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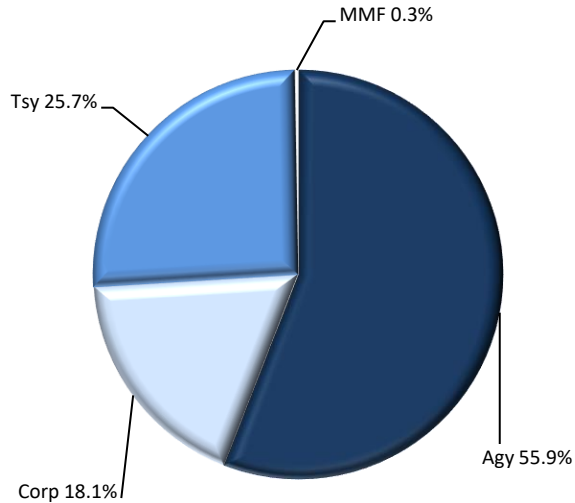
Monthly Investment Report

City of Las Vegas Investment Pool

FHN Main Street's Portion

August 2021

SECTOR ALLOCATION



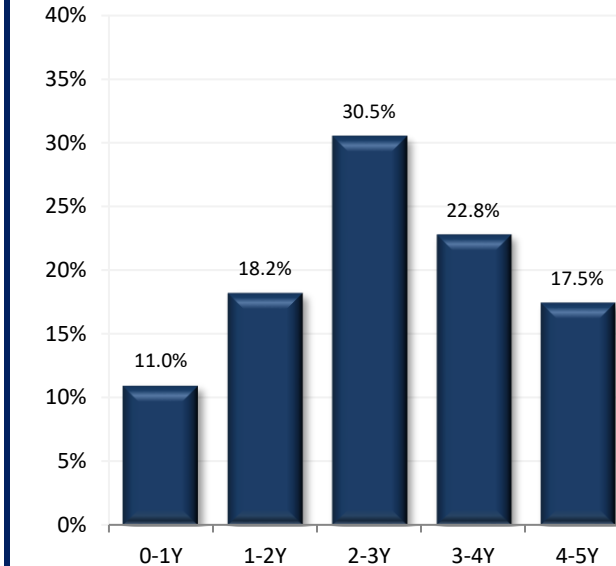
Per Book Value

ACCOUNT SUMMARY

	8/31/21	7/31/21
Market Value	\$502,115,748	\$491,644,630
Book Value*	\$495,615,763	\$484,519,683
Variance	\$6,499,985	\$7,124,947
Par Value	\$494,158,771	\$482,805,000
Net Asset Value	\$101.311	\$101.471
Book Yield	1.19%	1.23%
Years to Maturity	2.70	2.62
Effective Duration	2.40	2.29

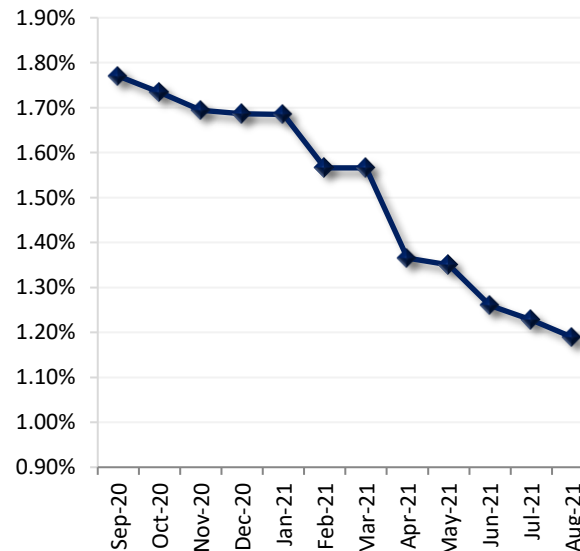
*Book Value is Amortized

MATURITY DISTRIBUTION



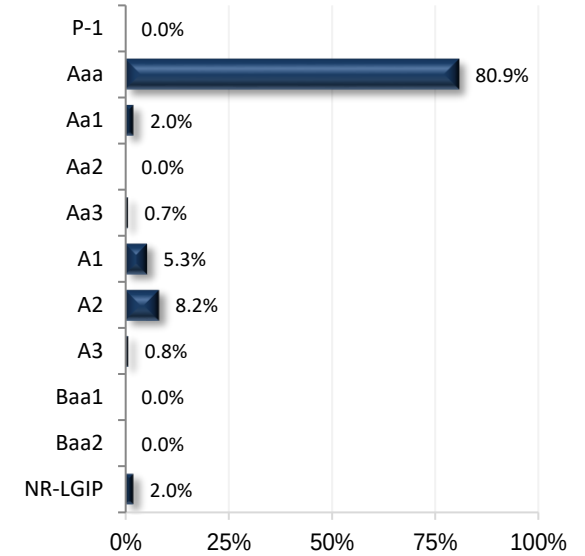
Per Book Value

PORTFOLIO BOOK YIELD HISTORY



NR: Not Rated

CREDIT QUALITY (MOODY'S)



TOP ISSUERS

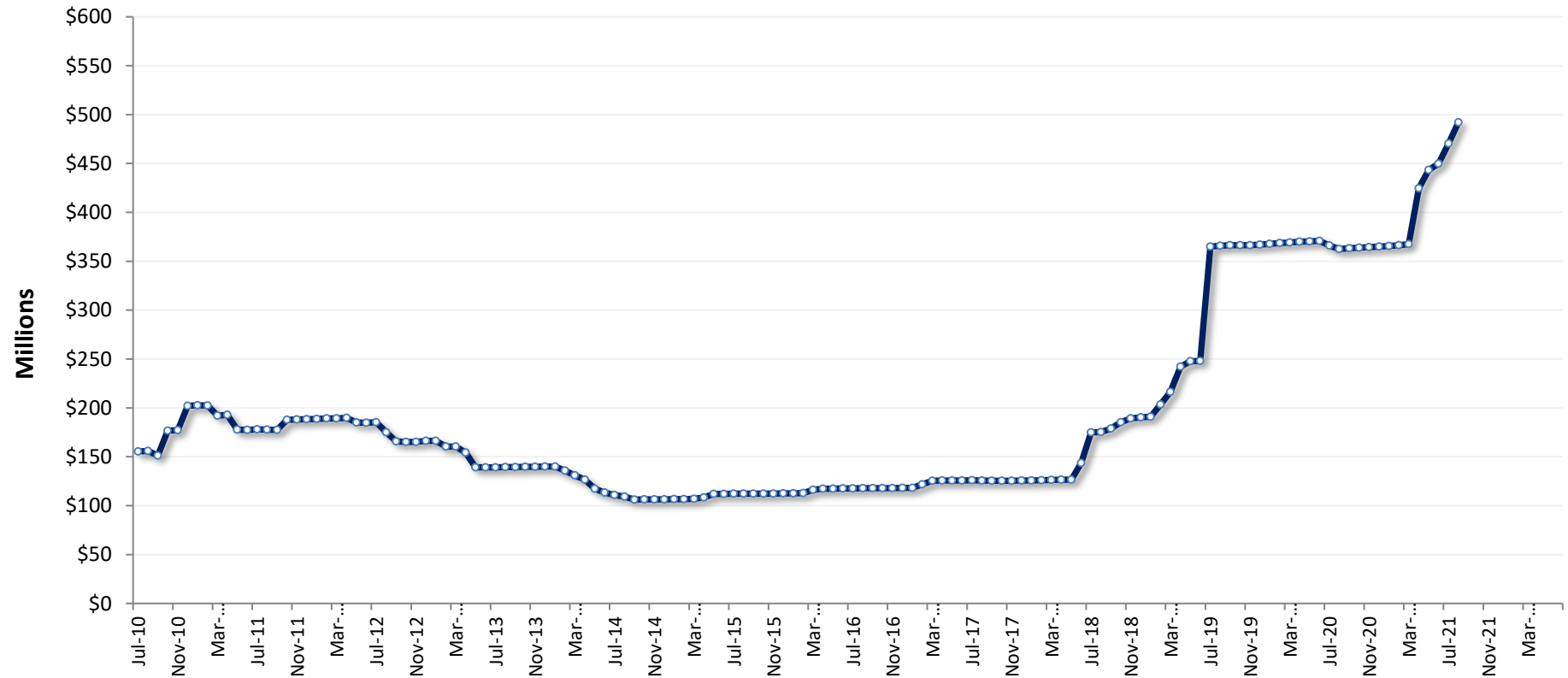
Issuer	% Portfolio
U.S. Treasury	25.7%
FNMA	18.2%
FFCB	17.4%
FHLB	12.3%
FHLMC	6.1%
BNYM	2.7%
Apple	2.0%
FAMCA	2.0%
Toyota	2.0%
IBM	1.5%
Charles Schwab	1.1%
John Deere	1.1%
Truist Bank	1.0%
Jackson Life	1.0%
US Bancorp	1.0%

Per Book Value

Item / Sector*	Parameters	In Compliance
Weighted Average Maturity	Weighted Average Maturity (WAM) cannot exceed 3.5 years.	Yes: 2.7 Yrs
U.S. Treasuries	No limit, maximum maturity 5 years.	Yes: 25.7%
U.S. Federal Agencies	No limit, no issuer limit, maximum maturity 5 years.	Yes: 55.9%
Commercial Paper	25% limit, 10% per issuer, maximum maturity 270 days, rated A-1 or P-1, issued by domestic corporation or depository institution licensed in the United States.	Yes: 0.0%
Negotiable Certificates of Deposit	25% limit, 10% 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	25% limit, 5% per issuer limit, maximum maturity 5 years, A- (S&P/Fitch) or A3 (Moody's), issued by Domestic Corporations.	Yes: 18.1%
Money Market Funds	No limit, no issuer limit, rated AAA-m or Aaa-mf, treasury and agency funds.	Yes: 0.3%

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

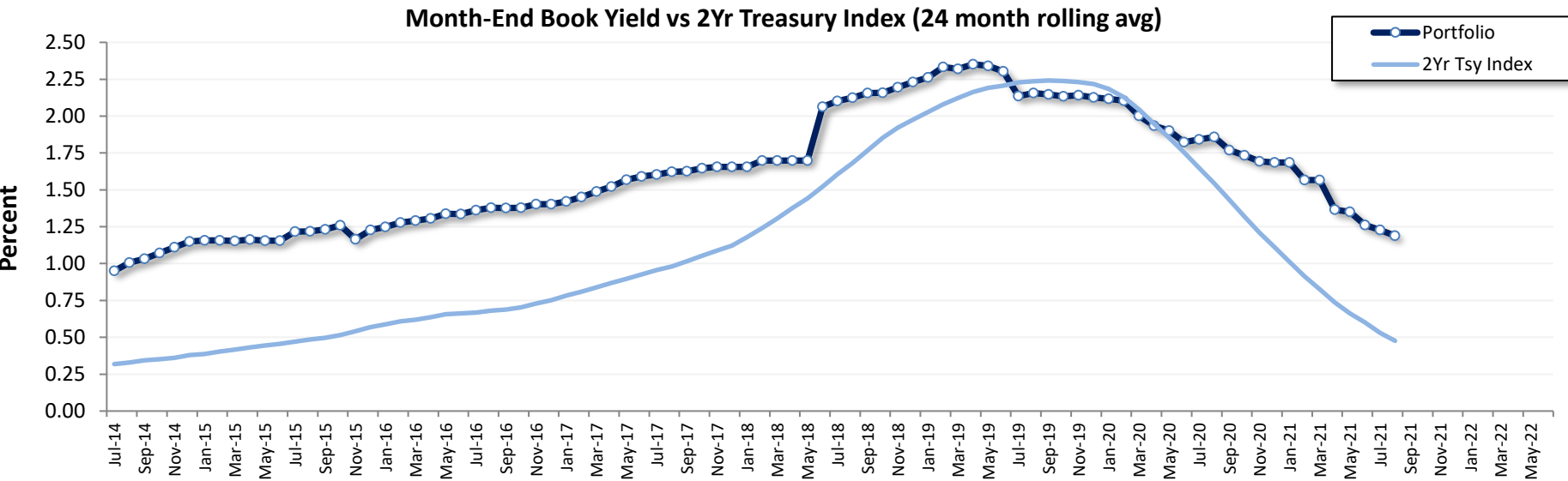
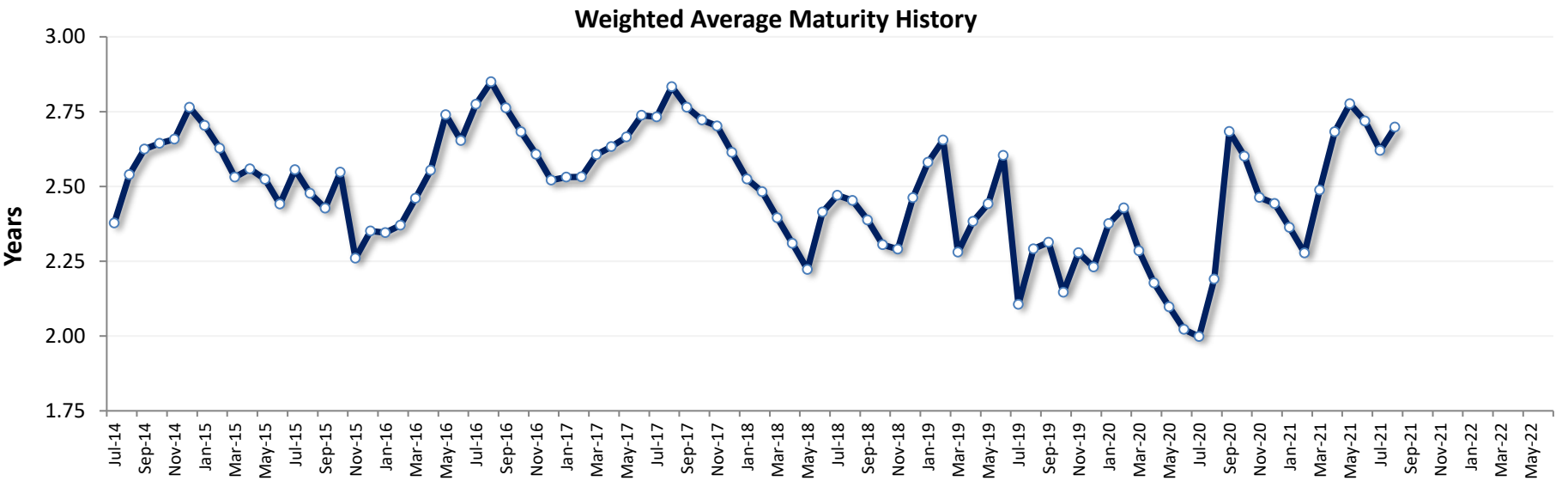
Securities' market values are derived from the Entity's custodian.

