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Monthly Investment Report

City of Las Vegas Investment Pool

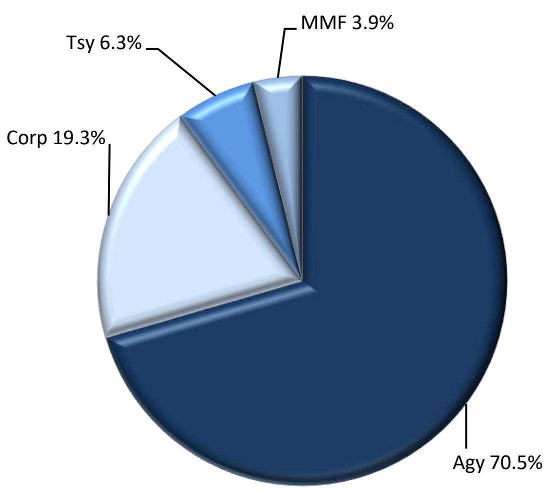
FHN Main Street's Portion

February 2021

Portfolio Summary

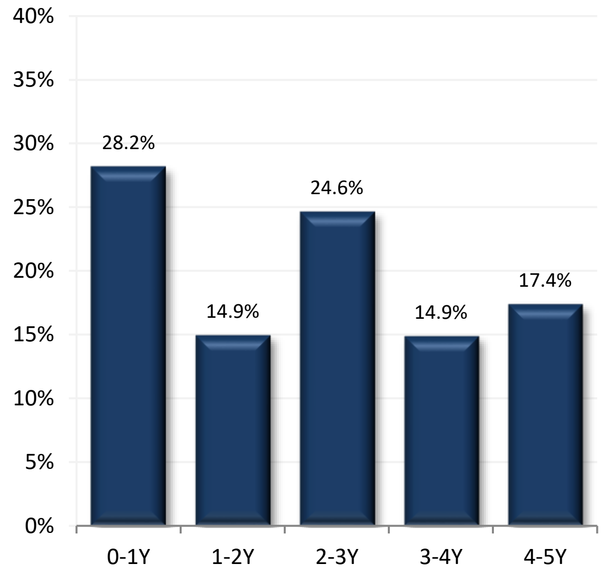
CLV Investment Pool - FHN Main Street | **2/28/2021**

SECTOR ALLOCATION



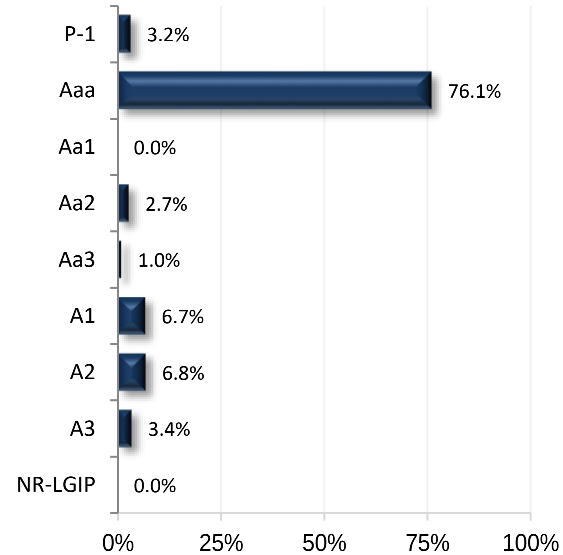
Per Book Value

MATURITY DISTRIBUTION



Per Book Value

CREDIT QUALITY (MOODY'S)



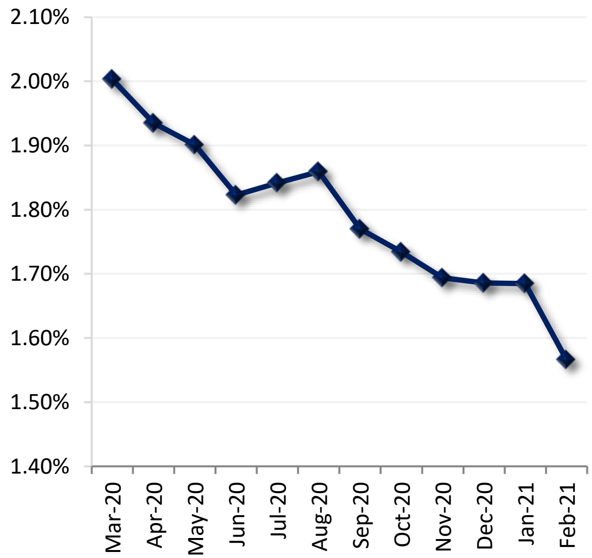
NR: Not Rated

ACCOUNT SUMMARY

	2/28/21	1/31/21
Market Value	$371,505,046	$375,068,893
Book Value*	$363,715,951	$365,875,515
Variance	$7,789,095	$9,193,378
Par Value	$362,312,307	$364,626,448
Net Asset Value	$102.142	$102.513
Book Yield	1.57%	1.68%
Years to Maturity	2.28	2.36
Effective Duration	2.12	2.05

*Book Value is Amortized

PORTFOLIO BOOK YIELD HISTORY



TOP ISSUERS

Issuer	% Portfolio
FFCB	23.7%
FNMA	23.4%
FHLB	11.0%
FHLMC	11.0%
U.S. Treasury	6.3%
Invesco Govt MMF	3.9%
BNYM	3.1%
IBM	2.1%
Honda	1.8%
Truist Bank	1.4%
Jackson Life	1.4%
US Bancorp	1.4%
Walmart	1.4%
Toyota	1.4%
Chevron	1.4%

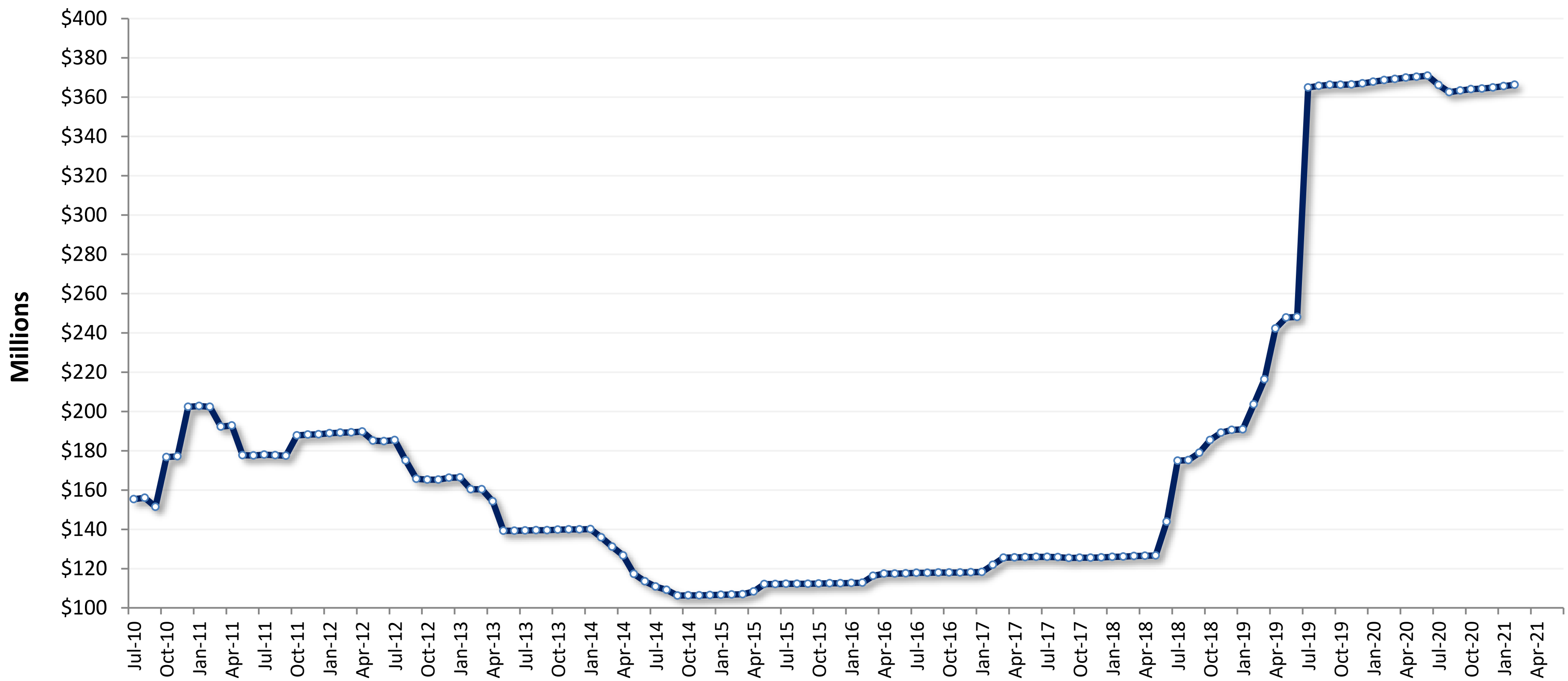
Per Book Value

Investment Policy Compliance

Item / Sector*	Parameters	In Compliance
Weighted Average Maturity	Weighted Average Maturity (WAM) cannot exceed 3.5 years.	Yes: 2.28 Yrs
U.S. Treasuries	No limit, maximum maturity 5 years.	Yes: 6.3%
U.S. Federal Agencies	No limit, no issuer limit, maximum maturity 5 years.	Yes: 70.5%
Commercial Paper	25% limit, 10% per issuer, maximum maturity 270 days, rated A-1 or P-1, issued by domestic corporation or depository institution licensec in the United States.	Yes: 0.0%
Negotiable Certificates of Deposit	25% limit, 10% issuer limit, rated A-1 or P-1, issued by commerical 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: 19.3%
Money Market Funds	No limit, no issuer limit, rated AAA-m or Aaa-mf, treasury and agency funds.	Yes: 3.9%

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

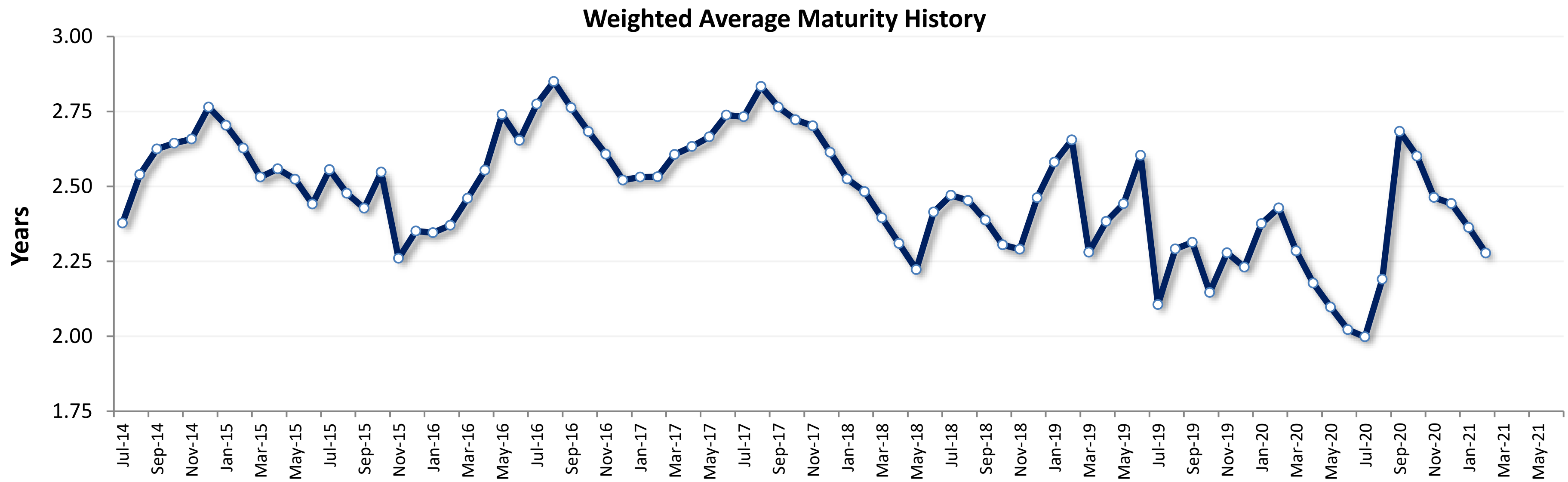
Securities' market values are derived from the Entity's custodian.

