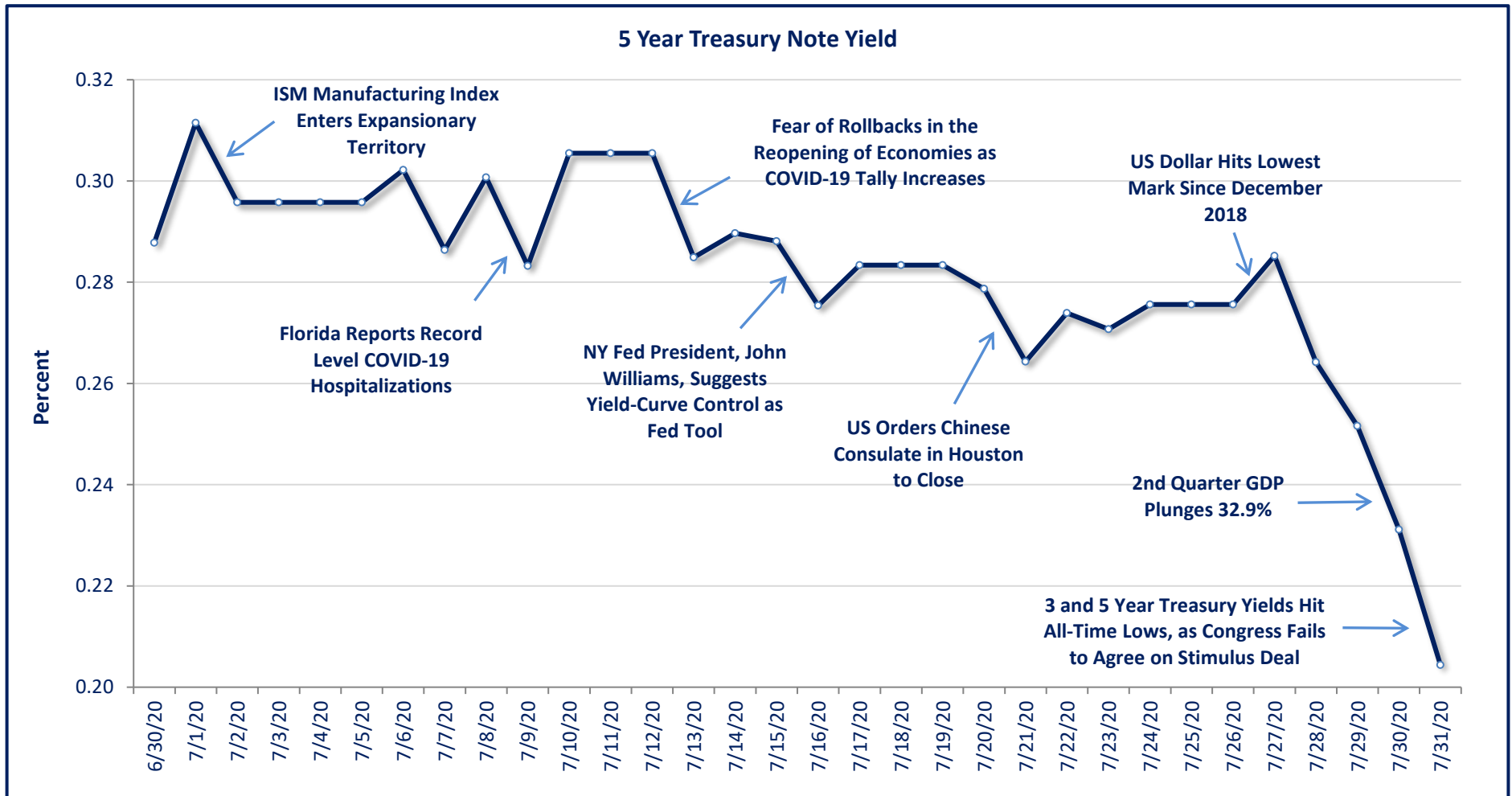
Source: Bloomberg

Economic and Market Update
7/31/20



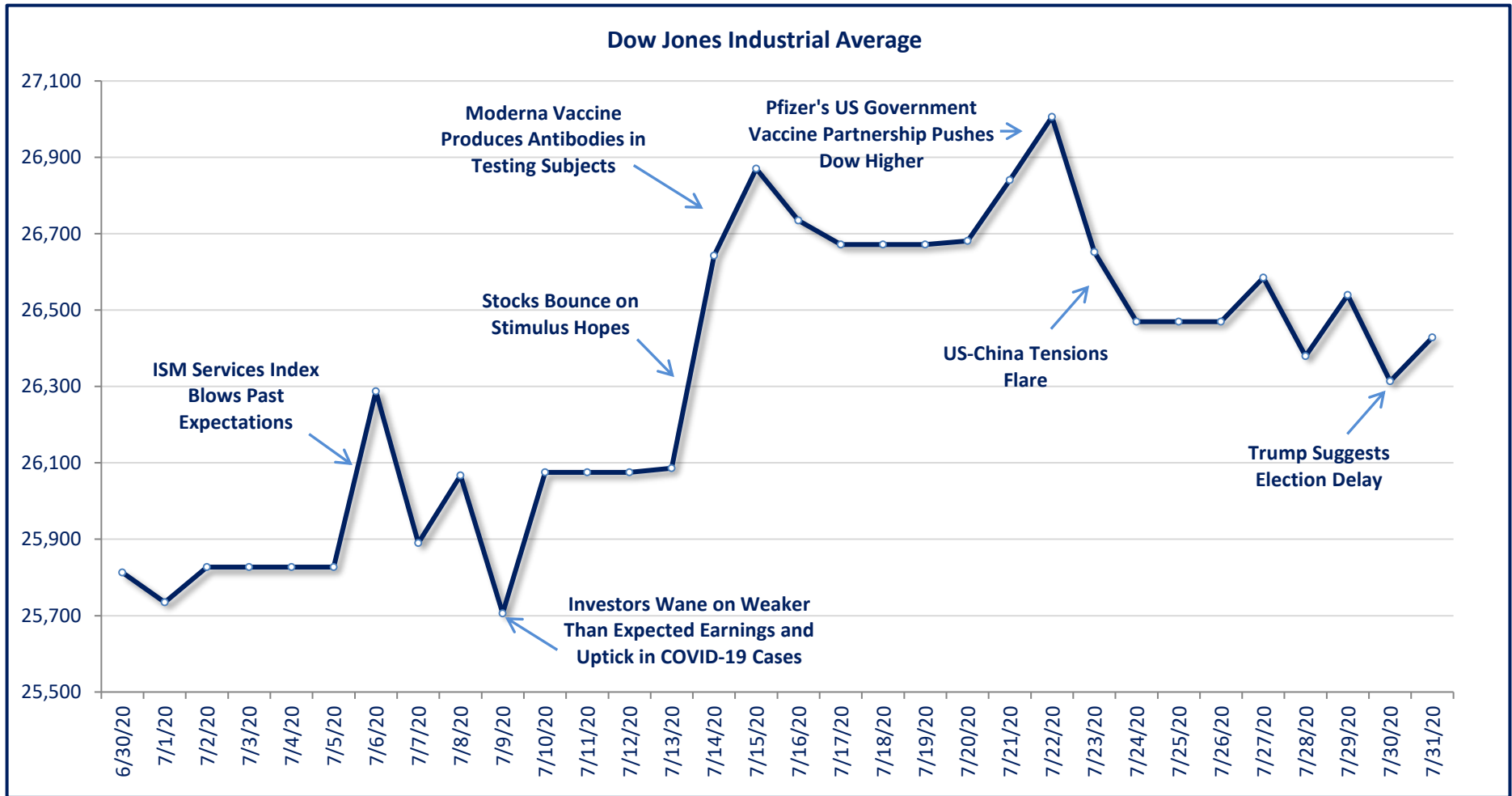
Source: Bloomberg

Economic and Market Update
7/31/20



Source: Bloomberg, FHN Main Street

Economic and Market Update 7/31/20



Source: Bloomberg, FHN Main Street

Disclosure

This report represents the opinions of FHN Financial Main Street Advisors, LLC and should not be considered predictive of any future market performance. Opinions are subject to change without notice. Forecasts, estimates, and certain information contained herein are based upon proprietary research and should not be considered investment advice or a recommendation of any particular security, investment strategy, or investment product.

Although this information has been obtained from sources which we believe to be reliable, we do not guarantee its accuracy, and it may be incomplete or condensed. This is for informational purposes only and is not intended as an offer or solicitation with respect to the purchase or sale of any security. All herein listed securities are subject to availability and change in price. Past performance is not indicative of future results, and changes in any assumptions may have a material effect on projected results. Ratings on all securities are subject to change.

FHN Financial Capital Markets, FHN Financial Portfolio Advisors, and FHN Financial Municipal Advisors are divisions of First Horizon Bank. FHN Financial Securities Corp., FHN Financial Main Street Advisors, LLC, and FHN Financial Capital Assets Corp. are wholly owned subsidiaries of First Horizon Bank. FHN Financial Securities Corp. is a member of FINRA and SIPC — <http://www.sipc.org/>.