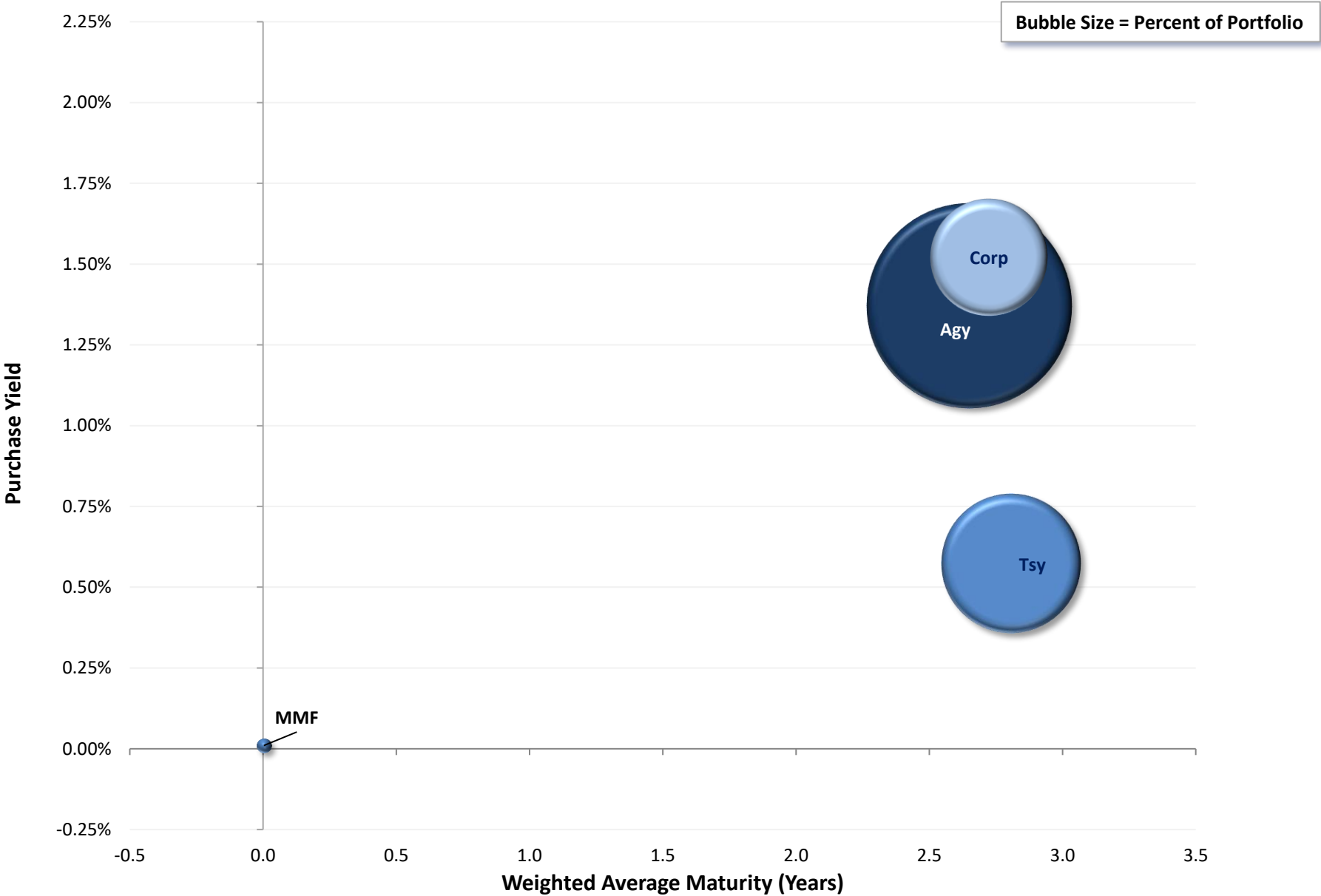


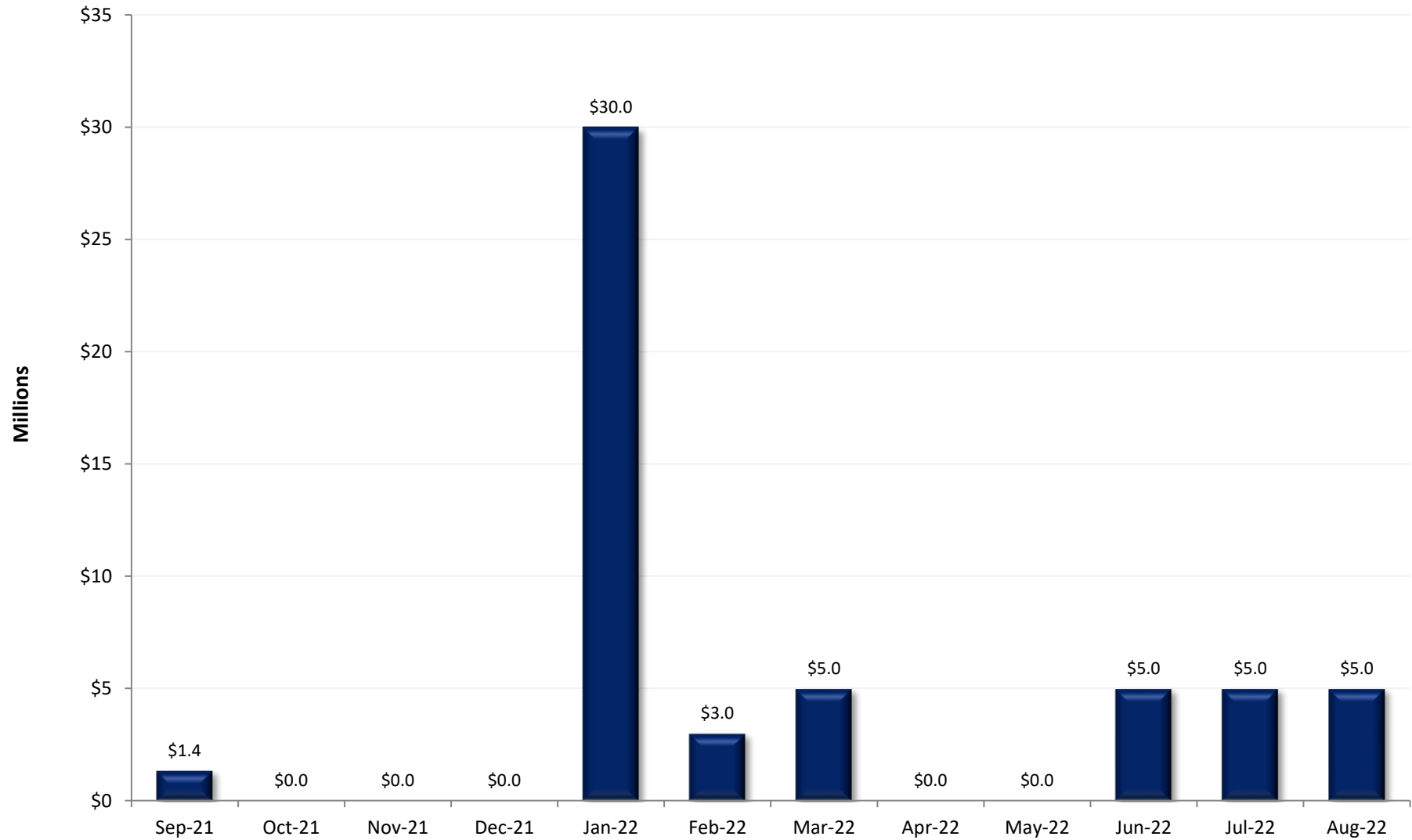
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2014	\$139.3	\$139.5	\$139.6	\$139.7	\$139.9	\$139.9	\$140.0	\$135.9	\$131.1	\$126.7	\$117.3	\$113.4
Fiscal Year 2015	\$110.9	\$109.2	\$106.2	\$106.4	\$106.4	\$106.5	\$106.6	\$106.8	\$106.9	\$108.3	\$112.1	\$112.1
Fiscal Year 2016	\$112.2	\$112.2	\$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	\$362.6	\$363.4	\$364.0	\$364.4	\$364.9	\$365.6	\$366.3	\$367.4	\$424.6	\$443.4	\$449.8
Fiscal Year 2022	\$470.6	\$492.2										