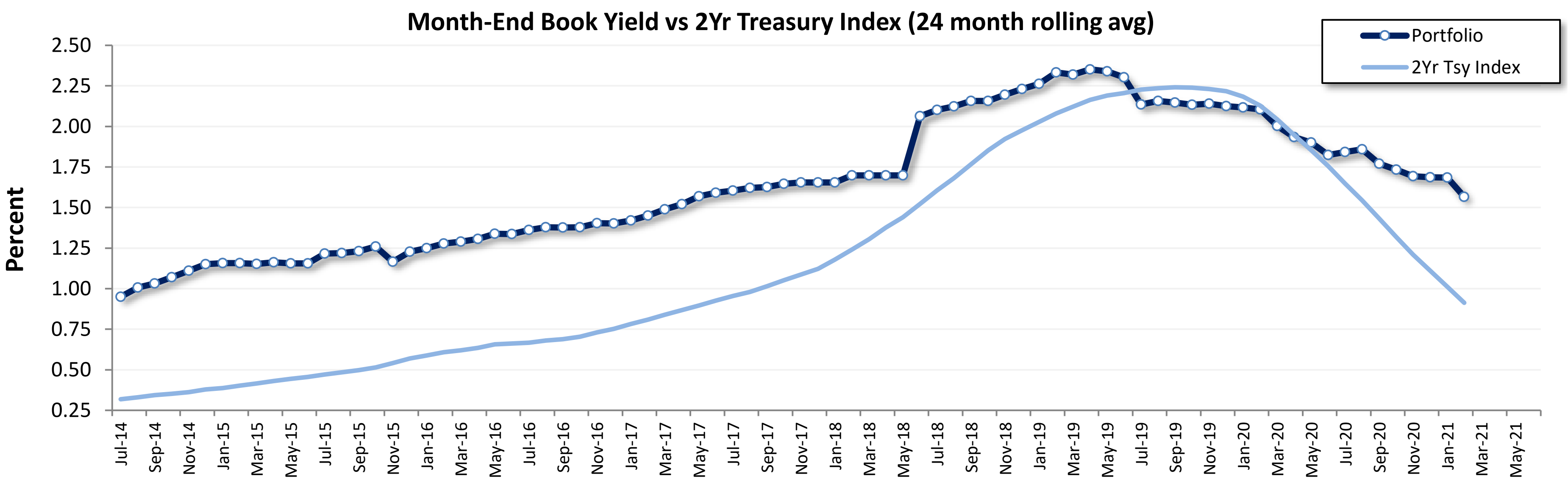


	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2012	$178.0	$177.7	$177.5	$187.8	$188.2	$188.3	$188.8	$189.2	$189.3	$189.7	$185.1	$184.8
Fiscal Year 2013	$185.4	$175.1	$164.7	$165.3	$165.2	$166.2	$166.4	$160.3	$160.4	$154.3	$139.2	$139.2
Fiscal Year 2014	$139.3	$139.5	$139.6	$139.7	$139.9	$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	$362.6	$363.4	$364.0	$364.4	$364.9	$365.6	$366.3				

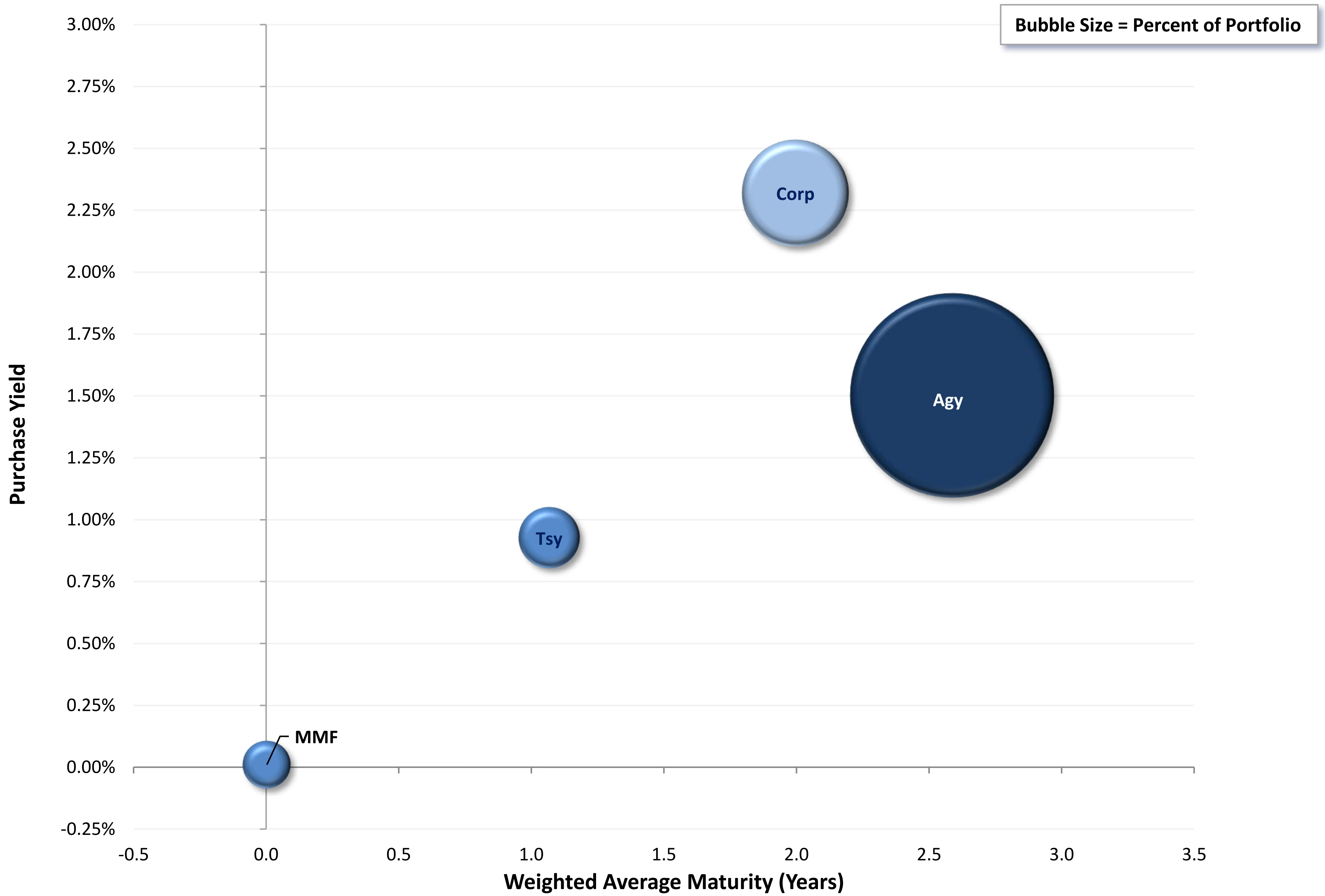
Figures in Millions, Average Daily Balance--Data prior to June 2014 provided by the City of Las Vegas

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


Weighted Average Maturity History
Years
3.00
2.75
2.50
2.25
2.00
1.75
Jul-14 Sep-14 Nov-14 Jan-15 Mar-15 May-15 Jul-15 Sep-15 Nov-15 Jan-16 Mar-16 May-16 Jul-16 Sep-16 Nov-16 Jan-17 Mar-17 May-17 Jul-17 Sep-17 Nov-17 Jan-18 Mar-18 May-18 Jul-18 Sep-18 Nov-18 Jan-19 Mar-19 May-19 Jul-19 Sep-19 Nov-19 Jan-20 Mar-20 May-20 Jul-20 Sep-20 Nov-20 Jan-21 Mar-21 May-21

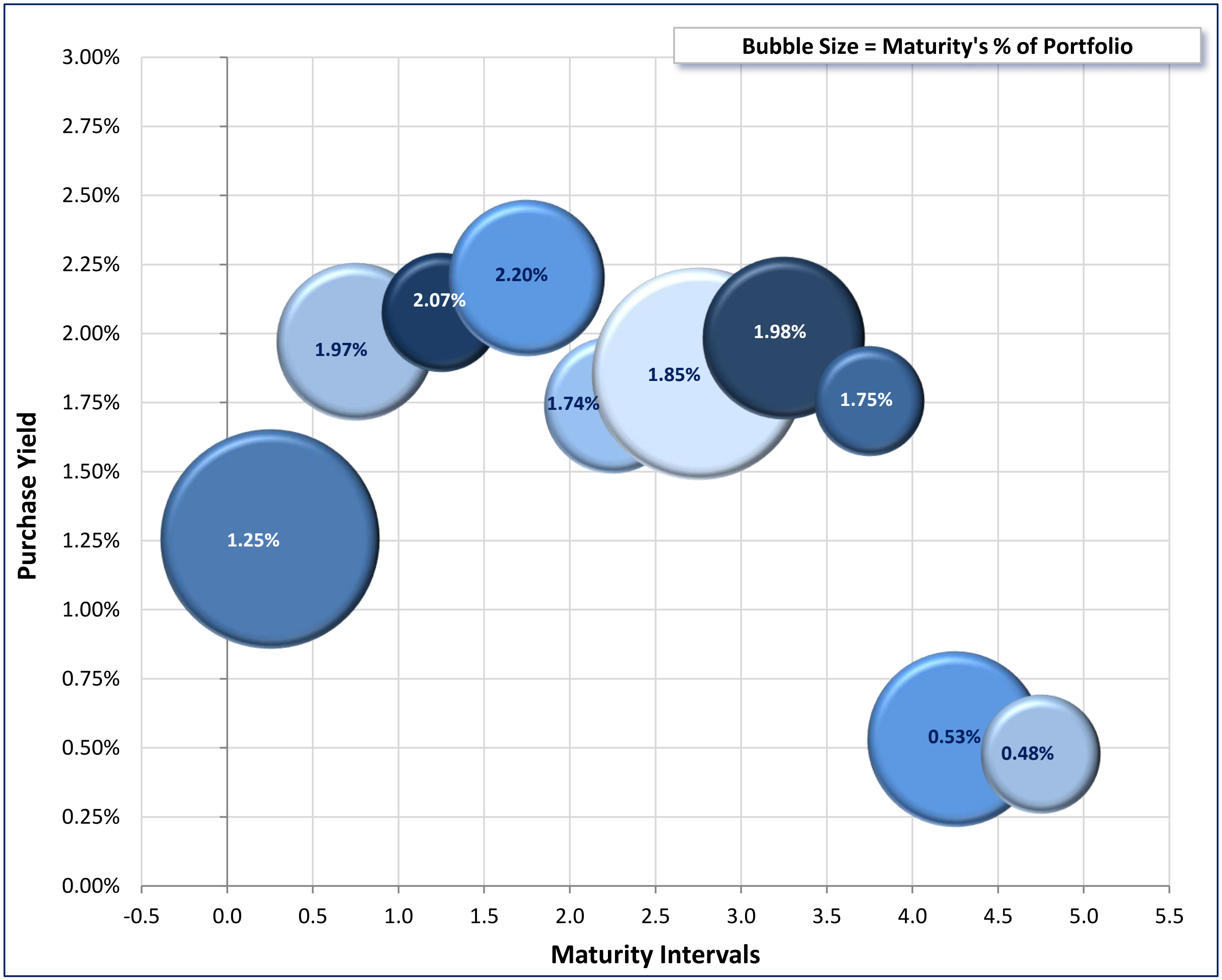

Month-End Book Yield vs 2Yr Treasury Index (24 month rolling avg)
Portfolio
2Yr Tsy Index
Percent
2.50
2.25
2.00
1.75
1.50
1.25
1.00
0.75
0.50
0.25
Jul-14 Sep-14 Nov-14 Jan-15 Mar-15 May-15 Jul-15 Sep-15 Nov-15 Jan-16 Mar-16 May-16 Jul-16 Sep-16 Nov-16 Jan-17 Mar-17 May-17 Jul-17 Sep-17 Nov-17 Jan-18 Mar-18 May-18 Jul-18 Sep-18 Nov-18 Jan-19 Mar-19 May-19 Jul-19 Sep-19 Nov-19 Jan-20 Mar-20 May-20 Jul-20 Sep-20 Nov-20 Jan-21 Mar-21 May-21