FHN Financial Municipal Advisors is a registered municipal advisor. FHN Financial Portfolio Advisors is a portfolio manager operating under the trust powers of First Horizon Bank. FHN Financial Main Street Advisors, LLC is a registered investment advisor. None of the other FHN entities, including FHN Financial Capital Markets, FHN Financial Securities Corp., or FHN Financial Capital Assets Corp. are acting as your advisor, and none owe a fiduciary duty under the securities laws to you, any municipal entity, or any obligated person with respect to, among other things, the information and material contained in this communication. Instead, these FHN entities are acting for their own interests. You should discuss any information or material contained in this communication with any and all internal or external advisors and experts that you deem appropriate before acting on this information or material.

FHN Financial, through First Horizon Bank or its affiliates, offers investment products and services. Investment products are not FDIC insured, have no bank guarantee, and may lose value.

Source: ICE Data Indices, LLC ("ICE"), is used with permission. ICE, ITS AFFILIATES AND THEIR RESPECTIVE THIRD PARTY SUPPLIERS DISCLAIM ANY AND ALL WARRANTIES AND REPRESENTATIONS, EXPRESS AND/OR IMPLIED, INCLUDING ANY WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE, INCLUDING THE INDICES, INDEX DATA AND ANY DATA INCLUDED IN, RELATED TO, OR DERIVED THEREFROM. NEITHER ICE DATA, ITS AFFILIATES OR THEIR RESPECTIVE THIRD PARTY PROVIDERS SHALL NOT BE SUBJECT TO ANY DAMAGES OR LIABILITY WITH RESPECT TO THE QUALITY, ADEQUACY, ACCURACY, TIMELINESS OR COMPLETENESS OF THE INDICES OR THE INDEX DATA OR ANY COMPONENT THEREOF, AND THE INDICES AND INDEX DATA AND ALL COMPONENTS THEREOF ARE PROVIDED ON AN "AS IS" BASIS AND SUBSCRIBER'S USE IS AT SUBSCRIBER'S OWN RISK. ICE DATA, ITS AFFILIATES AND THEIR RESPECTIVE THIRD PARTY DO NOT SPONSOR, ENDORSE, OR RECOMMEND FHN FINANCIAL MAIN STREET ADVISORS, LLC, OR ANY OF ITS PRODUCTS OR SERVICES.