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

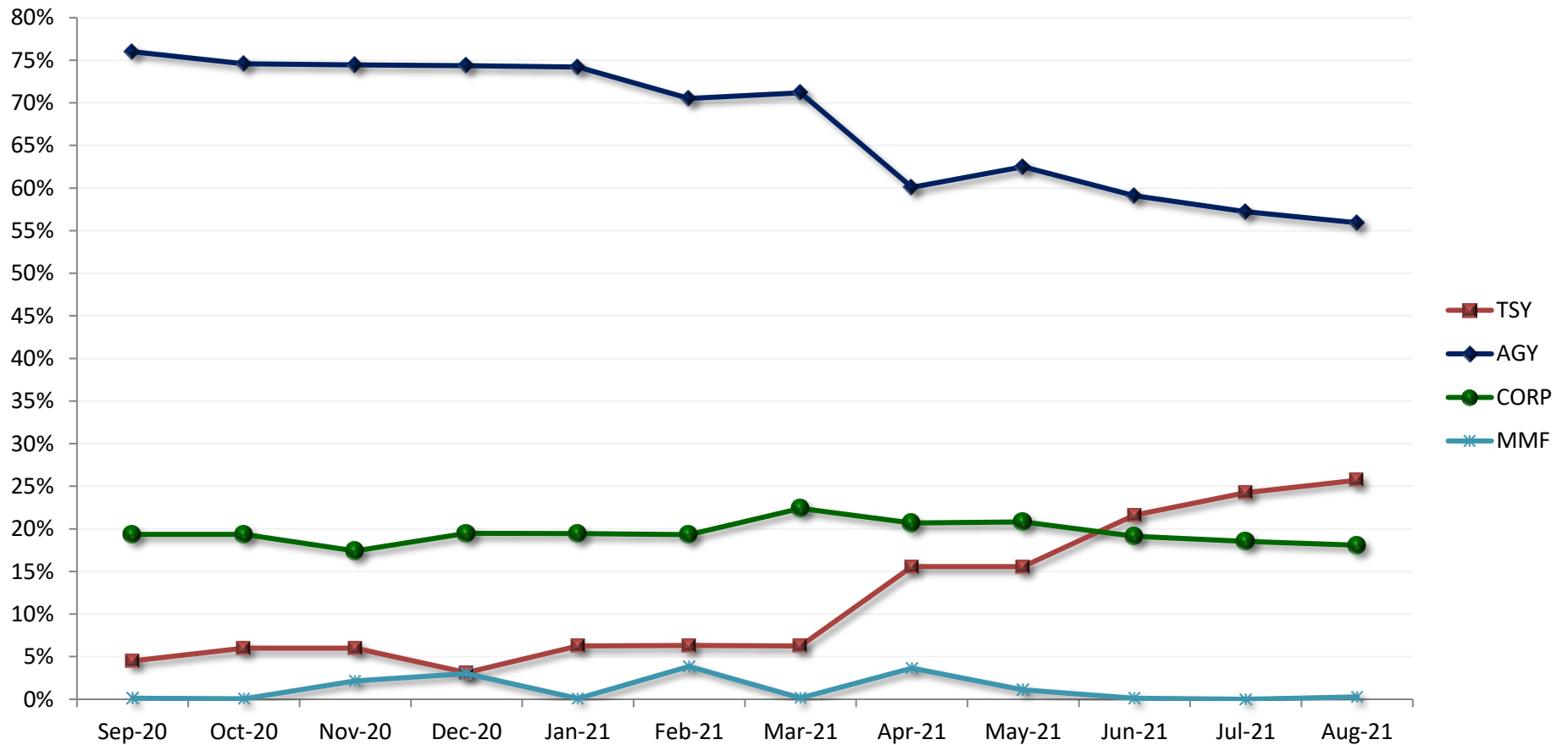




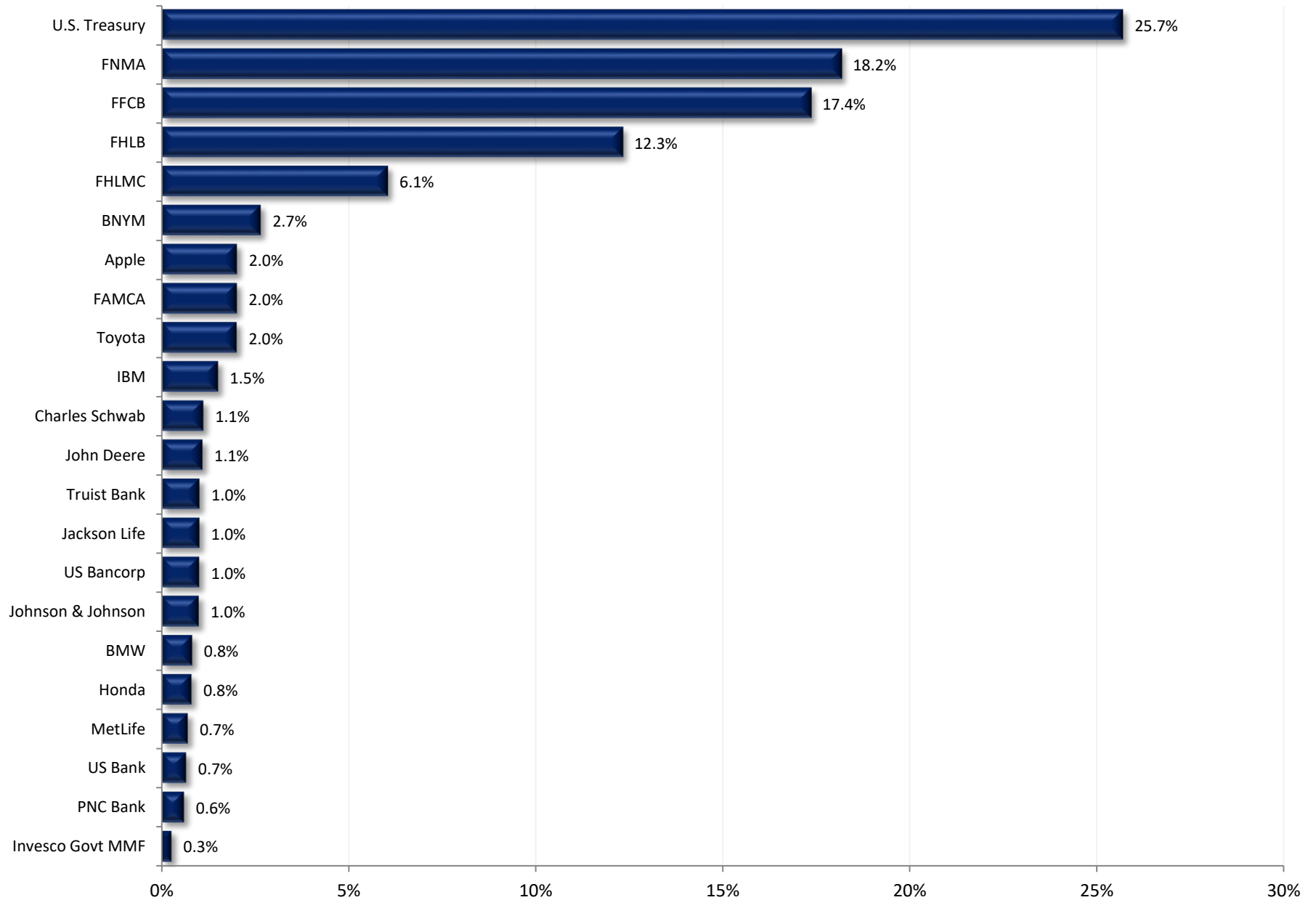


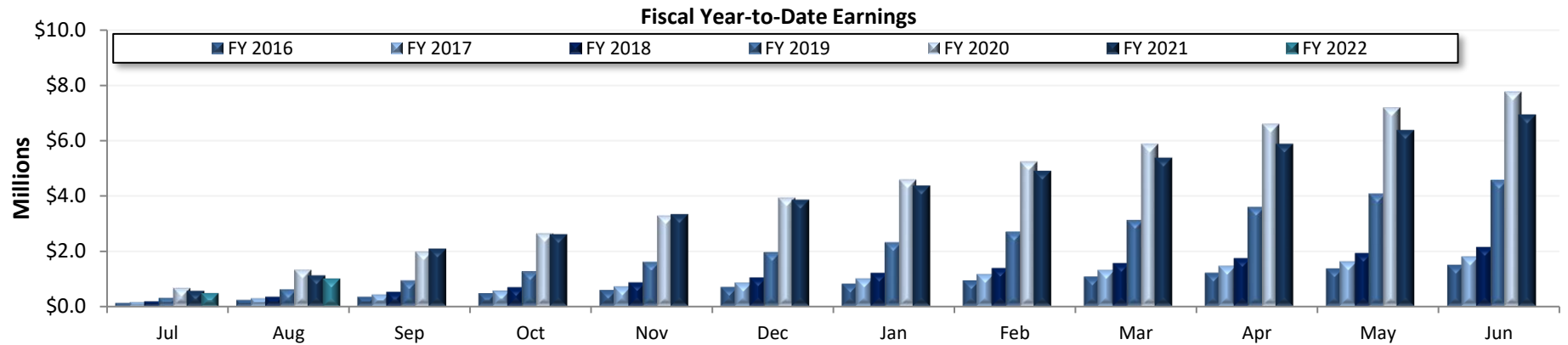
	Sep-21	Oct-21	Nov-21	Dec-21	Jan-22	Feb-22	Mar-22	Apr-22	May-22	Jun-22	Jul-22	Aug-22
Maturities	\$1.4	\$0.0	\$0.0	\$0.0	\$30.0	\$3.0	\$5.0	\$0.0	\$0.0	\$5.0	\$5.0	\$5.0

Par Value in Millions

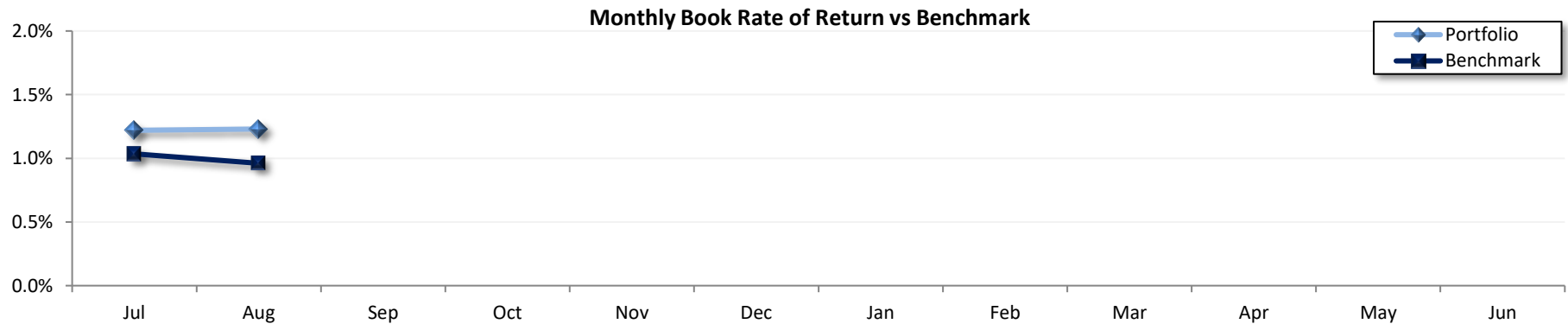


Sector	Sep-20	Oct-20	Nov-20	Dec-20	Jan-21	Feb-21	Mar-21	Apr-21	May-21	Jun-21	Jul-21	Aug-21
Agency	76.0%	74.6%	74.5%	74.4%	74.2%	70.5%	71.2%	60.1%	62.5%	59.1%	57.2%	55.9%
Treasury	4.5%	6.0%	6.0%	3.1%	6.3%	6.3%	6.2%	15.6%	15.6%	21.6%	24.2%	25.7%
Corporates	19.4%	19.4%	17.4%	19.5%	19.4%	19.3%	22.4%	20.7%	20.8%	19.1%	18.5%	18.1%
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%	0.1%	2.2%	3.0%	0.1%	3.9%	0.2%	3.6%	1.1%	0.1%	0.0%	0.3%
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%





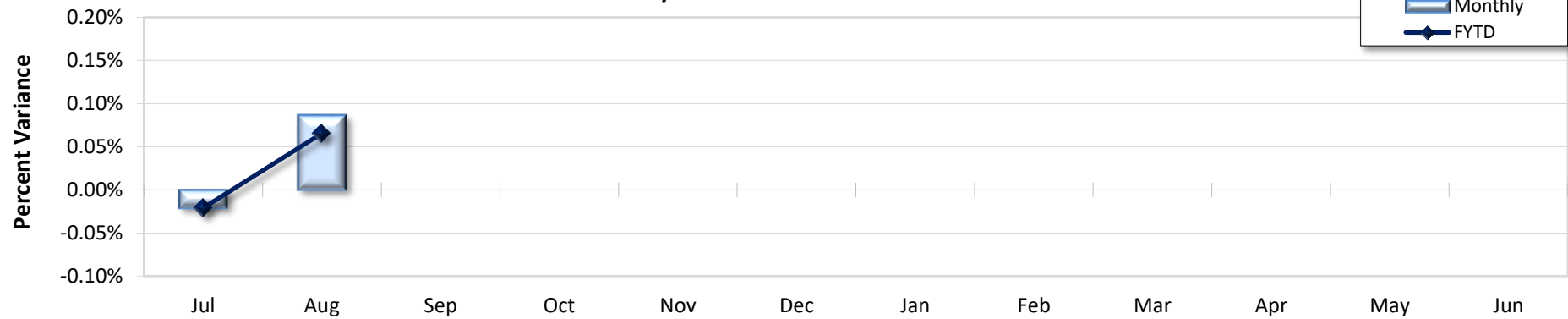
Fiscal YTD (\$Mil)	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
FY 2016	\$0.113	\$0.227	\$0.342	\$0.468	\$0.587	\$0.698	\$0.816	\$0.933	\$1.067	\$1.205	\$1.369	\$1.499
FY 2017	\$0.146	\$0.288	\$0.423	\$0.559	\$0.706	\$0.846	\$0.991	\$1.151	\$1.300	\$1.450	\$1.603	\$1.776
FY 2018	\$0.178	\$0.347	\$0.516	\$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	\$2.091	\$2.617	\$3.349	\$3.866	\$4.379	\$4.905	\$5.378	\$5.883	\$6.377	\$6.935
FY 2022	\$0.489	\$1.004										



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Book Rate of Rtn	1.22%	1.23%										
Benchmark*	1.03%	0.96%										
Variance	0.19%	0.27%										

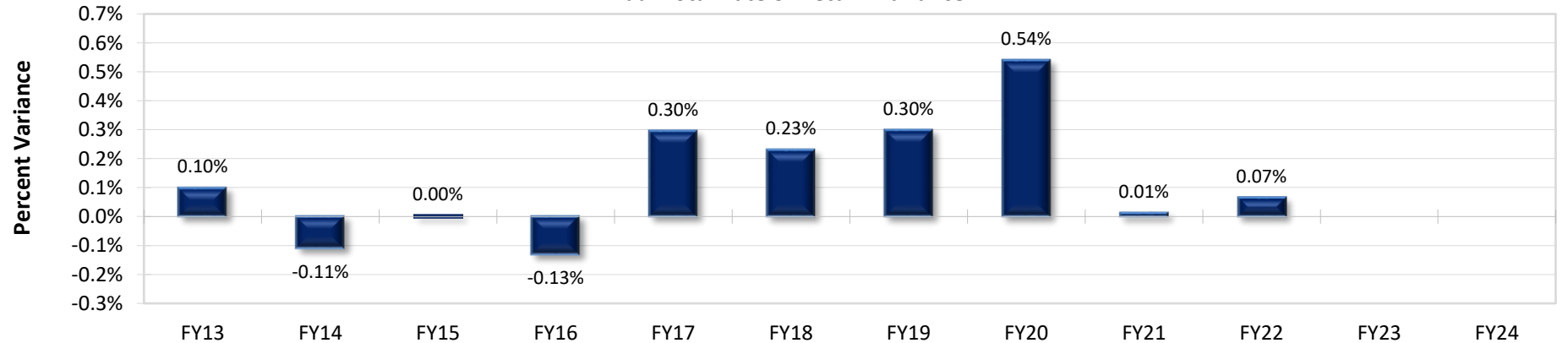
*Current Index: 30 Month Rolling Average ICE BofAML 0-1Y Tsy 10%, 1-5Y Tsy 20%, 0-1Y Agy 10%, 0-5Y Agy 40%, 0-1Y AAA-A Corp 5%, 1-5Y AAA-A Ex Yankee 15%

Monthly and FYTD Total Rate of Return



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Portfolio	0.234%	0.064%										
Benchmark	0.254%	-0.023%										
Monthly Variance	-0.021%	0.086%										
FYTD Variance	-0.021%	0.066%										

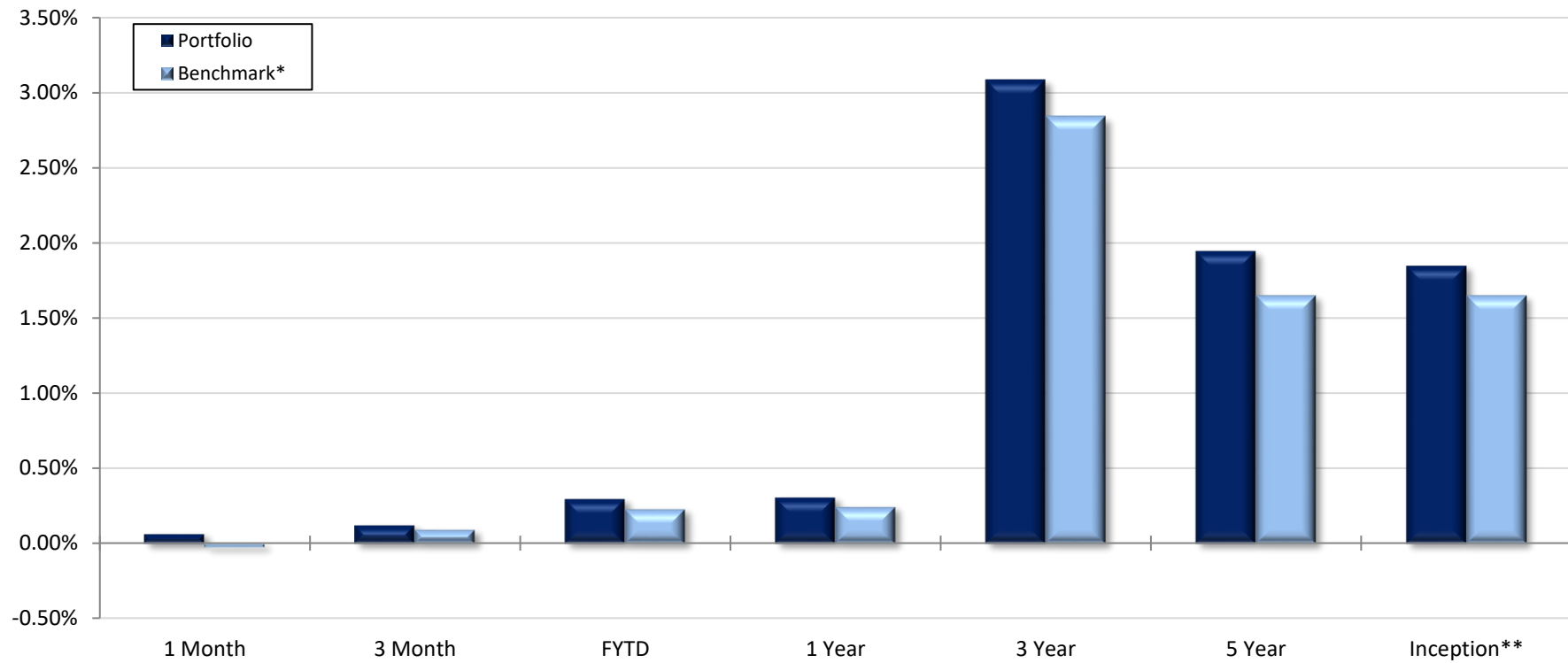
Annual Total Rate of Return Variance



	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%	0.246%	0.297%		
Benchmark	-0.022%	1.195%	1.371%	2.389%	-0.493%	-0.326%	4.279%	4.178%	0.234%	0.232%		
Yearly Variance	0.099%	-0.109%	0.003%	-0.130%	0.296%	0.230%	0.298%	0.540%	0.013%	0.066%		