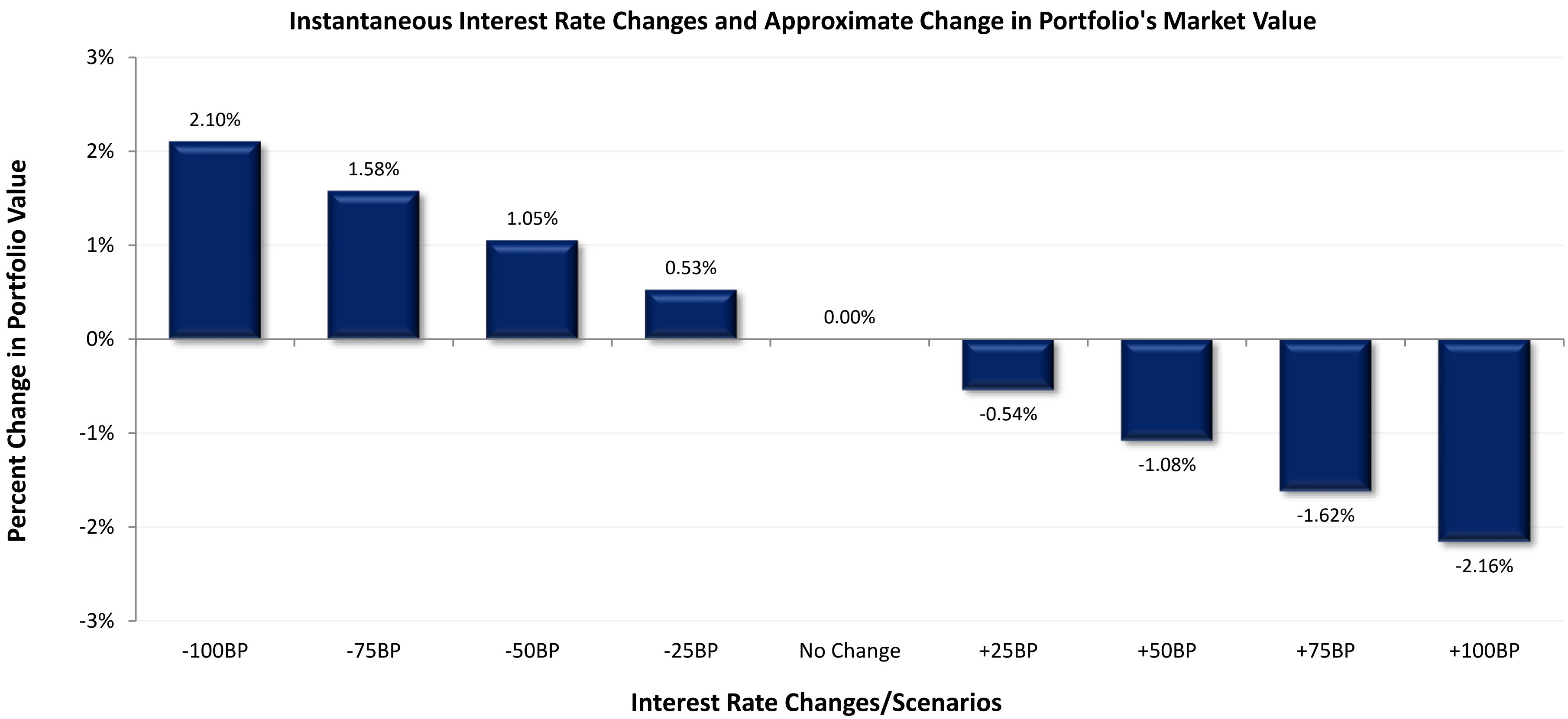
Purchase Yield per WAM per Sector Percent of Portfolio



Years	Purchase Yield	% of Portfolio*
0 to .5	1.25%	18.55%
.5 to 1.0	1.97%	9.63%
1.0 to 1.5	2.07%	5.50%
1.5 to 2.0	2.20%	9.44%
2.0 to 2.5	1.74%	7.20%
2.5 to 3.0	1.85%	17.44%
3.0 to 3.5	1.98%	10.20%
3.5 to 4.0	1.75%	4.66%
4.0 to 4.5	0.53%	11.89%
4.5 to 5.0	0.48%	5.49%
Total	**1.57%**	**100.00%**

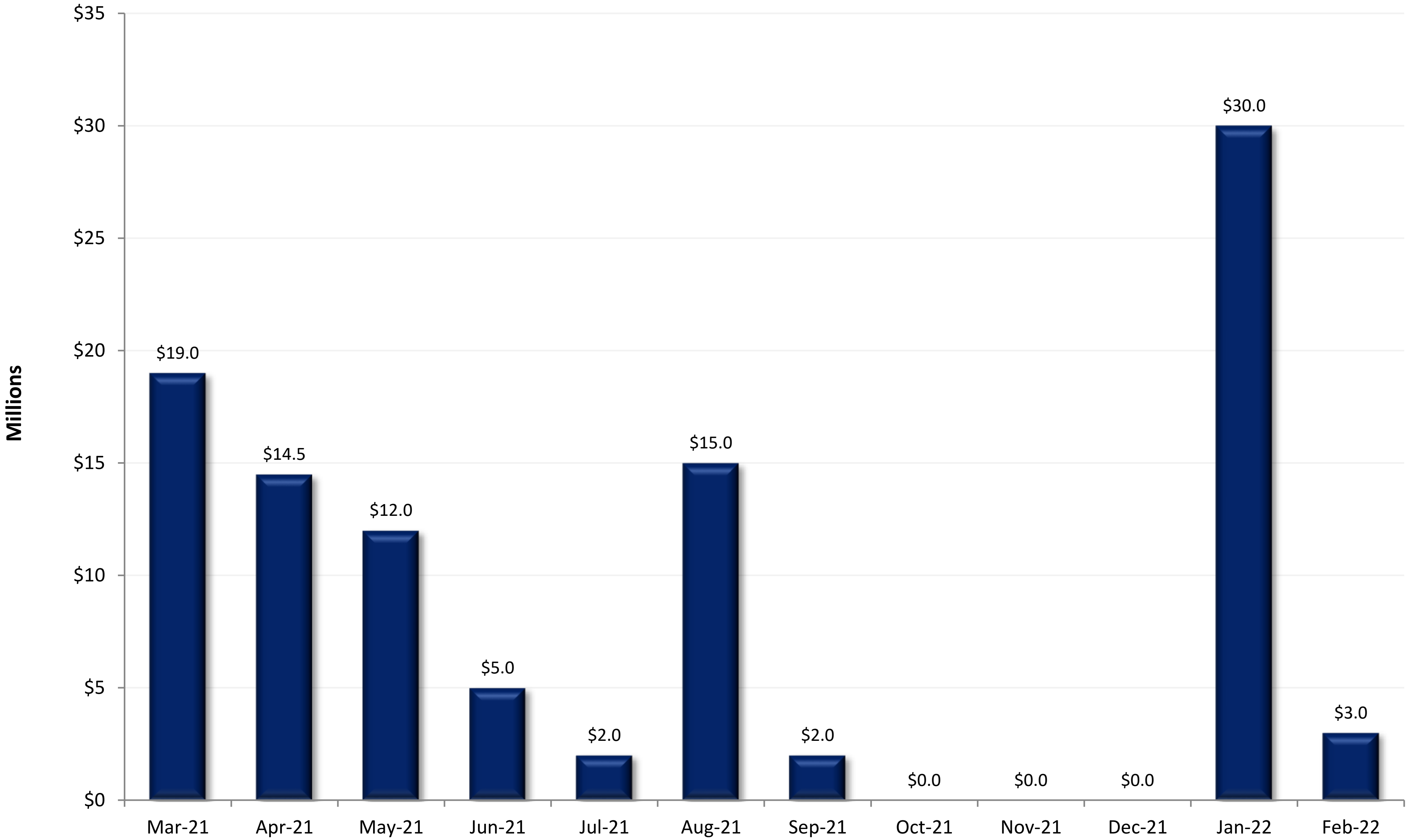
*Based on Book Value





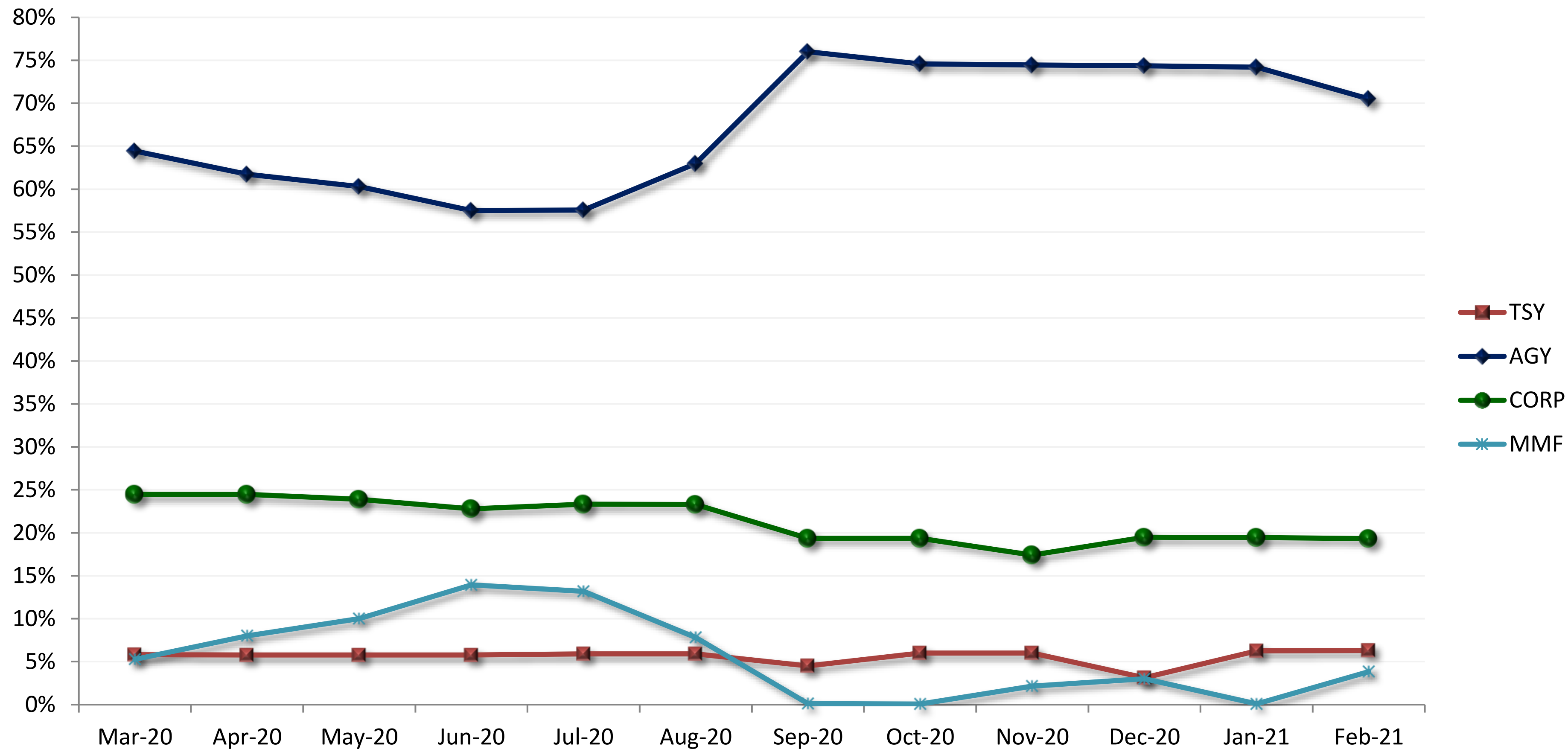
Interest Rate Change	Portfolio Value	Value Change	Percent Change
-100 Basis Points	$379,306,652	$7,801,606	2.10%
-75 Basis Points	$377,356,250	$5,851,204	1.58%
-50 Basis Points	$375,405,849	$3,900,803	1.05%
-25 Basis Points	$373,455,447	$1,950,401	0.53%
No Change	$371,505,046	$0	0.00%
+25 Basis Points	$369,498,918	-$2,006,127	-0.54%
+50 Basis Points	$367,492,791	-$4,012,254	-1.08%
+75 Basis Points	$365,486,664	-$6,018,382	-1.62%
+100 Basis Points	$363,480,537	-$8,024,509	-2.16%