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



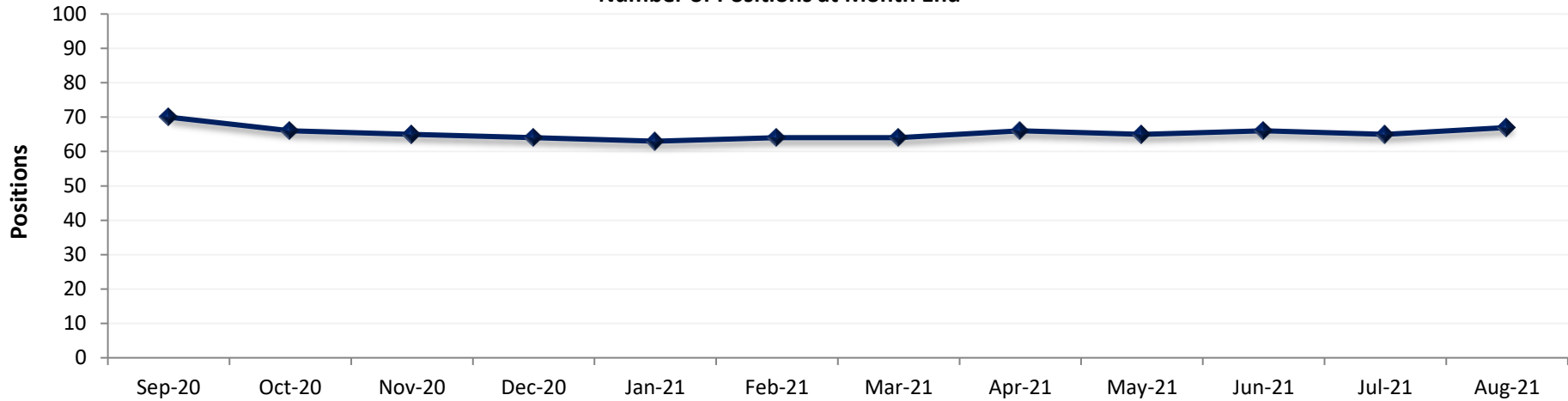
	1 Month	3 Month	FYTD	1 Year	3 Year	5 Year	Inception
Portfolio	0.06%	0.12%	0.30%	0.31%	3.08%	1.95%	1.85%
Benchmark*	-0.02%	0.09%	0.23%	0.25%	2.84%	1.65%	1.65%
Variance	0.09%	0.03%	0.07%	0.06%	0.25%	0.29%	0.19%

*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;

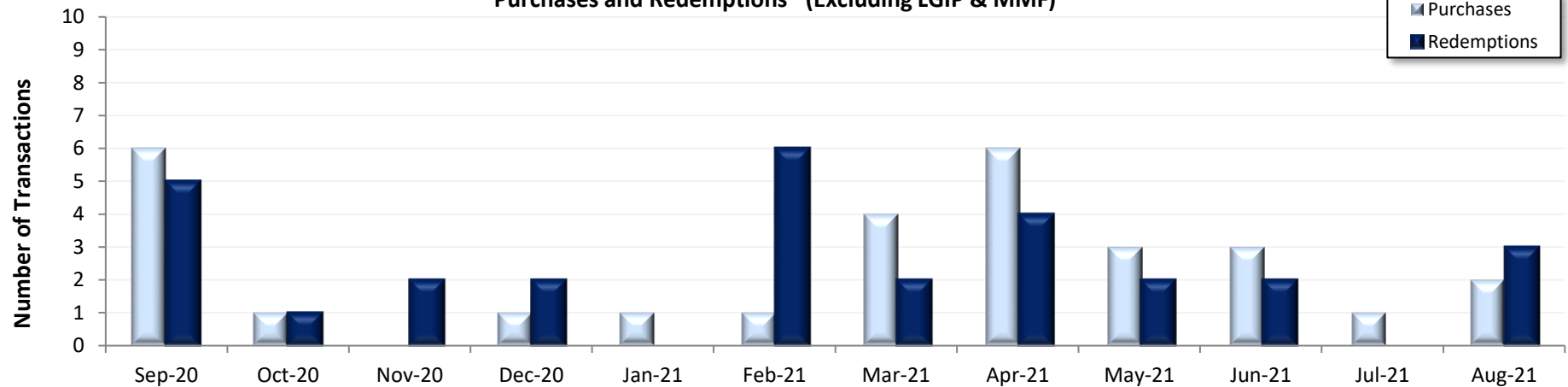
**Inception: September 2014

Number of Positions at Month End



	Sep-20	Oct-20	Nov-20	Dec-20	Jan-21	Feb-21	Mar-21	Apr-21	May-21	Jun-21	Jul-21	Aug-21
Positions	70	66	65	64	63	64	64	66	65	66	65	67

Purchases and Redemptions* (Excluding LGIP & MMF)



*Redemptions include maturities, calls, and sells

	Sep-20	Oct-20	Nov-20	Dec-20	Jan-21	Feb-21	Mar-21	Apr-21	May-21	Jun-21	Jul-21	Aug-21
Purchases	6	1	0	1	1	1	4	6	3	3	1	2
Redemptions	5	1	2	2	0	6	2	4	2	2	0	3
Total Transactions	11	2	2	3	1	7	6	10	5	5	1	5

CLV FHNMS - PM
Portfolio Management
Portfolio Summary
August 31, 2021

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Money Market Sweep	1,353,771.32	1,353,771.32	1,353,771.32	0.27	1	1	0.010	0.010
Corporate Notes	87,805,000.00	91,098,561.65	89,672,811.17	18.09	1,501	994	1.500	1.521
Federal Agency Coupon	277,000,000.00	281,794,520.00	277,182,083.98	55.93	1,576	968	1.352	1.371
Treasury Coupon	128,000,000.00	127,868,895.00	127,407,096.86	25.71	1,193	1,025	0.565	0.573
	494,158,771.32	502,115,747.97	495,615,763.33	100.00%	1,460	985	1.173	1.189

Investments

Total Earnings	August 31 Month Ending	Fiscal Year To Date
Current Year	514,992.91	1,003,773.99
Average Daily Balance	492,199,700.79	481,382,512.82
Effective Rate of Return	1.23%	1.23%

Cory DeMille, Senior Financial Analyst

Reporting period 08/01/2021-08/31/2021
Data Updated: SET_PMFT: 09/08/2021 14:04
Run Date: 09/08/2021 - 14:04

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

CLV FHNMS - PM
Portfolio Management
Portfolio Details - Investments
August 31, 2021

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			1,353,771.32	1,353,771.32	1,353,771.32	0.010	0.010	Aaa	AAA	
Subtotal and Average			6,980,585.58		1,353,771.32	1,353,771.32	1,353,771.32		0.010			
Corporate Notes												
037833DT4	12348	Apple		03/15/2021	7,000,000.00	7,083,020.00	7,061,851.47	1.125	0.881	Aa1	AA+	05/11/2025
037833EB2	12349	Apple		03/26/2021	3,000,000.00	2,985,420.00	2,957,395.10	0.700	1.029	Aa1	AA+	02/08/2026
06406RAA5	12255	BNYM		05/10/2017	3,000,000.00	3,025,470.00	3,002,001.41	2.600	2.436	A1	A	02/07/2022
06406RAN7	12345	BNYM		02/19/2021	5,000,000.00	5,140,850.00	5,165,237.34	1.600	0.679	A1	A	04/24/2025
06406RAS6	12354	BNYM		04/26/2021	5,000,000.00	5,001,950.00	4,995,269.21	0.500	0.536	A1	A	04/26/2024
05565EAW5	12316	BMW		12/06/2019	4,000,000.00	4,186,720.00	4,077,312.50	3.450	2.201	A2	A	04/12/2023
24422EUE7	12352	John Deere		04/16/2021	5,000,000.00	5,476,100.00	5,452,658.42	3.450	0.840	A2	A	03/13/2025
02665WCT6	12287B	Honda		01/15/2019	2,000,000.00	2,137,720.00	1,999,744.27	3.550	3.562	A3	A-	01/12/2024
02665WDD0	12312	Honda		09/27/2019	2,000,000.00	2,084,140.00	1,994,356.50	2.150	2.249	A3	A-	09/10/2024
459200HU8	12343	IBM		12/11/2020	7,000,000.00	7,517,580.00	7,512,763.62	3.625	0.599	A2	A-	02/12/2024
46849LTK7	12308	Jackson Life		08/06/2019	5,000,000.00	5,247,450.00	5,036,170.09	2.650	2.375	A2	A	06/21/2024
478160CN2	12347	Johnson & Johnson		03/05/2021	5,000,000.00	4,956,750.00	4,962,306.93	0.550	0.742	Aaa	AAA	09/01/2025
59217GCT4	12288B	MetLife		01/30/2019	3,500,000.00	3,756,270.00	3,510,740.74	3.600	3.457	Aa3	AA-	01/11/2024
69353RFL7	12290	PNC Bank		02/08/2019	3,000,000.00	3,161,550.00	3,013,903.75	3.500	3.217	A2	A	06/08/2023
808513BB0	12357	Charles Schwab		05/21/2021	5,000,000.00	5,565,400.00	5,557,079.90	4.200	1.005	A2	A	03/24/2025
89788JAB5	12341	Truist Bank		09/30/2020	5,000,000.00	5,072,200.00	5,061,470.76	1.250	0.437	A2	A	03/09/2023
89236THP3	12359	Toyota		06/07/2021	5,000,000.00	4,972,900.00	4,987,222.75	0.800	0.863	A1	A+	10/16/2025
89236TDP7	12390A	Toyota		01/31/2017	5,000,000.00	5,043,450.00	4,998,820.51	2.600	2.670	A1	A+	01/11/2022
90331HNL3	12293	US Bank		02/25/2019	3,305,000.00	3,419,121.65	3,295,702.86	2.850	3.065	A1	AA-	01/23/2023
91159HHX1	12310	US Bancorp		08/07/2019	5,000,000.00	5,264,500.00	5,030,803.04	2.400	2.176	A2	A+	07/30/2024
Subtotal and Average			89,698,107.55		87,805,000.00	91,098,561.65	89,672,811.17		1.521			
Federal Agency Coupon												
3133EHTS2	12259	FFCB		08/31/2017	5,000,000.00	5,084,250.00	5,005,489.62	1.900	1.775	Aaa	AA+	08/03/2022
3133EJYL7	12280	FFCB		09/21/2018	5,000,000.00	5,255,400.00	4,975,163.23	2.800	3.068	Aaa	AA+	09/05/2023
3133EJWA3	12284	FFCB		12/14/2018	6,000,000.00	6,235,620.00	6,004,373.83	2.900	2.845	Aaa	AA+	02/03/2023
3133EJ5G0	12286	FFCB		01/16/2019	5,000,000.00	5,282,100.00	4,999,002.50	2.700	2.709	Aaa	AA+	01/16/2024
3133EKMV5	12303	FFCB		05/23/2019	10,000,000.00	10,258,100.00	10,000,000.00	2.200	2.200	Aaa	AA+	11/23/2022
3133EKNX0	12305	FFCB		06/04/2019	7,000,000.00	7,340,760.00	7,030,145.99	2.160	1.995	Aaa	AA+	06/03/2024
3133EKPT7	12306	FFCB		06/07/2019	5,000,000.00	5,169,000.00	5,014,813.91	2.125	1.949	Aaa	AA+	06/05/2023
3133EKWV4	12309	FFCB		08/05/2019	10,000,000.00	10,414,300.00	10,025,439.42	1.850	1.758	Aaa	AA+	07/26/2024

Data Updated: SET_PMFT: 09/08/2021 14:04

Run Date: 09/08/2021 - 14:04

Portfolio CLVE
AP
PM (PRF_PM2) 7.3.0

CLV FHNMS - PM
Portfolio Management
Portfolio Details - Investments
August 31, 2021

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												
3133EK4X1	12314	FFCB		11/01/2019	10,000,000.00	10,284,300.00	9,977,629.17	1.600	1.707	Aaa	AA+	11/01/2023
3133EK6J0	12315	FFCB		11/26/2019	8,000,000.00	8,294,080.00	7,988,208.17	1.625	1.673	Aaa	AA+	11/08/2024
3133ELHR8	12319	FFCB		01/21/2020	15,000,000.00	15,088,350.00	15,000,105.00	1.600	1.598	Aaa	AA+	01/21/2022
313383YJ4	12283	FHLB		11/27/2018	5,000,000.00	5,314,900.00	5,031,175.25	3.375	3.040	Aaa	AA+	09/08/2023
3130A0F70	12285	FHLB		12/14/2018	5,000,000.00	5,350,100.00	5,049,206.72	3.375	2.906	Aaa	AA+	12/08/2023
313378WG2	12291	FHLB		02/12/2019	5,000,000.00	5,064,050.00	4,999,057.71	2.500	2.537	Aaa	AA+	03/11/2022
313380GJ0	12311	FHLB		09/26/2019	10,000,000.00	10,196,300.00	10,038,565.57	2.000	1.612	Aaa	AA+	09/09/2022
3130AJXD6	12338	FHLB		09/10/2020	10,000,000.00	9,982,600.00	9,974,844.99	0.125	0.250	Aaa	AA+	09/08/2023
3130AM4L3	12353	FHLB		04/29/2021	10,000,000.00	10,026,800.00	10,000,000.00	0.500	0.500	Aaa	AA+	04/29/2026
3130AMFV9	12356	FHLB		05/20/2021	6,000,000.00	6,010,500.00	6,000,000.00	0.750	0.750	Aaa	AA+	11/20/2025
3130AMPD8	12358	FHLB		05/28/2021	10,000,000.00	9,998,500.00	10,000,000.00	0.385	0.385	Aaa	AA+	05/28/2024
3134GBRT1	12257	FHLMC		06/29/2017	5,000,000.00	5,079,550.00	5,000,000.00	2.000	2.000	Aaa	AA+	06/29/2022
3134GWL38	12337	FHLMC		09/15/2020	10,000,000.00	9,972,600.00	10,000,000.00	0.540	0.540	Aaa	AA+	09/15/2025
3137EAEX3	12340	FHLMC		09/30/2020	10,000,000.00	9,896,200.00	9,985,567.54	0.375	0.411	Aaa	AA+	09/23/2025
3137EADB2	12437A	FHLMC		09/29/2017	5,000,000.00	5,042,250.00	5,008,194.43	2.375	1.907	Aaa	AA+	01/13/2022
3135G0S38	12248	FNMA		02/06/2017	5,000,000.00	5,033,350.00	4,999,572.41	2.000	2.026	Aaa	AA+	01/05/2022
3135G0T78	12262	FNMA		11/07/2017	5,000,000.00	5,102,550.00	4,998,083.48	2.000	2.037	Aaa	AA+	10/05/2022
3135G0V75	12307	FNMA		07/09/2019	10,000,000.00	10,383,800.00	9,958,260.29	1.750	1.905	Aaa	AA+	07/02/2024
3135G0X24	12321	FNMA		01/14/2020	7,000,000.00	7,278,460.00	6,982,108.42	1.625	1.705	Aaa	AA+	01/07/2025
3135G0V34	12322	FNMA		02/06/2020	10,000,000.00	10,537,800.00	10,236,690.62	2.500	1.492	Aaa	AA+	02/05/2024
3136G4V34	12334	FNMA		08/26/2020	10,000,000.00	9,991,300.00	10,000,000.00	0.550	0.550	Aaa	AA+	08/26/2025
3135G04Z3	12335	FNMA		08/28/2020	10,000,000.00	9,975,500.00	10,011,234.54	0.500	0.470	Aaa	AA+	06/17/2025
3136G4X24	12336	FNMA		09/10/2020	10,000,000.00	9,996,400.00	10,007,037.45	0.600	0.583	Aaa	AA+	08/29/2025
3135G04Z3	12339	FNMA		09/24/2020	8,000,000.00	7,980,400.00	8,022,844.20	0.500	0.424	Aaa	AA+	06/17/2025
3135G05X7	12365	FNMA		08/20/2021	15,000,000.00	14,869,350.00	14,859,269.52	0.375	0.614	Aaa	AA+	08/25/2025
31422XCK6	12346	FAMCA		03/16/2021	10,000,000.00	10,005,000.00	10,000,000.00	0.875	0.875			03/16/2026
Subtotal and Average			274,211,158.85		277,000,000.00	281,794,520.00	277,182,083.98		1.371			
Treasury Coupon												
912828S92	12320	U.S. Treasury		01/14/2020	6,500,000.00	6,632,015.00	6,456,172.72	1.250	1.614	Aaa	AA+	07/31/2023
91282CBR1	12350	U.S. Treasury		04/12/2021	20,000,000.00	19,967,200.00	19,960,712.20	0.250	0.328	Aaa	AA+	03/15/2024
912828ZF0	12351	U.S. Treasury		04/15/2021	20,000,000.00	19,977,400.00	19,919,498.83	0.500	0.614	Aaa	AA+	03/31/2025
91282CBQ3	12355	U.S. Treasury		04/29/2021	18,000,000.00	17,838,360.00	17,743,884.13	0.500	0.824	Aaa	AA+	02/28/2026
91282CCK5	12360	U.S. Treasury		06/30/2021	15,000,000.00	14,988,300.00	14,964,130.19	0.125	0.256	Aaa	AA+	06/30/2023
91282CCD1	12361	U.S. Treasury		06/28/2021	17,500,000.00	17,484,250.00	17,460,921.22	0.125	0.253	Aaa	AA+	05/31/2023

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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												
91282CAK7	12362	U.S. Treasury		07/30/2021	16,000,000.00	15,967,520.00	15,970,675.68	0.125	0.215	Aaa	AA+	09/15/2023
91282CCP4	12364	U.S. Treasury		08/20/2021	10,000,000.00	9,932,000.00	9,935,975.13	0.625	0.758	Aaa	AA+	07/31/2026
9128282P4	12441A	U.S. Treasury		10/30/2017	5,000,000.00	5,081,850.00	4,995,126.76	1.875	1.987	Aaa	AA+	07/31/2022
Subtotal and Average			121,309,848.80		128,000,000.00	127,868,895.00	127,407,096.86		0.573			
Total and Average			492,199,700.79		494,158,771.32	502,115,747.97	495,615,763.33		1.189			

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CLV FHNMS - Maturity Report

Inventory by Maturity Report

August 31, 2021

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	07/01/2021	1,353,771.32	0.010		1,353,771.32	1	1,353,771.32	0.010	0.010	1
3135G0S38	12248	913000	FAC	FNMA	02/06/2017	4,999,572.41	2.000	01/05/2022	5,000,000.00	1,794	5,000,000.00	1.998	2.026	126
89236TDP7	12390A	913000	MTN	Toyota	01/31/2017	4,998,820.51	2.600	01/11/2022	5,000,000.00	1,806	5,000,000.00	2.633	2.670	132
3137EADB2	12437A	913000	FAC	FHLMC	09/29/2017	5,008,194.43	2.375	01/13/2022	5,000,000.00	1,567	5,000,000.00	1.881	1.907	134
3133ELHR8	12319	913000	FAC	FFCB	01/21/2020	15,000,105.00	1.600	01/21/2022	15,000,000.00	731	15,000,000.00	1.576	1.598	142
06406RAA5	12255	913000	MTN	BNYM	05/10/2017	3,002,001.41	2.600	02/07/2022	3,000,000.00	1,734	3,000,000.00	2.402	2.436	159
313378WG2	12291	913000	FAC	FHLB	02/12/2019	4,999,057.71	2.500	03/11/2022	5,000,000.00	1,123	5,000,000.00	2.502	2.537	191
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	301
9128282P4	12441A	913000	TRC	U.S. Treasury	10/30/2017	4,995,126.76	1.875	07/31/2022	5,000,000.00	1,735	5,000,000.00	1.960	1.987	333
3133EHTS2	12259	913000	FAC	FFCB	08/31/2017	5,005,489.62	1.900	08/03/2022	5,000,000.00	1,798	5,000,000.00	1.751	1.775	336
313380GJ0	12311	913000	FAC	FHLB	09/26/2019	10,038,565.57	2.000	09/09/2022	10,000,000.00	1,079	10,000,000.00	1.590	1.612	373
3135G0T78	12262	913000	FAC	FNMA	11/07/2017	4,998,083.48	2.000	10/05/2022	5,000,000.00	1,793	5,000,000.00	2.009	2.037	399
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	448
90331HNL3	12293	913000	MTN	US Bank	02/25/2019	3,295,702.86	2.850	01/23/2023	3,305,000.00	1,428	3,305,000.00	3.023	3.065	509
3133EJWA3	12284	913000	FAC	FFCB	12/14/2018	6,004,373.83	2.900	02/03/2023	6,000,000.00	1,512	6,000,000.00	2.806	2.845	520
89788JAB5	12341	913000	MTN	Truist Bank	09/30/2020	5,061,470.76	1.250	03/09/2023	5,000,000.00	890	5,000,000.00	0.431	0.437	554
05565EAW5	12316	913000	MTN	BMW	12/06/2019	4,077,312.50	3.450	04/12/2023	4,000,000.00	1,223	4,000,000.00	2.170	2.201	588
91282CCD1	12361	913000	TRC	U.S. Treasury	06/28/2021	17,460,921.22	0.125	05/31/2023	17,500,000.00	702	17,500,000.00	0.250	0.253	637
3133EKPT7	12306	913000	FAC	FFCB	06/07/2019	5,014,813.91	2.125	06/05/2023	5,000,000.00	1,459	5,000,000.00	1.923	1.949	642
69353RFL7	12290	913000	MTN	PNC Bank	02/08/2019	3,013,903.75	3.500	06/08/2023	3,000,000.00	1,581	3,000,000.00	3.172	3.217	645
91282CCK5	12360	913000	TRC	U.S. Treasury	06/30/2021	14,964,130.19	0.125	06/30/2023	15,000,000.00	730	15,000,000.00	0.253	0.256	667
912828S92	12320	913000	TRC	U.S. Treasury	01/14/2020	6,456,172.72	1.250	07/31/2023	6,500,000.00	1,294	6,500,000.00	1.592	1.614	698
3133EJYL7	12280	913000	FAC	FFCB	09/21/2018	4,975,163.23	2.800	09/05/2023	5,000,000.00	1,810	5,000,000.00	3.026	3.068	734
313383YJ4	12283	913000	FAC	FHLB	11/27/2018	5,031,175.25	3.375	09/08/2023	5,000,000.00	1,746	5,000,000.00	2.999	3.040	737
3130AJXD6	12338	913000	FAC	FHLB	09/10/2020	9,974,844.99	0.125	09/08/2023	10,000,000.00	1,093	10,000,000.00	0.247	0.250	737
91282CAK7	12362	913000	TRC	U.S. Treasury	07/30/2021	15,970,675.68	0.125	09/15/2023	16,000,000.00	777	16,000,000.00	0.212	0.215	744
3133EK4X1	12314	913000	FAC	FFCB	11/01/2019	9,977,629.17	1.600	11/01/2023	10,000,000.00	1,461	10,000,000.00	1.684	1.707	791
3130A0F70	12285	913000	FAC	FHLB	12/14/2018	5,049,206.72	3.375	12/08/2023	5,000,000.00	1,820	5,000,000.00	2.866	2.906	828
59217GCT4	12288B	913000	MTN	MetLife	01/30/2019	3,510,740.74	3.600	01/11/2024	3,500,000.00	1,807	3,500,000.00	3.410	3.457	862
02665WCT6	12287B	913000	MTN	Honda	01/15/2019	1,999,744.27	3.550	01/12/2024	2,000,000.00	1,823	2,000,000.00	3.514	3.562	863
3133EJ5G0	12286	913000	FAC	FFCB	01/16/2019	4,999,002.50	2.700	01/16/2024	5,000,000.00	1,826	5,000,000.00	2.672	2.709	867
3135G0V34	12322	913000	FAC	FNMA	02/06/2020	10,236,690.62	2.500	02/05/2024	10,000,000.00	1,460	10,000,000.00	1.472	1.492	887
459200HU8	12343	913000	MTN	IBM	12/11/2020	7,512,763.62	3.625	02/12/2024	7,000,000.00	1,158	7,000,000.00	0.590	0.599	894
91282CBR1	12350	913000	TRC	U.S. Treasury	04/12/2021	19,960,712.20	0.250	03/15/2024	20,000,000.00	1,068	20,000,000.00	0.323	0.328	926
06406RAS6	12354	913000	MTN	BNYM	04/26/2021	4,995,269.21	0.500	04/26/2024	5,000,000.00	1,096	5,000,000.00	0.529	0.536	968

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Inventory by Maturity Report**

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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	
3130AMPD8	12358	913000	FAC	FHLB	05/28/2021	10,000,000.00	0.385	05/28/2024	10,000,000.00	1,096	10,000,000.00	0.380	0.385	1,000
3133EKNX0	12305	913000	FAC	FFCB	06/04/2019	7,030,145.99	2.160	06/03/2024	7,000,000.00	1,826	7,000,000.00	1.968	1.995	1,006
46849LTK7	12308	913000	MTN	Jackson Life	08/06/2019	5,036,170.09	2.650	06/21/2024	5,000,000.00	1,781	5,000,000.00	2.343	2.375	1,024
3135G0V75	12307	913000	FAC	FNMA	07/09/2019	9,958,260.29	1.750	07/02/2024	10,000,000.00	1,820	10,000,000.00	1.879	1.905	1,035
3133EKWV4	12309	913000	FAC	FFCB	08/05/2019	10,025,439.42	1.850	07/26/2024	10,000,000.00	1,817	10,000,000.00	1.734	1.758	1,059
91159HHX1	12310	913000	MTN	US Bancorp	08/07/2019	5,030,803.04	2.400	07/30/2024	5,000,000.00	1,819	5,000,000.00	2.146	2.176	1,063
02665WDD0	12312	913000	MTN	Honda	09/27/2019	1,994,356.50	2.150	09/10/2024	2,000,000.00	1,810	2,000,000.00	2.218	2.249	1,105
3133EK6J0	12315	913000	FAC	FFCB	11/26/2019	7,988,208.17	1.625	11/08/2024	8,000,000.00	1,809	8,000,000.00	1.650	1.673	1,164
3135G0X24	12321	913000	FAC	FNMA	01/14/2020	6,982,108.42	1.625	01/07/2025	7,000,000.00	1,820	7,000,000.00	1.682	1.705	1,224
24422EUE7	12352	913000	MTN	John Deere	04/16/2021	5,452,658.42	3.450	03/13/2025	5,000,000.00	1,427	5,000,000.00	0.828	0.840	1,289
808513BB0	12357	913000	MTN	Charles Schwab	05/21/2021	5,557,079.90	4.200	03/24/2025	5,000,000.00	1,403	5,000,000.00	0.991	1.005	1,300
912828ZF0	12351	913000	TRC	U.S. Treasury	04/15/2021	19,919,498.83	0.500	03/31/2025	20,000,000.00	1,446	20,000,000.00	0.606	0.614	1,307
06406RAN7	12345	913000	MTN	BNYM	02/19/2021	5,165,237.34	1.600	04/24/2025	5,000,000.00	1,525	5,000,000.00	0.670	0.679	1,331
037833DT4	12348	913000	MTN	Apple	03/15/2021	7,061,851.47	1.125	05/11/2025	7,000,000.00	1,518	7,000,000.00	0.869	0.881	1,348
3135G04Z3	12335	913000	FAC	FNMA	08/28/2020	10,011,234.54	0.500	06/17/2025	10,000,000.00	1,754	10,000,000.00	0.464	0.470	1,385
3135G04Z3	12339	913000	FAC	FNMA	09/24/2020	8,022,844.20	0.500	06/17/2025	8,000,000.00	1,727	8,000,000.00	0.418	0.424	1,385
3135G05X7	12365	913000	FAC	FNMA	08/20/2021	14,859,269.52	0.375	08/25/2025	15,000,000.00	1,466	15,000,000.00	0.605	0.614	1,454
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	1,455
3136G4X24	12336	913000	FAC	FNMA	09/10/2020	10,007,037.45	0.600	08/29/2025	10,000,000.00	1,814	10,000,000.00	0.575	0.583	1,458
478160CN2	12347	913000	MTN	Johnson & Johnson	03/05/2021	4,962,306.93	0.550	09/01/2025	5,000,000.00	1,641	5,000,000.00	0.732	0.742	1,461
3134GWL38	12337	913000	FAC	FHLMC	09/15/2020	10,000,000.00	0.540	09/15/2025	10,000,000.00	1,826	10,000,000.00	0.533	0.540	1,475
3137EAEX3	12340	913000	FAC	FHLMC	09/30/2020	9,985,567.54	0.375	09/23/2025	10,000,000.00	1,819	10,000,000.00	0.405	0.411	1,483
89236THP3	12359	913000	MTN	Toyota	06/07/2021	4,987,222.75	0.800	10/16/2025	5,000,000.00	1,592	5,000,000.00	0.851	0.863	1,506
3130AMFV9	12356	913000	FAC	FHLB	05/20/2021	6,000,000.00	0.750	11/20/2025	6,000,000.00	1,645	6,000,000.00	0.740	0.750	1,541
037833EB2	12349	913000	MTN	Apple	03/26/2021	2,957,395.10	0.700	02/08/2026	3,000,000.00	1,780	3,000,000.00	1.015	1.029	1,621
91282CBQ3	12355	913000	TRC	U.S. Treasury	04/29/2021	17,743,884.13	0.500	02/28/2026	18,000,000.00	1,766	18,000,000.00	0.812	0.824	1,641
31422XCK6	12346	913000	FAC	FAMCA	03/16/2021	10,000,000.00	0.875	03/16/2026	10,000,000.00	1,826	10,000,000.00	0.863	0.875	1,657
3130AM4L3	12353	913000	FAC	FHLB	04/29/2021	10,000,000.00	0.500	04/29/2026	10,000,000.00	1,826	10,000,000.00	0.493	0.500	1,701
91282CCP4	12364	913000	TRC	U.S. Treasury	08/20/2021	9,935,975.13	0.625	07/31/2026	10,000,000.00	1,806	10,000,000.00	0.748	0.758	1,794
Subtotal and Average						495,615,763.33			494,158,771.32		494,158,771.32	1.173	1.189	984
Net Maturities and Average						495,615,763.33			494,158,771.32		494,158,771.32	1.173	1.189	984