Next Twelve Months Maturities



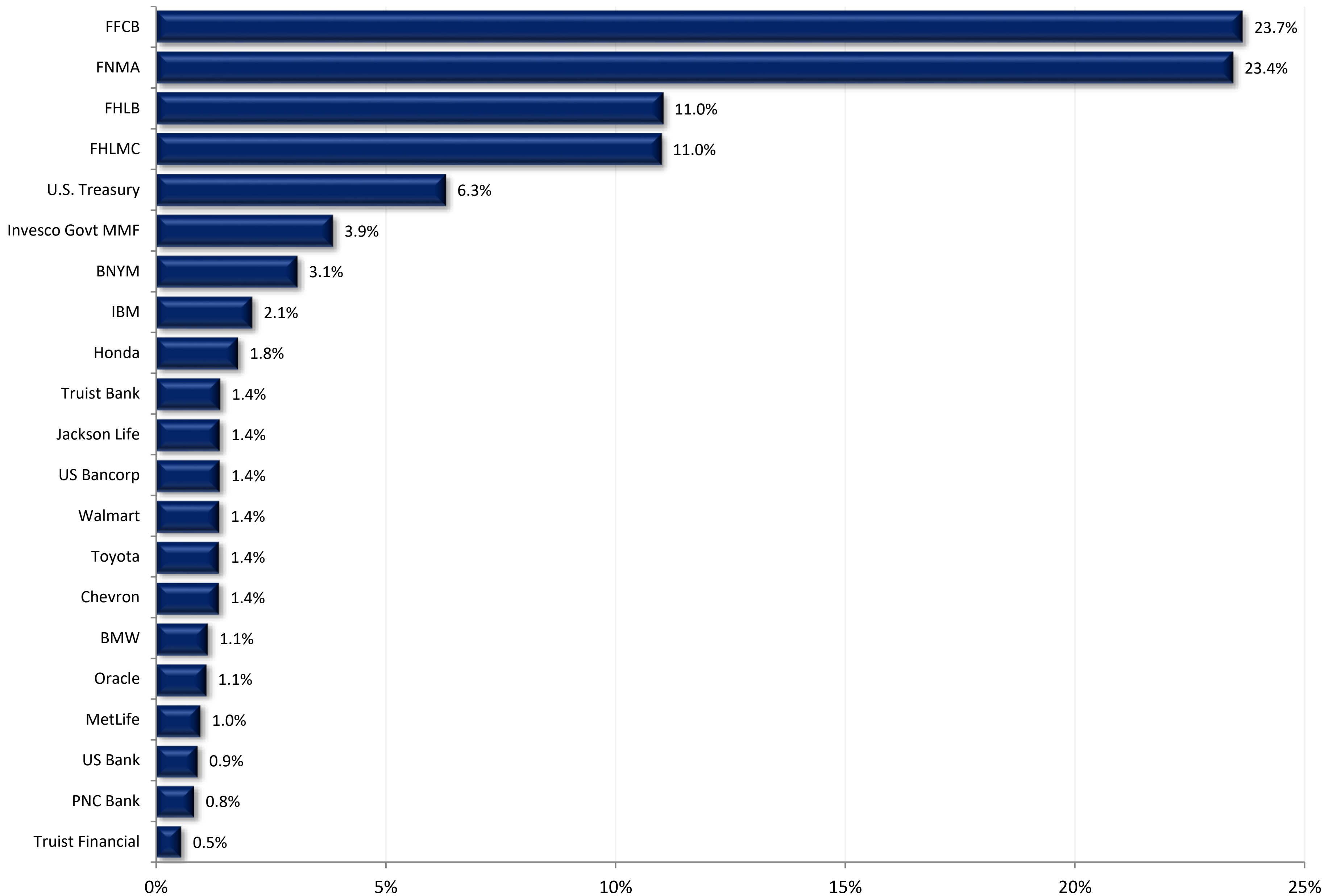
	Mar-21	Apr-21	May-21	Jun-21	Jul-21	Aug-21	Sep-21	Oct-21	Nov-21	Dec-21	Jan-22	Feb-22
Maturities	$19.0	$14.5	$12.0	$5.0	$2.0	$15.0	$2.0	$0.0	$0.0	$0.0	$30.0	$3.0

Par Value in Millions

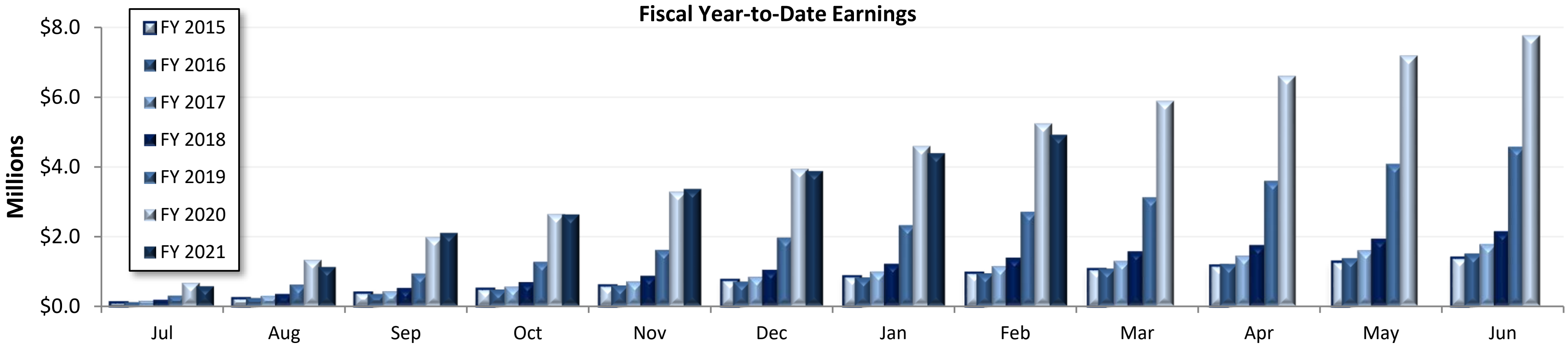


Sector	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Aug-20	Sep-20	Oct-20	Nov-20	Dec-20	Jan-21	Feb-21
Agency	64.4%	61.7%	60.3%	57.5%	57.6%	63.0%	76.0%	74.6%	74.5%	74.4%	74.2%	70.5%
Treasury	5.8%	5.8%	5.8%	5.8%	5.9%	5.9%	4.5%	6.0%	6.0%	3.1%	6.3%	6.3%
Corporates	24.5%	24.5%	23.9%	22.8%	23.3%	23.3%	19.4%	19.4%	17.4%	19.5%	19.4%	19.3%
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	5.3%	8.0%	10.0%	13.9%	13.2%	7.8%	0.1%	0.1%	2.2%	3.0%	0.1%	3.9%
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%

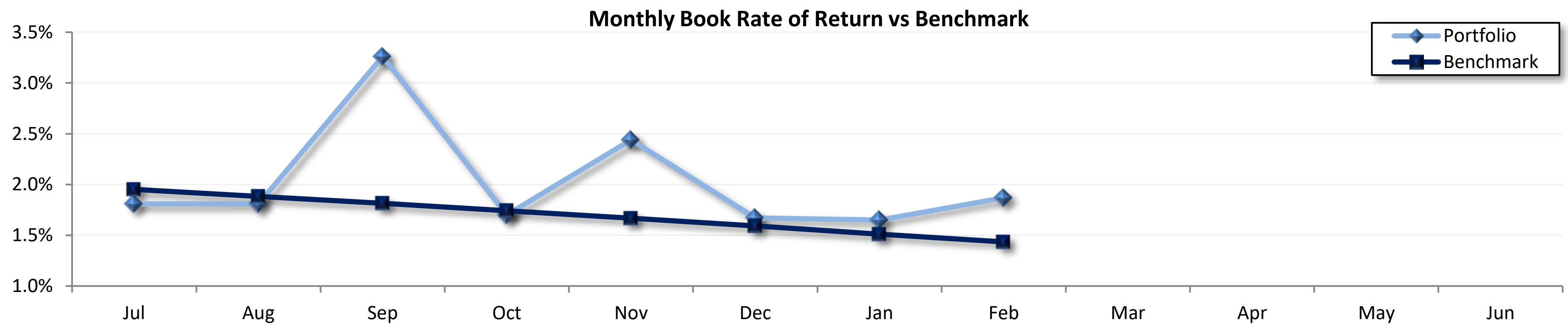
Issuer Allocation



Historical Earnings and Book Rate of Return Performance

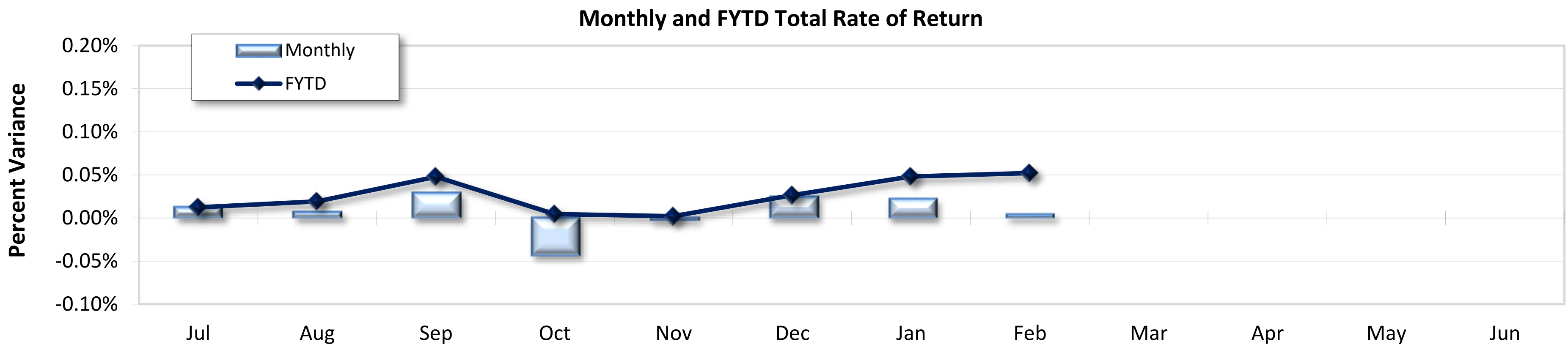


Fiscal YTD ($Mil)	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
FY 2015	$0.116	$0.232	$0.394	$0.504	$0.600	$0.755	$0.856	$0.956	$1.061	$1.163	$1.275	$1.382
FY 2016	$0.113	$0.227	$0.342	$0.468	$0.587	$0.698	$0.816	$0.933	$1.067	$1.205	$1.369	$1.499
FY 2017	$0.146	$0.288	$0.423	$0.559	$0.706	$0.846	$0.991	$1.151	$1.300	$1.450	$1.603	$1.776
FY 2018	$0.178	$0.347	$0.516	$0.687	$0.865	$1.039	$1.214	$1.387	$1.567	$1.745	$1.925	$2.142
FY 2019	$0.302	$0.612	$0.930	$1.264	$1.604	$1.957	$2.313	$2.698	$3.120	$3.588	$4.073	$4.563
FY 2020	$0.669	$1.326	$1.983	$2.643	$3.293	$3.944	$4.596	$5.240	$5.884	$6.599	$7.188	$7.759
FY 2021	$0.563	$1.119	$2.091	$2.617	$3.349	$3.866	$4.379	$4.905				

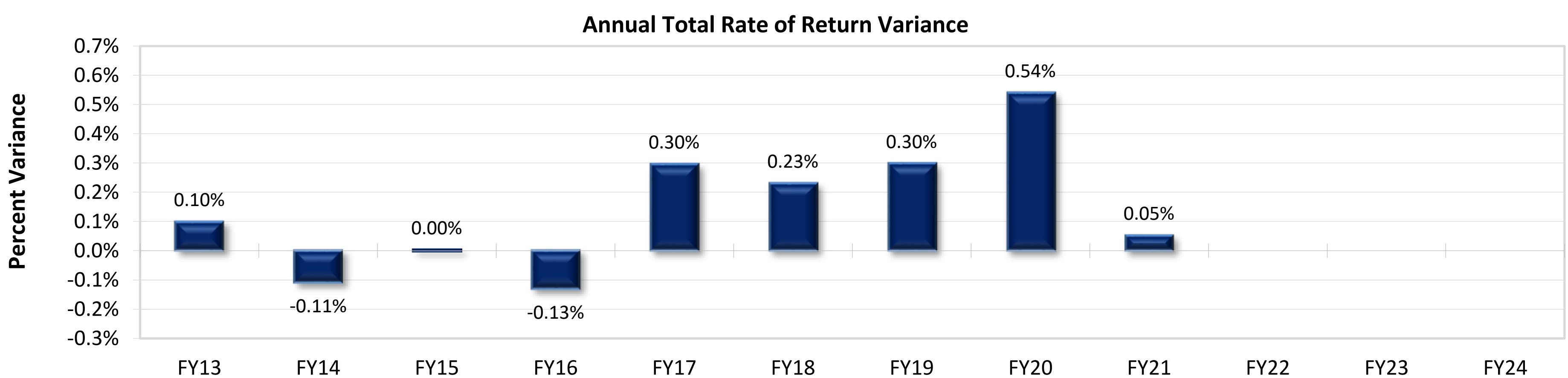


	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Book Rate of Rtn	1.81%	1.81%	3.26%	1.70%	2.44%	1.67%	1.65%	1.87%				
Benchmark*	1.95%	1.88%	1.81%	1.74%	1.67%	1.59%	1.51%	1.43%				
Variance	-0.14%	-0.07%	1.45%	-0.04%	0.77%	0.08%	0.14%	0.44%				

*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%



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Portfolio	0.207%	0.030%	0.040%	-0.076%	0.109%	0.127%	-0.004%	-0.247%				
Benchmark	0.195%	0.023%	0.012%	-0.033%	0.111%	0.103%	-0.025%	-0.251%				
Monthly Variance	0.012%	0.007%	0.029%	-0.043%	-0.002%	0.024%	0.022%	0.004%				
FTYD Variance	0.012%	0.019%	0.048%	0.004%	0.002%	0.026%	0.048%	0.052%				

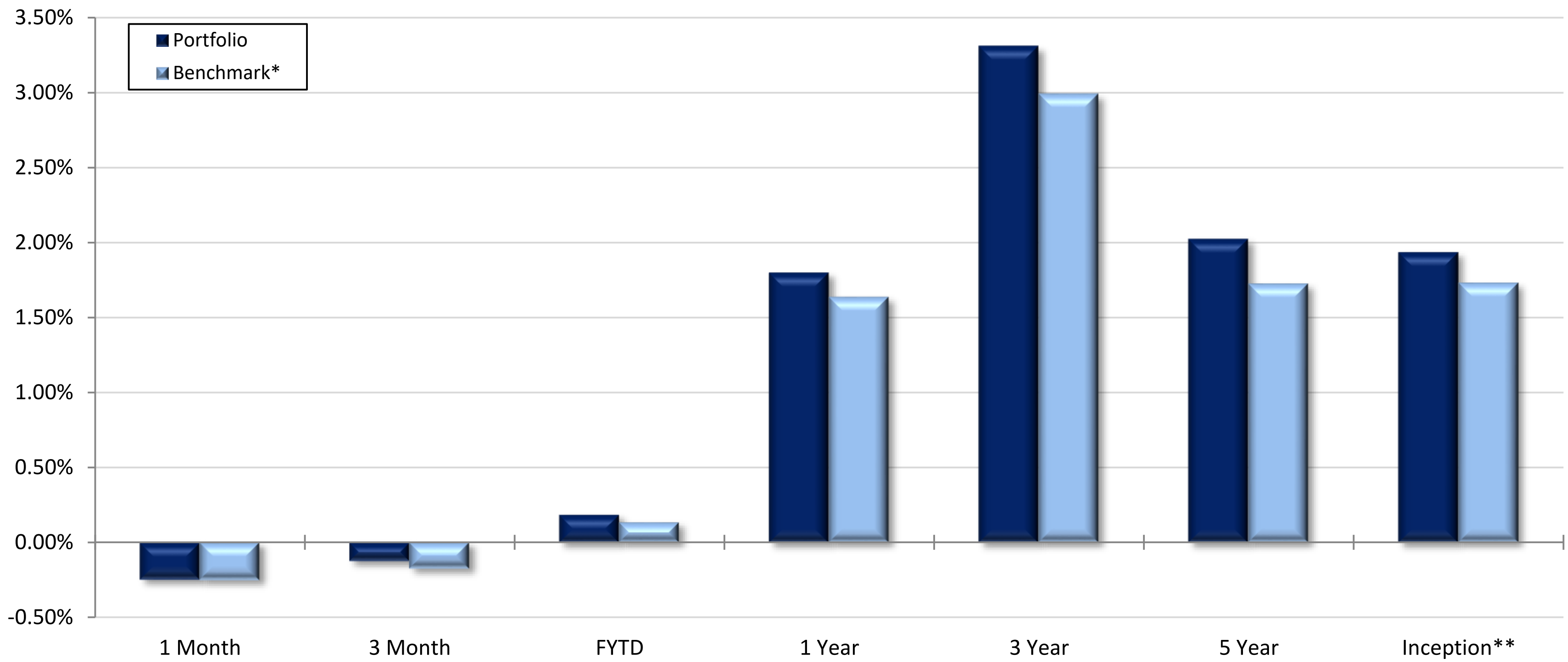


	FY13	FY14	FY15	FY16	FY17	FY18	FY19	FY20	FY21	FY22	FY23	FY24
Portfolio	0.077%	1.086%	1.374%	2.259%	-0.197%	-0.096%	4.577%	4.718%	0.186%			
Benchmark	-0.022%	1.195%	1.371%	2.389%	-0.493%	-0.326%	4.279%	4.178%	0.134%			
Yearly Variance	0.099%	-0.109%	0.003%	-0.130%	0.296%	0.230%	0.298%	0.540%	0.052%			

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%

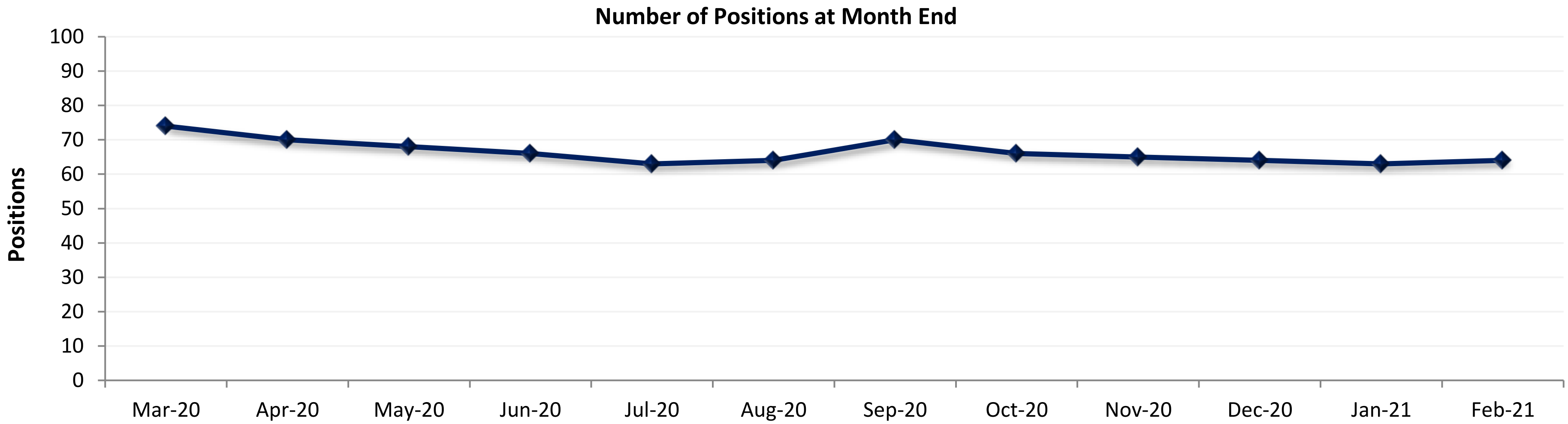
Previous Index: ICE BofAML 1-5Y Tsy/Agy (GVA0) - FTN Main Street started management 7/1/2014. Prior data is from the City of Las Vegas

Total Return

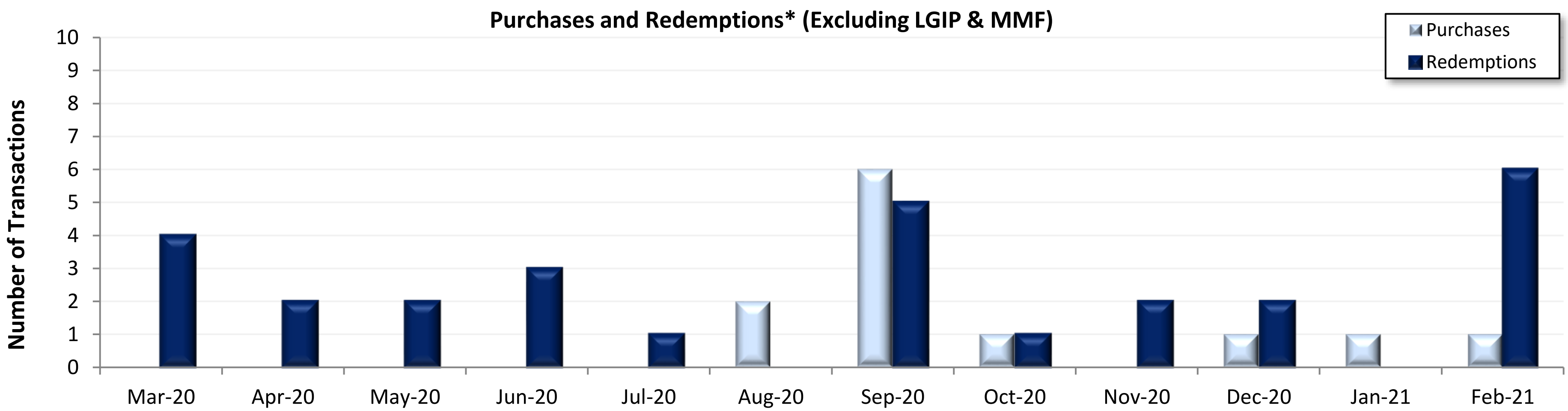


	1 Month	3 Month	FYTD	1 Year	3 Year	5 Year	Inception
Portfolio	-0.25%	-0.12%	0.19%	1.80%	3.31%	2.03%	1.94%
Benchmark*	-0.25%	-0.17%	0.13%	1.64%	2.99%	1.73%	1.73%
Variance	0.00%	0.05%	0.05%	0.16%	0.32%	0.30%	0.21%

*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



	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Aug-20	Sep-20	Oct-20	Nov-20	Dec-20	Jan-21	Feb-21
Positions	74	70	68	66	63	64	70	66	65	64	63	64



*Redemptions include maturities, calls, and sells

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

CLV FHNMS - PM
Portfolio Management
Portfolio Summary
February 28, 2021

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Money Market Sweep	14,007,306.98	14,007,306.98	14,007,306.98	3.85	1	1	0.010	0.010
Corporate Notes	69,305,000.00	72,185,850.15	70,297,989.67	19.33	1,472	729	2.287	2.319
Federal Agency Coupon	256,000,000.00	262,030,400.00	256,475,061.41	70.52	1,584	944	1.481	1.502
Treasury Coupon	11,500,000.00	11,783,915.00	11,437,053.43	3.14	1,487	723	1.753	1.777
Treasury Discounts	11,500,000.00	11,497,573.50	11,498,539.34	3.16	98	59	0.079	0.080
Investments	**362,312,306.98**	**371,505,045.63**	**363,715,950.83**	**100.00%**	**1,452**	**831**	**1.544**	**1.566**

Total Earnings	February 28 Month Ending	Fiscal Year To Date
Current Year	526,467.56	4,905,033.66
Average Daily Balance	**366,326,104.23**	**364,657,593.14**
Effective Rate of Return	**1.87%**	**2.02%**