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CLV FHNMS - Credit Rating
Credit Rating Report
August 31, 2021
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	1,353,771.32	1,353,771.32	1,353,771.32	Aaa	AAA	07/01/2021		1	0.010	0.010	0.27
12248	FNMA	3135G0S38	4,993,900.00	4,999,572.41	5,033,350.00	Aaa	AA+	02/06/2017	01/05/2022	126	2.000	2.026	1.01
12257	FHLMC	3134GBRT1	5,000,000.00	5,000,000.00	5,079,550.00	Aaa	AA+	06/29/2017	06/29/2022	301	2.000	2.000	1.01
12259	FFCB	3133EHTS2	5,029,300.00	5,005,489.62	5,084,250.00	Aaa	AA+	08/31/2017	08/03/2022	336	1.900	1.775	1.01
12262	FNMA	3135G0T78	4,991,400.00	4,998,083.48	5,102,550.00	Aaa	AA+	11/07/2017	10/05/2022	399	2.000	2.037	1.01
12280	FFCB	3133EJYL7	4,938,800.00	4,975,163.23	5,255,400.00	Aaa	AA+	09/21/2018	09/05/2023	734	2.800	3.068	1.00
12283	FHLB	313383YJ4	5,073,800.00	5,031,175.25	5,314,900.00	Aaa	AA+	11/27/2018	09/08/2023	737	3.375	3.040	1.02
12284	FFCB	3133EJWA3	6,012,720.00	6,004,373.83	6,235,620.00	Aaa	AA+	12/14/2018	02/03/2023	520	2.900	2.845	1.21
12285	FHLB	3130A0F70	5,108,050.00	5,049,206.72	5,350,100.00	Aaa	AA+	12/14/2018	12/08/2023	828	3.375	2.906	1.02
12286	FFCB	3133EJ5G0	4,997,900.00	4,999,002.50	5,282,100.00	Aaa	AA+	01/16/2019	01/16/2024	867	2.700	2.709	1.01
12291	FHLB	313378WG2	4,994,500.00	4,999,057.71	5,064,050.00	Aaa	AA+	02/12/2019	03/11/2022	191	2.500	2.537	1.01
12303	FFCB	3133EKMV5	10,000,000.00	10,000,000.00	10,258,100.00	Aaa	AA+	05/23/2019	11/23/2022	448	2.200	2.200	2.02
12305	FFCB	3133EKNX0	7,054,670.00	7,030,145.99	7,340,760.00	Aaa	AA+	06/04/2019	06/03/2024	1,006	2.160	1.995	1.42
12306	FFCB	3133EKPT7	5,033,600.00	5,014,813.91	5,169,000.00	Aaa	AA+	06/07/2019	06/05/2023	642	2.125	1.949	1.01
12307	FNMA	3135G0V75	9,926,700.00	9,958,260.29	10,383,800.00	Aaa	AA+	07/09/2019	07/02/2024	1,035	1.750	1.905	2.01
12309	FFCB	3133EKWV4	10,043,600.00	10,025,439.42	10,414,300.00	Aaa	AA+	08/05/2019	07/26/2024	1,059	1.850	1.758	2.02
12311	FHLB	313380GJ0	10,111,400.00	10,038,565.57	10,196,300.00	Aaa	AA+	09/26/2019	09/09/2022	373	2.000	1.612	2.03
12314	FFCB	3133EK4X1	9,958,700.00	9,977,629.17	10,284,300.00	Aaa	AA+	11/01/2019	11/01/2023	791	1.600	1.707	2.01
12315	FFCB	3133EK6J0	7,981,680.00	7,988,208.17	8,294,080.00	Aaa	AA+	11/26/2019	11/08/2024	1,164	1.625	1.673	1.61
12319	FFCB	3133ELHR8	15,000,540.00	15,000,105.00	15,088,350.00	Aaa	AA+	01/21/2020	01/21/2022	142	1.600	1.598	3.03
12320	UST	912828S92	6,418,750.00	6,456,172.72	6,632,015.00	Aaa	AA+	01/14/2020	07/31/2023	698	1.250	1.614	1.30
12321	FNMA	3135G0X24	6,973,400.00	6,982,108.42	7,278,460.00	Aaa	AA+	01/14/2020	01/07/2025	1,224	1.625	1.705	1.41
12322	FNMA	3135G0V34	10,389,700.00	10,236,690.62	10,537,800.00	Aaa	AA+	02/06/2020	02/05/2024	887	2.500	1.492	2.07
12334	FNMA	3136G4V34	10,000,000.00	10,000,000.00	9,991,300.00	Aaa	AA+	08/26/2020	08/26/2025	1,455	0.550	0.550	2.02
12335	FNMA	3135G04Z3	10,014,220.00	10,011,234.54	9,975,500.00	Aaa	AA+	08/28/2020	06/17/2025	1,385	0.500	0.470	2.02
12336	FNMA	3136G4X24	10,010,000.00	10,007,037.45	9,996,400.00	Aaa	AA+	09/10/2020	08/29/2025	1,458	0.600	0.583	2.02
12337	FHLMC	3134GWL38	10,000,000.00	10,000,000.00	9,972,600.00	Aaa	AA+	09/15/2020	09/15/2025	1,475	0.540	0.540	2.02
12338	FHLB	3130AJXD6	9,962,700.00	9,974,844.99	9,982,600.00	Aaa	AA+	09/10/2020	09/08/2023	737	0.125	0.250	2.01
12339	FNMA	3135G04Z3	8,028,480.00	8,022,844.20	7,980,400.00	Aaa	AA+	09/24/2020	06/17/2025	1,385	0.500	0.424	1.62
12340	FHLMC	3137EAEX3	9,982,300.00	9,985,567.54	9,896,200.00	Aaa	AA+	09/30/2020	09/23/2025	1,483	0.375	0.411	2.01
12347	JNJ	478160CN2	4,957,700.00	4,962,306.93	4,956,750.00	Aaa	AAA	03/05/2021	09/01/2025	1,461	0.550	0.742	1.00
12350	UST	91282CBR1	19,954,687.50	19,960,712.20	19,967,200.00	Aaa	AA+	04/12/2021	03/15/2024	926	0.250	0.328	4.03
12351	UST	91282ZF0	19,910,937.50	19,919,498.83	19,977,400.00	Aaa	AA+	04/15/2021	03/31/2025	1,307	0.500	0.614	4.02
12353	FHLB	3130AM4L3	10,000,000.00	10,000,000.00	10,026,800.00	Aaa	AA+	04/29/2021	04/29/2026	1,701	0.500	0.500	2.02
12355	UST	91282CBQ3	17,724,375.00	17,743,884.13	17,838,360.00	Aaa	AA+	04/29/2021	02/28/2026	1,641	0.500	0.824	3.58

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CLV FHNMS - Credit Rating
Credit Rating Report
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
12356	FHLB	3130AMFV9	6,000,000.00	6,000,000.00	6,010,500.00	Aaa	AA+	05/20/2021	11/20/2025	1,541	0.750	0.750	1.21
12358	FHLB	3130AMPD8	10,000,000.00	10,000,000.00	9,998,500.00	Aaa	AA+	05/28/2021	05/28/2024	1,000	0.385	0.385	2.02
12360	UST	91282CCK5	14,960,742.19	14,964,130.19	14,988,300.00	Aaa	AA+	06/30/2021	06/30/2023	667	0.125	0.256	3.02
12361	UST	91282CCD1	17,456,933.59	17,460,921.22	17,484,250.00	Aaa	AA+	06/28/2021	05/31/2023	637	0.125	0.253	3.52
12362	UST	91282CAK7	15,969,375.00	15,970,675.68	15,967,520.00	Aaa	AA+	07/30/2021	09/15/2023	744	0.125	0.215	3.22
12364	UST	91282CCP4	9,935,546.87	9,935,975.13	9,932,000.00	Aaa	AA+	08/20/2021	07/31/2026	1,794	0.625	0.758	2.00
12365	FNMA	3135G05X7	14,858,190.00	14,859,269.52	14,869,350.00	Aaa	AA+	08/20/2021	08/25/2025	1,454	0.375	0.614	3.00
12437A	FHLMC	3137EADB2	5,095,850.00	5,008,194.43	5,042,250.00	Aaa	AA+	09/29/2017	01/13/2022	134	2.375	1.907	1.01
12441A	UST	9128282P4	4,974,609.38	4,995,126.76	5,081,850.00	Aaa	AA+	10/30/2017	07/31/2022	333	1.875	1.987	1.01
SubTotal for Aaa			401,183,528.35	400,905,259.09	405,968,936.32					972	1.104	1.117	80.90
12348	APPLE	037833DT4	7,069,571.28	7,061,851.47	7,083,020.00	Aa1	AA+	03/15/2021	05/11/2025	1,348	1.125	0.881	1.42
12349	APPLE	037833EB2	2,953,260.00	2,957,395.10	2,985,420.00	Aa1	AA+	03/26/2021	02/08/2026	1,621	0.700	1.029	0.60
SubTotal for Aa1			10,022,831.28	10,019,246.57	10,068,440.00					1429	1.000	0.925	2.02
12288B	MET	59217GCT4	3,522,505.00	3,510,740.74	3,756,270.00	Aa3	AA-	01/30/2019	01/11/2024	862	3.600	3.457	0.71
SubTotal for Aa3			3,522,505.00	3,510,740.74	3,756,270.00					862	3.600	3.457	0.71
12255	BK	06406RAA5	3,021,900.00	3,002,001.41	3,025,470.00	A1	A	05/10/2017	02/07/2022	159	2.600	2.436	0.61
12293	US BAN	90331HNL3	3,278,923.55	3,295,702.86	3,419,121.65	A1	AA-	02/25/2019	01/23/2023	509	2.850	3.065	0.66
12345	BK	06406RAN7	5,189,400.00	5,165,237.34	5,140,850.00	A1	A	02/19/2021	04/24/2025	1,331	1.600	0.679	1.04
12354	BK	06406RAS6	4,994,650.00	4,995,269.21	5,001,950.00	A1	A	04/26/2021	04/26/2024	968	0.500	0.536	1.01
12359	TOYCC	89236THP3	4,986,500.00	4,987,222.75	4,972,900.00	A1	A+	06/07/2021	10/16/2025	1,506	0.800	0.863	1.01
12390A	TOYCC	89236TDP7	4,983,850.00	4,998,820.51	5,043,450.00	A1	A+	01/31/2017	01/11/2022	132	2.600	2.670	1.01
SubTotal for A1			26,455,223.55	26,444,254.08	26,603,741.65					833	1.700	1.560	5.34
12290	PNC	69353RFL7	3,034,050.00	3,013,903.75	3,161,550.00	A2	A	02/08/2019	06/08/2023	645	3.500	3.217	0.61
12308	JACLIF	46849LTK7	5,062,850.00	5,036,170.09	5,247,450.00	A2	A	08/06/2019	06/21/2024	1,024	2.650	2.375	1.02
12310	USBT	91159HHX1	5,052,650.00	5,030,803.04	5,264,500.00	A2	A+	08/07/2019	07/30/2024	1,063	2.400	2.176	1.02
12316	BMW	05565EAW5	4,160,480.00	4,077,312.50	4,186,720.00	A2	A	12/06/2019	04/12/2023	588	3.450	2.201	0.82
12341	TFC	89788JAB5	5,098,600.00	5,061,470.76	5,072,200.00	A2	A	09/30/2020	03/09/2023	554	1.250	0.437	1.02
12343	IBM	459200HU8	7,664,090.00	7,512,763.62	7,517,580.00	A2	A-	12/11/2020	02/12/2024	894	3.625	0.599	1.52
12352	DE	24422EUE7	5,500,700.00	5,452,658.42	5,476,100.00	A2	A	04/16/2021	03/13/2025	1,289	3.450	0.840	1.10
12357	SCHW	808513BB0	5,600,500.00	5,557,079.90	5,565,400.00	A2	A	05/21/2021	03/24/2025	1,300	4.200	1.005	1.12
SubTotal for A2			41,173,920.00	40,742,162.08	41,491,500.00					948	3.086	1.435	8.23
12287B	HNDA	02665WCT6	1,999,460.00	1,999,744.27	2,137,720.00	A3	A-	01/15/2019	01/12/2024	863	3.550	3.562	0.40
12312	HNDA	02665WDD0	1,990,760.00	1,994,356.50	2,084,140.00	A3	A-	09/27/2019	09/10/2024	1,105	2.150	2.249	0.40
SubTotal for A3			3,990,220.00	3,994,100.77	4,221,860.00					984	2.851	2.907	0.80
12346	FRMDN	31422XCK6	10,000,000.00	10,000,000.00	10,005,000.00	None	None	03/16/2021	03/16/2026	1,657	0.875	0.875	2.02