Cory DeMille, Senior Financial Analyst

CLV FHNMS - PM
Portfolio Management
Portfolio Details - Investments
February 28, 2021

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			14,007,306.98	14,007,306.98	14,007,306.98	0.010	0.010	Aaa	AAA	
		Subtotal and Average	**5,363,043.97**		**14,007,306.98**	**14,007,306.98**	**14,007,306.98**		**0.010**			
Corporate Notes												
05531FAV5	12235	Truist Financial		05/11/2016	2,000,000.00	2,003,880.00	2,000,000.00	2.050	2.050	A3	A-	05/10/2021
06406RAA5	12255	BNYM		05/10/2017	3,000,000.00	3,060,870.00	3,004,310.72	2.600	2.436	A1	A	02/07/2022
06406FAA1	12271	BNYM		06/22/2018	3,000,000.00	3,002,520.00	2,997,642.76	2.500	3.176	A1	A	04/15/2021
06406RAN7	12345	BNYM		02/19/2021	5,000,000.00	5,134,700.00	5,187,889.83	1.600	0.679	A1	A	04/24/2025
05565EAW5	12316	BMW		12/06/2019	4,000,000.00	4,237,600.00	4,101,264.74	3.450	2.201	A2	A	04/12/2023
166764BG4	12468A	Chevron		05/07/2018	5,000,000.00	5,011,300.00	4,991,949.04	2.100	2.913	Aa2	AA-	05/16/2021
02665WCT6	12287B	Honda		01/15/2019	2,000,000.00	2,165,540.00	1,999,690.18	3.550	3.562	A3	A-	01/12/2024
02665WDD0	12312	Honda		09/27/2019	2,000,000.00	2,098,340.00	1,993,423.69	2.150	2.249	A3	A-	09/10/2024
02665WDH1	12323	Honda		02/14/2020	2,500,000.00	2,581,475.00	2,510,606.84	1.950	1.750	A3	A-	05/10/2023
459200HU8	12343	IBM		12/11/2020	7,000,000.00	7,650,370.00	7,617,528.04	3.625	0.599	A2	A	02/12/2024
46849LTK7	12308	Jackson Life		08/06/2019	5,000,000.00	5,303,200.00	5,042,616.24	2.650	2.375	A2	A	06/21/2024
59217GCT4	12288B	MetLife		01/30/2019	3,500,000.00	3,798,585.00	3,513,015.24	3.600	3.457	Aa3	AA-	01/11/2024
68389XBK0	12247B	Oracle		01/18/2017	2,000,000.00	2,014,980.00	1,995,716.73	1.900	2.321	A3	A	09/15/2021
68389XBA2	12268	Oracle		06/12/2018	2,000,000.00	2,017,760.00	1,998,883.87	2.800	2.966	A3	A	07/08/2021
69353RFL7	12290	PNC Bank		02/08/2019	3,000,000.00	3,202,590.00	3,017,832.60	3.500	3.217	A2	A	06/08/2023
89236TDP7	12390A	Toyota		01/31/2017	5,000,000.00	5,097,200.00	4,997,187.36	2.600	2.670	A1	A+	01/11/2022
90331HNL3	12293	US Bank		02/25/2019	3,305,000.00	3,457,790.15	3,292,369.22	2.850	3.065	A1	AA-	01/23/2023
91159HHX1	12310	US Bancorp		08/07/2019	5,000,000.00	5,301,450.00	5,036,088.59	2.400	2.176	A1	A+	07/30/2024
931142EJ8	12274	Walmart		06/27/2018	5,000,000.00	5,045,700.00	4,999,973.98	3.125	3.127	Aa2	AA	06/23/2021
		Subtotal and Average	**70,294,228.86**		**69,305,000.00**	**72,185,850.15**	**70,297,989.67**		**2.319**			
Federal Agency Coupon												
3133EHTS2	12259	FFCB		08/31/2017	5,000,000.00	5,123,950.00	5,008,465.91	1.900	1.775	Aaa	AA+	08/03/2022
3133EJYL7	12280	FFCB		09/21/2018	5,000,000.00	5,319,100.00	4,968,988.34	2.800	3.068	Aaa	AA+	09/05/2023
3133EJWA3	12284	FFCB		12/14/2018	6,000,000.00	6,316,380.00	6,005,911.51	2.900	2.845	Aaa	AA+	02/03/2023
3133EJ5G0	12286	FFCB		01/16/2019	5,000,000.00	5,339,650.00	4,998,792.50	2.700	2.709	Aaa	AA+	01/16/2024
3133EKMV5	12303	FFCB		05/23/2019	10,000,000.00	10,353,000.00	10,000,000.00	2.200	2.200	Aaa	AA+	11/23/2022
3133EKNX0	12305	FFCB		06/04/2019	7,000,000.00	7,396,200.00	7,035,616.03	2.160	1.995	Aaa	AA+	06/03/2024
3133EKPT7	12306	FFCB		06/07/2019	5,000,000.00	5,218,100.00	5,019,019.75	2.125	1.949	Aaa	AA+	06/05/2023
3133EKWV4	12309	FFCB		08/05/2019	10,000,000.00	10,476,400.00	10,029,821.33	1.850	1.758	Aaa	AA+	07/26/2024
3133EK4X1	12314	FFCB		11/01/2019	10,000,000.00	10,349,100.00	9,972,466.67	1.600	1.707	Aaa	AA+	11/01/2023

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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
Federal Agency Coupon												
3133EK6J0	12315	FFCB		11/26/2019	8,000,000.00	8,329,200.00	7,986,357.67	1.625	1.673	Aaa	AA+	11/08/2024
3133ELHR8	12319	FFCB		01/21/2020	15,000,000.00	15,201,150.00	15,000,240.00	1.600	1.598	Aaa	AA+	01/21/2022
313382K69	12236	FHLB		05/09/2016	5,000,000.00	5,002,650.00	5,000,672.12	1.750	1.295	Aaa	AA+	03/12/2021
313383YJ4	12283	FHLB		11/27/2018	5,000,000.00	5,391,150.00	5,038,894.02	3.375	3.040	Aaa	AA+	09/08/2023
3130A0F70	12285	FHLB		12/14/2018	5,000,000.00	5,426,600.00	5,060,047.85	3.375	2.906	Aaa	AA+	12/08/2023
313378WG2	12291	FHLB		02/12/2019	5,000,000.00	5,122,350.00	4,998,165.01	2.500	2.537	Aaa	AA+	03/11/2022
313380GJ0	12311	FHLB		09/26/2019	10,000,000.00	10,279,800.00	10,057,429.16	2.000	1.612	Aaa	AA+	09/09/2022
3130AJXD6	12338	FHLB		09/10/2020	10,000,000.00	9,965,100.00	9,968,616.79	0.125	0.250	Aaa	AA+	09/08/2023
3137EAEC9	12241	FHLMC		08/12/2016	5,000,000.00	5,022,650.00	4,997,728.11	1.125	1.230	Aaa	AA+	08/12/2021
3134GBRT1	12257	FHLMC		06/29/2017	5,000,000.00	5,125,200.00	5,000,000.00	2.000	2.000	Aaa	AA+	06/29/2022
3134GWL38	12337	FHLMC		09/15/2020	10,000,000.00	9,896,000.00	10,000,000.00	0.540	0.540	Aaa	AA+	09/15/2025
3137EAEX3	12340	FHLMC		09/30/2020	10,000,000.00	9,823,200.00	9,983,790.63	0.375	0.411	Aaa	AA+	09/23/2025
3137EAEC9	12395A	FHLMC		02/09/2017	5,000,000.00	5,022,650.00	4,984,911.83	1.125	1.831	Aaa	AA+	08/12/2021
3137EADB2	12437A	FHLMC		09/29/2017	5,000,000.00	5,098,600.00	5,019,368.65	2.375	1.907	Aaa	AA+	01/13/2022
3135G0K69	12238B	FNMA		07/05/2016	5,000,000.00	5,011,100.00	5,001,352.27	1.250	1.096	Aaa	AA+	05/06/2021
3135G0S38	12248	FNMA		02/06/2017	5,000,000.00	5,081,100.00	4,998,951.72	2.000	2.026	Aaa	AA+	01/05/2022
3135G0T78	12262	FNMA		11/07/2017	5,000,000.00	5,148,150.00	4,997,207.92	2.000	2.037	Aaa	AA+	10/05/2022
3135G0V75	12307	FNMA		07/09/2019	10,000,000.00	10,446,700.00	9,950,901.67	1.750	1.905	Aaa	AA+	07/02/2024
3135G0X24	12321	FNMA		01/14/2020	7,000,000.00	7,294,350.00	6,979,438.04	1.625	1.705	Aaa	AA+	01/07/2025
3135G0V34	12322	FNMA		02/06/2020	10,000,000.00	10,630,200.00	10,285,436.97	2.500	1.492	Aaa	AA+	02/05/2024
3136G4V34	12334	FNMA		08/26/2020	10,000,000.00	9,908,400.00	10,000,000.00	0.550	0.550	Aaa	AA+	08/26/2025
3135G04Z3	12335	FNMA		08/28/2020	10,000,000.00	9,926,400.00	10,012,714.93	0.500	0.470	Aaa	AA+	06/17/2025
3136G4X24	12336	FNMA		09/10/2020	10,000,000.00	9,929,700.00	10,008,054.78	0.600	0.583	Aaa	AA+	08/29/2025
3135G04Z3	12339	FNMA		09/24/2020	8,000,000.00	7,941,120.00	8,025,854.42	0.500	0.424	Aaa	AA+	06/17/2025
3135G0N82	12363A	FNMA		08/31/2016	5,000,000.00	5,027,350.00	4,998,182.92	1.250	1.332	Aaa	AA+	08/17/2021
89788JAB5	12341	Truist Bank		09/30/2020	5,000,000.00	5,087,650.00	5,081,661.89	1.250	0.437	A2	A	03/09/2023
		Subtotal and Average	**267,734,618.07**		**256,000,000.00**	**262,030,400.00**	**256,475,061.41**		**1.502**			
Treasury Coupon												
912828S92	12320	U.S. Treasury		01/14/2020	6,500,000.00	6,661,265.00	6,444,619.40	1.250	1.614	Aaa	AA+	07/31/2023
9128282P4	12441A	U.S. Treasury		10/30/2017	5,000,000.00	5,122,650.00	4,992,434.03	1.875	1.987	Aaa	AA+	07/31/2022
		Subtotal and Average	**11,436,008.21**		**11,500,000.00**	**11,783,915.00**	**11,437,053.43**		**1.777**			
Treasury Discounts												
9127964Z9	12344	U.S. Treasury		01/21/2021	11,500,000.00	11,497,573.50	11,498,539.34	0.078	0.080	P-1	A-1+	04/29/2021

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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
		Subtotal and Average	11,498,205.12		11,500,000.00	11,497,573.50	11,498,539.34		0.080		
		Total and Average	366,326,104.23		362,312,306.98	371,505,045.63	363,715,950.83		1.566		

CLV FHNMS - Maturity Report
Inventory by Maturity Report
February 28, 2021

CUSIP	Investment #	Fund	Sec. Type	Issuer	Purchase Date	Book Value	Current Rate	Maturity Date	Maturity Amount	Total Days	Par Value	YTM 360	YTM 365	Days to Maturity
996212262	11203	913000	PA1	Invesco Govt MMF	07/01/2020	14,007,306.98	0.010		14,007,306.98	1	14,007,306.98	0.010	0.010	1
313382K69	12236	913000	FAC	FHLB	05/09/2016	5,000,672.12	1.750	03/12/2021	5,000,000.00	1,768	5,000,000.00	1.277	1.295	11
06406FAA1	12271	913000	MTN	BNYM	06/22/2018	2,997,642.76	2.500	04/15/2021	3,000,000.00	1,028	3,000,000.00	3.133	3.176	45
9127964Z9	12344	913000	ATD	U.S. Treasury	01/21/2021	11,498,539.34	0.078	04/29/2021	11,500,000.00	98	11,500,000.00	0.079	0.080	59
3135G0K69	12238B	913000	FAC	FNMA	07/05/2016	5,001,352.27	1.250	05/06/2021	5,000,000.00	1,766	5,000,000.00	1.081	1.096	66
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	70
166764BG4	12468A	913000	MTN	Chevron	05/07/2018	4,991,949.04	2.100	05/16/2021	5,000,000.00	1,105	5,000,000.00	2.873	2.913	76
931142EJ8	12274	913000	MTN	Walmart	06/27/2018	4,999,973.98	3.125	06/23/2021	5,000,000.00	1,092	5,000,000.00	3.084	3.127	114
68389XBA2	12268	913000	MTN	Oracle	06/12/2018	1,998,883.87	2.800	07/08/2021	2,000,000.00	1,122	2,000,000.00	2.926	2.966	129
3137EAEC9	12241	913000	FAC	FHLMC	08/12/2016	4,997,728.11	1.125	08/12/2021	5,000,000.00	1,826	5,000,000.00	1.213	1.230	164
3137EAEC9	12395A	913000	FAC	FHLMC	02/09/2017	4,984,911.83	1.125	08/12/2021	5,000,000.00	1,645	5,000,000.00	1.806	1.831	164
3135G0N82	12363A	913000	FAC	FNMA	08/31/2016	4,998,182.92	1.250	08/17/2021	5,000,000.00	1,812	5,000,000.00	1.313	1.332	169
68389XBK0	12247B	913000	MTN	Oracle	01/18/2017	1,995,716.73	1.900	09/15/2021	2,000,000.00	1,701	2,000,000.00	2.289	2.321	198
3135G0S38	12248	913000	FAC	FNMA	02/06/2017	4,998,951.72	2.000	01/05/2022	5,000,000.00	1,794	5,000,000.00	1.998	2.026	310
89236TDP7	12390A	913000	MTN	Toyota	01/31/2017	4,997,187.36	2.600	01/11/2022	5,000,000.00	1,806	5,000,000.00	2.633	2.670	316
3137EADB2	12437A	913000	FAC	FHLMC	09/29/2017	5,019,368.65	2.375	01/13/2022	5,000,000.00	1,567	5,000,000.00	1.881	1.907	318
3133ELHR8	12319	913000	FAC	FFCB	01/21/2020	15,000,240.00	1.600	01/21/2022	15,000,000.00	731	15,000,000.00	1.576	1.598	326
06406RAA5	12255	913000	MTN	BNYM	05/10/2017	3,004,310.72	2.600	02/07/2022	3,000,000.00	1,734	3,000,000.00	2.402	2.436	343
313378WG2	12291	913000	FAC	FHLB	02/12/2019	4,998,165.01	2.500	03/11/2022	5,000,000.00	1,123	5,000,000.00	2.502	2.537	375
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	485
9128282P4	12441A	913000	TRC	U.S. Treasury	10/30/2017	4,992,434.03	1.875	07/31/2022	5,000,000.00	1,735	5,000,000.00	1.960	1.987	517
3133EHTS2	12259	913000	FAC	FFCB	08/31/2017	5,008,465.91	1.900	08/03/2022	5,000,000.00	1,798	5,000,000.00	1.751	1.775	520
313380GJ0	12311	913000	FAC	FHLB	09/26/2019	10,057,429.16	2.000	09/09/2022	10,000,000.00	1,079	10,000,000.00	1.590	1.612	557
3135G0T78	12262	913000	FAC	FNMA	11/07/2017	4,997,207.92	2.000	10/05/2022	5,000,000.00	1,793	5,000,000.00	2.009	2.037	583
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	632
90331HNL3	12293	913000	MTN	US Bank	02/25/2019	3,292,369.22	2.850	01/23/2023	3,305,000.00	1,428	3,305,000.00	3.023	3.065	693
3133EJWA3	12284	913000	FAC	FFCB	12/14/2018	6,005,911.51	2.900	02/03/2023	6,000,000.00	1,512	6,000,000.00	2.806	2.845	704
89788JAB5	12341	913000	FAC	Truist Bank	09/30/2020	5,081,661.89	1.250	03/09/2023	5,000,000.00	890	5,000,000.00	0.431	0.437	738
05565EAW5	12316	913000	MTN	BMW	12/06/2019	4,101,264.74	3.450	04/12/2023	4,000,000.00	1,223	4,000,000.00	2.170	2.201	772
02665WDH1	12323	913000	MTN	Honda	02/14/2020	2,510,606.84	1.950	05/10/2023	2,500,000.00	1,181	2,500,000.00	1.726	1.750	800
3133EKPT7	12306	913000	FAC	FFCB	06/07/2019	5,019,019.75	2.125	06/05/2023	5,000,000.00	1,459	5,000,000.00	1.923	1.949	826
69353RFL7	12290	913000	MTN	PNC Bank	02/08/2019	3,017,832.60	3.500	06/08/2023	3,000,000.00	1,581	3,000,000.00	3.172	3.217	829
912828S92	12320	913000	TRC	U.S. Treasury	01/14/2020	6,444,619.40	1.250	07/31/2023	6,500,000.00	1,294	6,500,000.00	1.592	1.614	882
3133EJYL7	12280	913000	FAC	FFCB	09/21/2018	4,968,988.34	2.800	09/05/2023	5,000,000.00	1,810	5,000,000.00	3.026	3.068	918
313383YJ4	12283	913000	FAC	FHLB	11/27/2018	5,038,894.02	3.375	09/08/2023	5,000,000.00	1,746	5,000,000.00	2.999	3.040	921

CUSIP	Investment #	Fund	Sec. Type	Issuer	Purchase Date	Book Value	Current Rate	Maturity Date	Maturity Amount	Total Days	Par Value	YTM 360	YTM 365	Days to Maturity
3130AJXD6	12338	913000	FAC	FHLB	09/10/2020	9,968,616.79	0.125	09/08/2023	10,000,000.00	1,093	10,000,000.00	0.247	0.250	921
3133EK4X1	12314	913000	FAC	FFCB	11/01/2019	9,972,466.67	1.600	11/01/2023	10,000,000.00	1,461	10,000,000.00	1.684	1.707	975
3130A0F70	12285	913000	FAC	FHLB	12/14/2018	5,060,047.85	3.375	12/08/2023	5,000,000.00	1,820	5,000,000.00	2.866	2.906	1,012
59217GCT4	12288B	913000	MTN	MetLife	01/30/2019	3,513,015.24	3.600	01/11/2024	3,500,000.00	1,807	3,500,000.00	3.410	3.457	1,046
02665WCT6	12287B	913000	MTN	Honda	01/15/2019	1,999,690.18	3.550	01/12/2024	2,000,000.00	1,823	2,000,000.00	3.514	3.562	1,047
3133EJ5G0	12286	913000	FAC	FFCB	01/16/2019	4,998,792.50	2.700	01/16/2024	5,000,000.00	1,826	5,000,000.00	2.672	2.709	1,051
3135G0V34	12322	913000	FAC	FNMA	02/06/2020	10,285,436.97	2.500	02/05/2024	10,000,000.00	1,460	10,000,000.00	1.472	1.492	1,071
459200HU8	12343	913000	MTN	IBM	12/11/2020	7,617,528.04	3.625	02/12/2024	7,000,000.00	1,158	7,000,000.00	0.590	0.599	1,078
3133EKNX0	12305	913000	FAC	FFCB	06/04/2019	7,035,616.03	2.160	06/03/2024	7,000,000.00	1,826	7,000,000.00	1.968	1.995	1,190
46849LTK7	12308	913000	MTN	Jackson Life	08/06/2019	5,042,616.24	2.650	06/21/2024	5,000,000.00	1,781	5,000,000.00	2.343	2.375	1,208
3135G0V75	12307	913000	FAC	FNMA	07/09/2019	9,950,901.67	1.750	07/02/2024	10,000,000.00	1,820	10,000,000.00	1.879	1.905	1,219
3133EKWV4	12309	913000	FAC	FFCB	08/05/2019	10,029,821.33	1.850	07/26/2024	10,000,000.00	1,817	10,000,000.00	1.734	1.758	1,243
91159HHX1	12310	913000	MTN	US Bancorp	08/07/2019	5,036,088.59	2.400	07/30/2024	5,000,000.00	1,819	5,000,000.00	2.146	2.176	1,247
02665WDD0	12312	913000	MTN	Honda	09/27/2019	1,993,423.69	2.150	09/10/2024	2,000,000.00	1,810	2,000,000.00	2.218	2.249	1,289
3133EK6J0	12315	913000	FAC	FFCB	11/26/2019	7,986,357.67	1.625	11/08/2024	8,000,000.00	1,809	8,000,000.00	1.650	1.673	1,348
3135G0X24	12321	913000	FAC	FNMA	01/14/2020	6,979,438.04	1.625	01/07/2025	7,000,000.00	1,820	7,000,000.00	1.682	1.705	1,408
06406RAN7	12345	913000	MTN	BNYM	02/19/2021	5,187,889.83	1.600	04/24/2025	5,000,000.00	1,525	5,000,000.00	0.670	0.679	1,515
3135G04Z3	12335	913000	FAC	FNMA	08/28/2020	10,012,714.93	0.500	06/17/2025	10,000,000.00	1,754	10,000,000.00	0.464	0.470	1,569
3135G04Z3	12339	913000	FAC	FNMA	09/24/2020	8,025,854.42	0.500	06/17/2025	8,000,000.00	1,727	8,000,000.00	0.418	0.424	1,569
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	1,639
3136G4X24	12336	913000	FAC	FNMA	09/10/2020	10,008,054.78	0.600	08/29/2025	10,000,000.00	1,814	10,000,000.00	0.575	0.583	1,642
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	1,659
3137EAEX3	12340	913000	FAC	FHLMC	09/30/2020	9,983,790.63	0.375	09/23/2025	10,000,000.00	1,819	10,000,000.00	0.405	0.411	1,667
					Subtotal and Average	**363,715,950.83**			**362,312,306.98**		**362,312,306.98**	**1.544**	**1.566**	**831**
					Net Maturities and Average	**363,715,950.83**			**362,312,306.98**		**362,312,306.98**	**1.544**	**1.566**	**831**