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

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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
SubTotal for No Specified Rating			10,000,000.00	10,000,000.00	10,005,000.00					1657	0.875	0.875	2.02

CLV FHNMS - Sum by Issuer
Summary by Issuer
August 31, 2021

Issuer	Number of Investments	Par Value	Book Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Apple	2	10,000,000.00	10,019,246.57	2.02	0.925	1,429
BNYM	3	13,000,000.00	13,162,507.96	2.66	1.026	926
BMW	1	4,000,000.00	4,077,312.50	0.82	2.201	588
John Deere	1	5,000,000.00	5,452,658.42	1.10	0.840	1,289
FFCB	11	86,000,000.00	86,020,370.84	17.36	2.006	668
FHLB	8	61,000,000.00	61,092,850.24	12.33	1.222	920
FHLMC	4	30,000,000.00	29,993,761.97	6.05	0.969	1,058
FNMA	10	90,000,000.00	90,075,100.93	18.17	1.055	1,180
FAMCA	1	10,000,000.00	10,000,000.00	2.02	0.875	1,657
Honda	2	4,000,000.00	3,994,100.77	0.81	2.907	984
IBM	1	7,000,000.00	7,512,763.62	1.52	0.599	894
Invesco Govt MMF	1	1,353,771.32	1,353,771.32	0.27	0.010	1
Jackson Life	1	5,000,000.00	5,036,170.09	1.02	2.375	1,024
Johnson & Johnson	1	5,000,000.00	4,962,306.93	1.00	0.742	1,461
MetLife	1	3,500,000.00	3,510,740.74	0.71	3.457	862
PNC Bank	1	3,000,000.00	3,013,903.75	0.61	3.217	645
Charles Schwab	1	5,000,000.00	5,557,079.90	1.12	1.005	1,300
Truist Bank	1	5,000,000.00	5,061,470.76	1.02	0.437	554
Toyota	2	10,000,000.00	9,986,043.26	2.01	1.768	818
US Bank	1	3,305,000.00	3,295,702.86	0.66	3.065	509
US Bancorp	1	5,000,000.00	5,030,803.04	1.02	2.176	1,063
U.S. Treasury	9	128,000,000.00	127,407,096.86	25.71	0.573	1,025

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CLV FHNMS - Sum by Issuer
Summary by Issuer
August 31, 2021

Issuer	Number of Investments	Par Value	Book Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Total and Average	64	494,158,771.32	495,615,763.33	100.00	1.189	985

CLV FHNMS - PM
Portfolio Management
Interest Earnings Summary
August 31, 2021

Page 1

	August 31Month Ending	Fiscal Year To Date
CD/Coupon/Discount Investments:		
Interest Collected	696,849.01	1,441,195.26
Plus Accrued Interest at End of Period	1,561,215.37	1,561,215.37
Less Accrued Interest at Beginning of Period	(1,691,704.05)	(1,896,422.36)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	566,360.33	1,105,988.27
Adjusted by Premiums and Discounts	-51,427.88	-102,287.18
Adjusted by Capital Gains or Losses	0.00	0.00
Earnings during Periods	514,932.45	1,003,701.09
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	12.44	87.57
Plus Accrued Interest at End of Period	60.46	60.46
Less Accrued Interest at Beginning of Period	(12.44)	(75.13)
Interest Earned during Period	60.46	72.90
Total Interest Earned during Period	566,420.79	1,106,061.17
Total Adjustments from Premiums and Discounts	-51,427.88	-102,287.18
Total Capital Gains or Losses	0.00	0.00
Total Earnings during Period	514,992.91	1,003,773.99

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CLV FHNMS - Interest Reports
Interest Earnings
Sorted by Security Type - Maturity Date
August 1, 2021 - August 31, 2021
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	1,353,771.32	0.00	1,353,771.32		0.010		60.46	0.00	60.46
			Subtotal	1,353,771.32	0.00	1,353,771.32				60.46	0.00	60.46
Security Type: Corporate Notes												
89236TDP7	12390A	913000	TOYCC	5,000,000.00	4,998,548.31	4,998,820.51	01/11/2022	2.600	2.616	10,833.34	272.20	11,105.54
06406RAA5	12255	913000	BK	3,000,000.00	3,002,386.29	3,002,001.41	02/07/2022	2.600	2.398	6,500.00	-384.88	6,115.12
90331HNL3	12293	913000	US BAN	3,305,000.00	3,295,147.25	3,295,702.86	01/23/2023	2.850	3.003	7,849.37	555.61	8,404.98
89788JAB5	12341	913000	TFC	5,000,000.00	5,064,835.95	5,061,470.76	03/09/2023	1.250	0.428	5,208.33	-3,365.19	1,843.14
05565EAW5	12316	913000	BMW	4,000,000.00	4,081,304.54	4,077,312.50	04/12/2023	3.450	2.166	11,500.00	-3,992.04	7,507.96
69353RFL7	12290	913000	PNC	3,000,000.00	3,014,558.56	3,013,903.75	06/08/2023	3.500	3.162	8,750.00	-654.81	8,095.19
59217GCT4	12288B	913000	MET	3,500,000.00	3,511,119.82	3,510,740.74	01/11/2024	3.600	3.394	10,500.00	-379.08	10,120.92
02665WCT6	12287B	913000	HNDA	2,000,000.00	1,999,735.26	1,999,744.27	01/12/2024	3.550	3.489	5,916.66	9.01	5,925.67
459200HU8	12343	913000	IBM	7,000,000.00	7,530,224.36	7,512,763.62	02/12/2024	3.625	0.576	21,145.83	-17,460.74	3,685.09
06406RAS6	12354	913000	BK	5,000,000.00	4,995,120.60	4,995,269.21	04/26/2024	0.500	0.526	2,083.34	148.61	2,231.95
46849LTK7	12308	913000	JACLIF	5,000,000.00	5,037,244.44	5,036,170.09	06/21/2024	2.650	2.330	11,041.67	-1,074.35	9,967.32
91159HHX1	12310	913000	USBT	5,000,000.00	5,031,683.97	5,030,803.04	07/30/2024	2.400	2.134	10,000.00	-880.93	9,119.07
02665WDD0	12312	913000	HNDA	2,000,000.00	1,994,201.03	1,994,356.50	09/10/2024	2.150	2.207	3,583.33	155.47	3,738.80
24422EUE7	12352	913000	DE	5,000,000.00	5,463,334.33	5,452,658.42	03/13/2025	3.450	0.797	14,375.00	-10,675.91	3,699.09
808513BB0	12357	913000	SCHW	5,000,000.00	5,570,105.93	5,557,079.90	03/24/2025	4.200	0.946	17,500.00	-13,026.03	4,473.97
06406RAN7	12345	913000	BK	5,000,000.00	5,169,012.76	5,165,237.34	04/24/2025	1.600	0.659	6,666.66	-3,775.42	2,891.24
037833DT4	12348	913000	APPLE	7,000,000.00	7,063,246.62	7,061,851.47	05/11/2025	1.125	0.861	6,562.50	-1,395.15	5,167.35
478160CN2	12347	913000	JNJ	5,000,000.00	4,961,521.66	4,962,306.93	09/01/2025	0.550	0.730	2,291.67	785.27	3,076.94
89236THP3	12359	913000	TOYCC	5,000,000.00	4,986,964.63	4,987,222.75	10/16/2025	0.800	0.848	3,333.33	258.12	3,591.45
037833EB2	12349	913000	APPLE	3,000,000.00	2,956,594.76	2,957,395.10	02/08/2026	0.700	1.016	1,750.00	800.34	2,550.34
			Subtotal	87,805,000.00	89,726,891.07	89,672,811.17			1.487	167,391.03	-54,079.90	113,311.13
Security Type: Federal Agency Coupon												
3137EAEC9	12395A	913000	FHLMC	0.00	4,998,969.13	0.00	08/12/2021	1.125	1.825	1,718.75	1,030.87	2,749.62
3137EAEC9	12241	913000	FHLMC	0.00	4,999,844.78	0.00	08/12/2021	1.125	1.244	1,718.75	155.22	1,873.97

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										Interest Earned	Amortization/ Accretion	Adjusted Interest Earnings
Security Type: Federal Agency Coupon												
3135G0N82	12363A	913000	FNMA	0.00	4,999,824.86	0.00	08/17/2021	1.250	1.347	2,777.78	175.14	2,952.92
3135G0S38	12248	913000	FNMA	5,000,000.00	4,999,468.97	4,999,572.41	01/05/2022	2.000	1.987	8,333.34	103.44	8,436.78
3137EADB2	12437A	913000	FHLMC	5,000,000.00	5,010,056.80	5,008,194.43	01/13/2022	2.375	1.888	9,895.83	-1,862.37	8,033.46
3133ELHR8	12319	913000	FFCB	15,000,000.00	15,000,127.50	15,000,105.00	01/21/2022	1.600	1.568	20,000.00	-22.50	19,977.50
313378WG2	12291	913000	FHLB	5,000,000.00	4,998,908.93	4,999,057.71	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	5,005,985.67	5,005,489.62	08/03/2022	1.900	1.745	7,916.67	-496.05	7,420.62
313380GJ0	12311	913000	FHLB	10,000,000.00	10,041,709.50	10,038,565.57	09/09/2022	2.000	1.586	16,666.67	-3,143.93	13,522.74
3135G0T78	12262	913000	FNMA	5,000,000.00	4,997,937.56	4,998,083.48	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	6,004,630.11	6,004,373.83	02/03/2023	2.900	2.793	14,500.00	-256.28	14,243.72
3133EKPT7	12306	913000	FFCB	5,000,000.00	5,015,514.88	5,014,813.91	06/05/2023	2.125	1.914	8,854.16	-700.97	8,153.19
3133EJYL7	12280	913000	FFCB	5,000,000.00	4,974,134.08	4,975,163.23	09/05/2023	2.800	3.005	11,666.66	1,029.15	12,695.81
313383YJ4	12283	913000	FHLB	5,000,000.00	5,032,461.71	5,031,175.25	09/08/2023	3.375	2.989	14,062.50	-1,286.46	12,776.04
3130AJXD6	12338	913000	FHLB	10,000,000.00	9,973,806.96	9,974,844.99	09/08/2023	0.125	0.246	1,041.66	1,038.03	2,079.69
3133EK4X1	12314	913000	FFCB	10,000,000.00	9,976,768.75	9,977,629.17	11/01/2023	1.600	1.675	13,333.33	860.42	14,193.75
3130A0F70	12285	913000	FHLB	5,000,000.00	5,051,013.57	5,049,206.72	12/08/2023	3.375	2.857	14,062.50	-1,806.85	12,255.65
3133EJ5G0	12286	913000	FFCB	5,000,000.00	4,998,967.50	4,999,002.50	01/16/2024	2.700	2.658	11,250.00	35.00	11,285.00
3135G0V34	12322	913000	FNMA	10,000,000.00	10,244,815.01	10,236,690.62	02/05/2024	2.500	1.461	20,833.34	-8,124.39	12,708.95
3130AMPD8	12358	913000	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	05/28/2024	0.385	0.378	3,208.33	0.00	3,208.33
3133EKNX0	12305	913000	FFCB	7,000,000.00	7,031,057.67	7,030,145.99	06/03/2024	2.160	1.957	12,600.00	-911.68	11,688.32
3135G0V75	12307	913000	FNMA	10,000,000.00	9,957,033.85	9,958,260.29	07/02/2024	1.750	1.870	14,583.34	1,226.44	15,809.78
3133EKVV4	12309	913000	FFCB	10,000,000.00	10,026,169.74	10,025,439.42	07/26/2024	1.850	1.725	15,416.67	-730.32	14,686.35
3133EK6J0	12315	913000	FFCB	8,000,000.00	7,987,899.75	7,988,208.17	11/08/2024	1.625	1.642	10,833.34	308.42	11,141.76
3135G0X24	12321	913000	FNMA	7,000,000.00	6,981,663.36	6,982,108.42	01/07/2025	1.625	1.674	9,479.17	445.06	9,924.23
3135G04Z3	12339	913000	FNMA	8,000,000.00	8,023,345.91	8,022,844.20	06/17/2025	0.500	0.416	3,333.33	-501.71	2,831.62
3135G04Z3	12335	913000	FNMA	10,000,000.00	10,011,481.27	10,011,234.54	06/17/2025	0.500	0.461	4,166.67	-246.73	3,919.94
3135G05X7	12365	913000	FNMA	15,000,000.00	0.00	14,859,269.52	08/25/2025	0.375	0.573	1,718.75	1,079.52	2,798.27
3136G4V34	12334	913000	FNMA	10,000,000.00	10,000,000.00	10,000,000.00	08/26/2025	0.550	0.540	4,583.33	0.00	4,583.33
3136G4X24	12336	913000	FNMA	10,000,000.00	10,008,054.78	10,007,037.45	08/29/2025	0.600	3.410	30,000.00	-1,017.33	28,982.67
3134GWL38	12337	913000	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	09/15/2025	0.540	0.530	4,500.00	0.00	4,500.00
3137EAEX3	12340	913000	FHLMC	10,000,000.00	9,985,271.39	9,985,567.54	09/23/2025	0.375	0.403	3,125.00	296.15	3,421.15
3130AMFV9	12356	913000	FHLB	6,000,000.00	6,000,000.00	6,000,000.00	11/20/2025	0.750	0.736	3,750.00	0.00	3,750.00
31422XCK6	12346	913000	FRMDN	10,000,000.00	10,000,000.00	10,000,000.00	03/16/2026	0.875	0.859	7,291.67	0.00	7,291.67
3130AM4L3	12353	913000	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	04/29/2026	0.500	0.491	4,166.66	0.00	4,166.66
Subtotal				277,000,000.00	277,336,923.99	277,182,083.98			1.476	356,804.87	-13,030.01	343,774.86

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										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												
9128282P4	12441A	913000	UST	5,000,000.00	4,994,673.09	4,995,126.76	07/31/2022	1.875	1.969	7,897.41	453.67	8,351.08
91282CCD1	12361	913000	UST	17,500,000.00	17,459,019.43	17,460,921.22	05/31/2023	0.125	0.253	1,852.80	1,901.79	3,754.59
91282CCK5	12360	913000	UST	15,000,000.00	14,962,463.08	14,964,130.19	06/30/2023	0.125	0.255	1,579.49	1,667.11	3,246.60
912828S92	12320	913000	UST	6,500,000.00	6,454,226.24	6,456,172.72	07/31/2023	1.250	1.604	6,844.43	1,946.48	8,790.91
91282CAK7	12362	913000	UST	16,000,000.00	15,969,453.83	15,970,675.68	09/15/2023	0.125	0.214	1,684.78	1,221.85	2,906.63
91282CBR1	12350	913000	UST	20,000,000.00	19,959,396.95	19,960,712.20	03/15/2024	0.250	0.326	4,211.96	1,315.25	5,527.21
912828ZF0	12351	913000	UST	20,000,000.00	19,917,589.47	19,919,498.83	03/31/2025	0.500	0.614	8,469.94	1,909.36	10,379.30
91282CBQ3	12355	913000	UST	18,000,000.00	17,739,045.87	17,743,884.13	02/28/2026	0.500	0.825	7,585.58	4,838.26	12,423.84
91282CCP4	12364	913000	UST	10,000,000.00	0.00	9,935,975.13	07/31/2026	0.625	0.755	2,038.04	428.26	2,466.30
Subtotal				128,000,000.00	117,455,867.96	127,407,096.86	0.561			42,164.43	15,682.03	57,846.46
Total				494,158,771.32	484,519,683.02	495,615,763.33	1.250			566,420.79	-51,427.88	514,992.91

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Money Market Sweep										
996212262	11203	PA1	1,353,771.32		0.010	12.44	0.00	60.46	12.44	60.46
		Subtotal	1,353,771.32			12.44	0.00	60.46	12.44	60.46
Corporate Notes										
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
89788JAB5	12341	MTN	5,000,000.00	03/09/2023	1.250	24,652.78	0.00	5,208.33	0.00	29,861.11
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
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
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
459200HU8	12343	MTN	7,000,000.00	02/12/2024	3.625	119,121.53	0.00	21,145.83	126,875.00	13,392.36
06406RAS6	12354	MTN	5,000,000.00	04/26/2024	0.500	6,597.22	0.00	2,083.34	0.00	8,680.56
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	60,333.32	0.00	10,000.00	0.00	70,333.32
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
24422EUE7	12352	MTN	5,000,000.00	03/13/2025	3.450	66,125.00	0.00	14,375.00	0.00	80,500.00
808513BB0	12357	MTN	5,000,000.00	03/24/2025	4.200	74,083.33	0.00	17,500.00	0.00	91,583.33
06406RAN7	12345	MTN	5,000,000.00	04/24/2025	1.600	21,555.56	0.00	6,666.66	0.00	28,222.22
037833DT4	12348	MTN	7,000,000.00	05/11/2025	1.125	17,500.00	0.00	6,562.50	0.00	24,062.50
478160CN2	12347	MTN	5,000,000.00	09/01/2025	0.550	11,458.33	0.00	2,291.67	0.00	13,750.00
89236THP3	12359	MTN	5,000,000.00	10/16/2025	0.800	11,666.67	0.00	3,333.33	0.00	15,000.00
037833EB2	12349	MTN	3,000,000.00	02/08/2026	0.700	10,091.67	0.00	1,750.00	10,500.00	1,341.67
		Subtotal	87,805,000.00			569,753.58	0.00	167,391.03	176,375.00	560,769.61
Federal Agency Coupon										
3137EAEC9	12241	FAC	0.00	08/12/2021	1.125	26,406.25	0.00	1,718.75	28,125.00	0.00
3137EAEC9	12395A	FAC	0.00	08/12/2021	1.125	26,406.25	0.00	1,718.75	28,125.00	0.00
3135G0N82	12363A	FAC	0.00	08/17/2021	1.250	28,125.00	0.00	2,777.78	31,250.00	-347.22
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

* 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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		Adjusted Acc'd Int.								
CUSIP	Investment #	Security Type	Par Value	Maturity Date	Current Rate	* Beginning Accrued Interest	at Purchase During Period	Interest Earned	Interest Received	* Ending Accrued Interest
Federal Agency Coupon										
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
3133EKPT7	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
3130AJXD6	12338	FAC	10,000,000.00	09/08/2023	0.125	4,965.28	0.00	1,041.66	0.00	6,006.94
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
3130AMPD8	12358	FAC	10,000,000.00	05/28/2024	0.385	6,737.50	0.00	3,208.33	0.00	9,945.83
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	6,111.13	0.00	4,166.67	0.00	10,277.80
3135G04Z3	12339	FAC	8,000,000.00	06/17/2025	0.500	4,888.91	0.00	3,333.33	0.00	8,222.24
3135G05X7	12365	FAC	15,000,000.00	08/25/2025	0.375	0.00	27,343.75	1,718.75	28,125.00	937.50
3136G4V34	12334	FAC	10,000,000.00	08/26/2025	0.550	23,680.56	0.00	4,583.33	27,500.00	763.89
3136G4X24	12336	FAC	10,000,000.00	08/29/2025	0.600	30,331.49	0.00	30,000.00	30,166.67	30,164.82
3134GWL38	12337	FAC	10,000,000.00	09/15/2025	0.540	20,400.00	0.00	4,500.00	0.00	24,900.00
3137EAEX3	12340	FAC	10,000,000.00	09/23/2025	0.375	13,333.30	0.00	3,125.00	0.00	16,458.30
3130AMFV9	12356	FAC	6,000,000.00	11/20/2025	0.750	8,875.00	0.00	3,750.00	0.00	12,625.00
31422XCK6	12346	FAC	10,000,000.00	03/16/2026	0.875	32,812.50	0.00	7,291.67	0.00	40,104.17
3130AM4L3	12353	FAC	10,000,000.00	04/29/2026	0.500	12,777.78	0.00	4,166.66	0.00	16,944.44
		Subtotal	277,000,000.00			1,020,459.57	27,343.75	356,804.87	432,791.67	971,816.52
Treasury Coupon										
9128282P4	12441A	TRC	5,000,000.00	07/31/2022	1.875	47,129.76	0.00	7,897.41	46,875.00	8,152.17
91282CCD1	12361	TRC	17,500,000.00	05/31/2023	0.125	3,705.60	0.00	1,852.80	0.00	5,558.40
91282CCK5	12360	TRC	15,000,000.00	06/30/2023	0.125	1,630.43	0.00	1,579.49	0.00	3,209.92
912828S92	12320	TRC	6,500,000.00	07/31/2023	1.250	40,845.79	0.00	6,844.43	40,625.00	7,065.22
91282CAK7	12362	TRC	16,000,000.00	09/15/2023	0.125	7,554.35	0.00	1,684.78	0.00	9,239.13
91282CBR1	12350	TRC	20,000,000.00	03/15/2024	0.250	18,885.87	0.00	4,211.96	0.00	23,097.83

* 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

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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
Treasury Coupon										
912828ZF0	12351	TRC	20,000,000.00	03/31/2025	0.500	33,606.56	0.00	8,469.94	0.00	42,076.50
91282CBQ3	12355	TRC	18,000,000.00	02/28/2026	0.500	37,663.04	0.00	7,585.58	45,000.00	248.62
91282CCP4	12364	TRC	10,000,000.00	07/31/2026	0.625	0.00	3,396.74	2,038.04	0.00	5,434.78
		Subtotal	128,000,000.00			191,021.40	3,396.74	42,164.43	132,500.00	104,082.57
		Total	494,158,771.32			1,781,246.99	30,740.49	566,420.79	741,679.11	1,636,729.16

* 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: 09/08/2021 14:10

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CLV FHNMS - Interest Reports
Realized Gains and Losses
Sorted By Investment Type
Sales/Calls/Maturities: August 1, 2021 - August 31, 2021

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											
12241	FAC	08/12/2016	5,000,000.00	08/12/2021	1,826	5,000,000.00	5,000,000.00	0.00	306,650.00	306,650.00	1.226
FHLMC			1.125	08/12/2021	1,826						
12395A	FAC	02/09/2017	5,000,000.00	08/12/2021	1,645	5,000,000.00	5,000,000.00	0.00	405,693.75	405,693.75	1.800
FHLMC			1.125	08/12/2021	1,645						
12363A	FAC	08/31/2016	5,000,000.00	08/17/2021	1,812	5,000,000.00	5,000,000.00	0.00	329,619.45	329,619.45	1.328
FNMA			1.250	08/17/2021	1,812						
Federal Agency Coupon					Subtotals	15,000,000.00	15,000,000.00	0.00	1,041,963.20	1,041,963.20	1.451
Total Realized Gains/Losses						15,000,000.00	15,000,000.00	0.00	1,041,963.20	1,041,963.20	1.451

City of Las Vegas - FHNMS
Cash Reconciliation Report
For the Period August 1, 2021 - August 31, 2021

Trans. Date	Investment #	Fund	Trans. Type	Security ID	Par Value	Security Description	Maturity Date	Purchases	Interest	Redemptions	Cash
08/01/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-440,583.09	0.00	0.00	-440,583.09
08/02/2021	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
08/02/2021	12441A	913000	Interest	9128282P4	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
08/02/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-87,500.00	0.00	0.00	-87,500.00
08/03/2021	11203	913000	Interest	996212262	612,982.36	INVESC 0.6M 0.85%		0.00	12.44	0.00	12.44
08/03/2021	11203	913000	Interest	996212262	612,982.36	INVESC 0.6M 0.85%		-12.44	0.00	0.00	-12.44
08/03/2021	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
08/03/2021	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
08/03/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-134,500.00	0.00	0.00	-134,500.00
08/05/2021	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
08/05/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-125,000.00	0.00	0.00	-125,000.00
08/09/2021	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
08/09/2021	12349	913000	Interest	037833EB2	3,000,000.00	APPLE 3.0M 0.70% Mat. 02/08/2026	02/08/2026	0.00	10,500.00	0.00	10,500.00
08/09/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-49,500.00	0.00	0.00	-49,500.00
08/11/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-10,000,000.00	0.00	0.00	-10,000,000.00
08/12/2021	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
08/12/2021	12343	913000	Interest	459200HU8	7,000,000.00	IBM 7.0M 3.63% Mat. 02/12/2024	02/12/2024	0.00	126,875.00	0.00	126,875.00
08/12/2021	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
08/12/2021	12241	913000	Maturity	3137EAEC9	5,000,000.00	FHLMC 5.0M 1.13% Mat. 08/12/2021	08/12/2021	0.00	0.00	5,000,000.00	5,000,000.00
08/12/2021	12395A	913000	Maturity	3137EAEC9	5,000,000.00	FHLMC 5.0M 1.13% Mat. 08/12/2021	08/12/2021	0.00	0.00	5,000,000.00	5,000,000.00
08/12/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-10,183,125.00	0.00	0.00	-10,183,125.00
08/17/2021	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
08/17/2021	12363A	913000	Maturity	3135G0N82	5,000,000.00	FNMA 5.0M 1.25% Mat. 08/17/2021	08/17/2021	0.00	0.00	5,000,000.00	5,000,000.00
08/17/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-5,031,250.00	0.00	0.00	-5,031,250.00
08/20/2021	12364	913000	Purchase	91282CCP4	10,000,000.00	UST 10.0M 0.63% Mat. 07/31/2026	07/31/2026	-9,935,546.87	-3,396.74	0.00	-9,938,943.61
08/20/2021	12365	913000	Purchase	3135G05X7	15,000,000.00	FNMA 15.0M 0.38% Mat. 08/25/2025	08/25/2025	-14,858,190.00	-27,343.75	0.00	-14,885,533.75
08/20/2021	11203	913000	Withdrawal	996212262	612,982.36	INVESC 0.6M 0.01%		0.00	0.00	24,824,477.36	24,824,477.36
08/25/2021	12365	913000	Interest	3135G05X7	15,000,000.00	FNMA 15.0M 0.38% Mat. 08/25/2025	08/25/2025	0.00	28,125.00	0.00	28,125.00
08/25/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-28,125.00	0.00	0.00	-28,125.00
08/26/2021	12334	913000	Interest	3136G4V34	10,000,000.00	FNMA 10.0M 0.55% Mat. 08/26/2025	08/26/2025	0.00	27,500.00	0.00	27,500.00
08/26/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-27,500.00	0.00	0.00	-27,500.00
08/30/2021	12336	913000	Interest	3136G4X24	10,000,000.00	FNMA 10.0M 0.60% Mat. 08/29/2025	08/29/2025	0.00	30,166.67	0.00	30,166.67
08/30/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-30,166.67	0.00	0.00	-30,166.67
08/31/2021	12355	913000	Interest	91282CBQ3	18,000,000.00	UST 18.0M 0.50% Mat. 02/28/2026	02/28/2026	0.00	45,000.00	0.00	45,000.00
08/31/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-45,000.00	0.00	0.00	-45,000.00
08/31/2021	11203	913000	Withdrawal	996212262	612,982.36	INVESC 0.6M 0.01%		0.00	0.00	4,013.52	4,013.52
Subtotal								-50,975,999.07	710,938.62	39,828,490.88	-10,436,569.57
Total								-50,975,999.07	710,938.62	39,828,490.88	-10,436,569.57

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