CLV FHNMS - Credit Rating
Credit Rating Report
February 28, 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	14,007,306.98	14,007,306.98	14,007,306.98	Aaa	AAA	07/01/2020		1	0.010	0.010	3.85
12236	FHLB	313382K69	5,106,500.00	5,000,672.12	5,002,650.00	Aaa	AA+	05/09/2016	03/12/2021	11	1.750	1.295	1.37
12238B	FNMA	3135G0K69	5,036,220.00	5,001,352.27	5,011,100.00	Aaa	AA+	07/05/2016	05/06/2021	66	1.250	1.096	1.38
12241	FHLMC	3137EAEC9	4,974,600.00	4,997,728.11	5,022,650.00	Aaa	AA+	08/12/2016	08/12/2021	164	1.125	1.230	1.37
12248	FNMA	3135G0S38	4,993,900.00	4,998,951.72	5,081,100.00	Aaa	AA+	02/06/2017	01/05/2022	310	2.000	2.026	1.37
12257	FHLMC	3134GBRT1	5,000,000.00	5,000,000.00	5,125,200.00	Aaa	AA+	06/29/2017	06/29/2022	485	2.000	2.000	1.37
12259	FFCB	3133EHTS2	5,029,300.00	5,008,465.91	5,123,950.00	Aaa	AA+	08/31/2017	08/03/2022	520	1.900	1.775	1.38
12262	FNMA	3135G0T78	4,991,400.00	4,997,207.92	5,148,150.00	Aaa	AA+	11/07/2017	10/05/2022	583	2.000	2.037	1.37
12280	FFCB	3133EJYL7	4,938,800.00	4,968,988.34	5,319,100.00	Aaa	AA+	09/21/2018	09/05/2023	918	2.800	3.068	1.37
12283	FHLB	313383YJ4	5,073,800.00	5,038,894.02	5,391,150.00	Aaa	AA+	11/27/2018	09/08/2023	921	3.375	3.040	1.39
12284	FFCB	3133EJWA3	6,012,720.00	6,005,911.51	6,316,380.00	Aaa	AA+	12/14/2018	02/03/2023	704	2.900	2.845	1.65
12285	FHLB	3130A0F70	5,108,050.00	5,060,047.85	5,426,600.00	Aaa	AA+	12/14/2018	12/08/2023	1,012	3.375	2.906	1.39
12286	FFCB	3133EJ5G0	4,997,900.00	4,998,792.50	5,339,650.00	Aaa	AA+	01/16/2019	01/16/2024	1,051	2.700	2.709	1.37
12291	FHLB	313378WG2	4,994,500.00	4,998,165.01	5,122,350.00	Aaa	AA+	02/12/2019	03/11/2022	375	2.500	2.537	1.37
12303	FFCB	3133EKMV5	10,000,000.00	10,000,000.00	10,353,000.00	Aaa	AA+	05/23/2019	11/23/2022	632	2.200	2.200	2.75
12305	FFCB	3133EKNX0	7,054,670.00	7,035,616.03	7,396,200.00	Aaa	AA+	06/04/2019	06/03/2024	1,190	2.160	1.995	1.93
12306	FFCB	3133EKPT7	5,033,600.00	5,019,019.75	5,218,100.00	Aaa	AA+	06/07/2019	06/05/2023	826	2.125	1.949	1.38
12307	FNMA	3135G0V75	9,926,700.00	9,950,901.67	10,446,700.00	Aaa	AA+	07/09/2019	07/02/2024	1,219	1.750	1.905	2.74
12309	FFCB	3133EKWV4	10,043,600.00	10,029,821.33	10,476,400.00	Aaa	AA+	08/05/2019	07/26/2024	1,243	1.850	1.758	2.76
12311	FHLB	313380GJ0	10,111,400.00	10,057,429.16	10,279,800.00	Aaa	AA+	09/26/2019	09/09/2022	557	2.000	1.612	2.77
12314	FFCB	3133EK4X1	9,958,700.00	9,972,466.67	10,349,100.00	Aaa	AA+	11/01/2019	11/01/2023	975	1.600	1.707	2.74
12315	FFCB	3133EK6J0	7,981,680.00	7,986,357.67	8,329,200.00	Aaa	AA+	11/26/2019	11/08/2024	1,348	1.625	1.673	2.20
12319	FFCB	3133ELHR8	15,000,540.00	15,000,240.00	15,201,150.00	Aaa	AA+	01/21/2020	01/21/2022	326	1.600	1.598	4.12
12320	UST	912828S92	6,418,750.00	6,444,619.40	6,661,265.00	Aaa	AA+	01/14/2020	07/31/2023	882	1.250	1.614	1.77
12321	FNMA	3135G0X24	6,973,400.00	6,979,438.04	7,294,350.00	Aaa	AA+	01/14/2020	01/07/2025	1,408	1.625	1.705	1.92
12322	FNMA	3135G0V34	10,389,700.00	10,285,436.97	10,630,200.00	Aaa	AA+	02/06/2020	02/05/2024	1,071	2.500	1.492	2.83
12334	FNMA	3136G4V34	10,000,000.00	10,000,000.00	9,908,400.00	Aaa	AA+	08/26/2020	08/26/2025	1,639	0.550	0.550	2.75
12335	FNMA	3135G04Z3	10,014,220.00	10,012,714.93	9,926,400.00	Aaa	AA+	08/28/2020	06/17/2025	1,569	0.500	0.470	2.75
12336	FNMA	3136G4X24	10,010,000.00	10,008,054.78	9,929,700.00	Aaa	AA+	09/10/2020	08/29/2025	1,642	0.600	0.583	2.75
12337	FHLMC	3134GWL38	10,000,000.00	10,000,000.00	9,896,000.00	Aaa	AA+	09/15/2020	09/15/2025	1,659	0.540	0.540	2.75
12338	FHLB	3130AJXD6	9,962,700.00	9,968,616.79	9,965,100.00	Aaa	AA+	09/10/2020	09/08/2023	921	0.125	0.250	2.74
12339	FNMA	3135G04Z3	8,028,480.00	8,025,854.42	7,941,120.00	Aaa	AA+	09/24/2020	06/17/2025	1,569	0.500	0.424	2.21
12340	FHLMC	3137EAEX3	9,982,300.00	9,983,790.63	9,823,200.00	Aaa	AA+	09/30/2020	09/23/2025	1,667	0.375	0.411	2.74
12363A	FNMA	3135G0N82	4,980,450.00	4,998,182.92	5,027,350.00	Aaa	AA+	08/31/2016	08/17/2021	169	1.250	1.332	1.37
12395A	FHLMC	3137EAEC9	4,847,900.00	4,984,911.83	5,022,650.00	Aaa	AA+	02/09/2017	08/12/2021	164	1.125	1.831	1.37

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
12437A	FHLMC	3137EADB2	5,095,850.00	5,019,368.65	5,098,600.00	Aaa	AA+	09/29/2017	01/13/2022	318	2.375	1.907	1.38
12441A	UST	9128282P4	4,974,609.38	4,992,434.03	5,122,650.00	Aaa	AA+	10/30/2017	07/31/2022	517	1.875	1.987	1.37
SubTotal for Aaa			**277,054,246.36**	**276,837,759.93**	**282,733,971.98**					**891**	**1.509**	**1.457**	**76.09**
12274	WMT	931142EJ8	4,999,750.00	4,999,973.98	5,045,700.00	Aa2	AA	06/27/2018	06/23/2021	114	3.125	3.127	1.37
12468A	CVX	166764BG4	4,883,100.00	4,991,949.04	5,011,300.00	Aa2	AA-	05/07/2018	05/16/2021	76	2.100	2.913	1.37
SubTotal for Aa2			**9,882,850.00**	**9,991,923.02**	**10,057,000.00**					**95**	**2.613**	**3.020**	**2.74**
12288B	MET	59217GCT4	3,522,505.00	3,513,015.24	3,798,585.00	Aa3	AA-	01/30/2019	01/11/2024	1,046	3.600	3.457	0.97
SubTotal for Aa3			**3,522,505.00**	**3,513,015.24**	**3,798,585.00**					**1046**	**3.600**	**3.457**	**0.97**
12255	BK	06406RAA5	3,021,900.00	3,004,310.72	3,060,870.00	A1	A	05/10/2017	02/07/2022	343	2.600	2.436	0.83
12271	BK	06406FAA1	2,945,730.00	2,997,642.76	3,002,520.00	A1	A	06/22/2018	04/15/2021	14	2.500	3.176	0.82
12293	US BAN	90331HNL3	3,278,923.55	3,292,369.22	3,457,790.15	A1	AA-	02/25/2019	01/23/2023	693	2.850	3.065	0.91
12310	USBT	91159HHX1	5,052,650.00	5,036,088.59	5,301,450.00	A1	A+	08/07/2019	07/30/2024	1,247	2.400	2.176	1.38
12345	BK	06406RAN7	5,189,400.00	5,187,889.83	5,134,700.00	A1	A	02/19/2021	04/24/2025	1,515	1.600	0.679	1.43
12390A	TOYCC	89236TDP7	4,983,850.00	4,997,187.36	5,097,200.00	A1	A+	01/31/2017	01/11/2022	316	2.600	2.670	1.37
SubTotal for A1			**24,472,453.55**	**24,515,488.48**	**25,054,530.15**					**778**	**2.369**	**2.233**	**6.74**
12290	PNC	69353RFL7	3,034,050.00	3,017,832.60	3,202,590.00	A2	A	02/08/2019	06/08/2023	829	3.500	3.217	0.83
12308	JACLIF	46849LTK7	5,062,850.00	5,042,616.24	5,303,200.00	A2	A	08/06/2019	06/21/2024	1,208	2.650	2.375	1.39
12316	BMW	05565EAW5	4,160,480.00	4,101,264.74	4,237,600.00	A2	A	12/06/2019	04/12/2023	772	3.450	2.201	1.13
12341	TFC	89788JAB5	5,098,600.00	5,081,661.89	5,087,650.00	A2	A	09/30/2020	03/09/2023	738	1.250	0.437	1.40
12343	IBM	459200HU8	7,664,090.00	7,617,528.04	7,650,370.00	A2	A	12/11/2020	02/12/2024	1,078	3.625	0.599	2.09
SubTotal for A2			**25,020,070.00**	**24,860,903.51**	**25,481,410.00**					**954**	**2.898**	**1.508**	**6.84**
12235	BBT	05531FAV5	2,000,000.00	2,000,000.00	2,003,880.00	A3	A-	05/11/2016	05/10/2021	70	2.050	2.050	0.55
12247B	ORCL	68389XBK0	1,962,974.00	1,995,716.73	2,014,980.00	A3	A	01/18/2017	09/15/2021	198	1.900	2.321	0.55
12268	ORCL	68389XBA2	1,990,280.00	1,998,883.87	2,017,760.00	A3	A	06/12/2018	07/08/2021	129	2.800	2.966	0.55
12287B	HNDA	02665WCT6	1,999,460.00	1,999,690.18	2,165,540.00	A3	A-	01/15/2019	01/12/2024	1,047	3.550	3.562	0.55
12312	HNDA	02665WDD0	1,990,760.00	1,993,423.69	2,098,340.00	A3	A-	09/27/2019	09/10/2024	1,289	2.150	2.249	0.55
12323	HNDA	02665WDH1	2,515,675.00	2,510,606.84	2,581,475.00	A3	A-	02/14/2020	05/10/2023	800	1.950	1.750	0.69
SubTotal for A3			**12,459,149.00**	**12,498,321.31**	**12,881,975.00**					**597**	**2.382**	**2.453**	**3.44**
12344	UST	9127964Z9	11,497,573.82	11,498,539.34	11,497,573.50	P-1	A-1+	01/21/2021	04/29/2021	59	0.078	0.079	3.16
SubTotal for P-1			**11,497,573.82**	**11,498,539.34**	**11,497,573.50**					**59**	**0.078**	**0.079**	**3.16**

CLV FHNMS - Sum by Issuer
Summary by Issuer
February 28, 2021

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	70
BNYM	3	11,000,000.00	11,189,843.31	3.08	1.820	807
BMW	1	4,000,000.00	4,101,264.74	1.13	2.201	772
Chevron	1	5,000,000.00	4,991,949.04	1.37	2.913	76
FFCB	11	86,000,000.00	86,025,679.71	23.65	2.006	852
FHLB	6	40,000,000.00	40,123,824.95	11.03	1.692	660
FHLMC	6	40,000,000.00	39,985,799.22	10.99	1.109	973
FNMA	11	85,000,000.00	85,258,095.64	23.44	1.150	1,170
Honda	3	6,500,000.00	6,503,720.71	1.79	2.460	1,026
IBM	1	7,000,000.00	7,617,528.04	2.09	0.599	1,078
Invesco Govt MMF	1	14,007,306.98	14,007,306.98	3.85	0.010	1
Jackson Life	1	5,000,000.00	5,042,616.24	1.39	2.375	1,208
MetLife	1	3,500,000.00	3,513,015.24	0.97	3.457	1,046
Oracle	2	4,000,000.00	3,994,600.60	1.10	2.644	163
PNC Bank	1	3,000,000.00	3,017,832.60	0.83	3.217	829
Truist Bank	1	5,000,000.00	5,081,661.89	1.40	0.437	738
Toyota	1	5,000,000.00	4,997,187.36	1.37	2.670	316
US Bank	1	3,305,000.00	3,292,369.22	0.91	3.065	693
US Bancorp	1	5,000,000.00	5,036,088.59	1.38	2.176	1,247
U.S. Treasury	3	23,000,000.00	22,935,592.77	6.31	0.926	390
Walmart	1	5,000,000.00	4,999,973.98	1.37	3.127	114
Total and Average	**58**	**362,312,306.98**	**363,715,950.83**	**100.00**	**1.566**	**831**

CLV FHNMS - PM
Portfolio Management
Interest Earnings Summary
February 28, 2021

	February 28Month Ending	Fiscal Year To Date
CD/Coupon/Discount Investments:		
Interest Collected	816,871.53	4,954,842.47
Plus Accrued Interest at End of Period	1,413,452.03	1,412,195.08
Less Accrued Interest at Beginning of Period	(1,669,075.90)	(1,938,700.35)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	561,247.66	4,428,337.20
Adjusted by Premiums and Discounts	-34,822.41	-159,610.40
Adjusted by Capital Gains or Losses	0.00	630,488.73
Earnings during Periods	526,425.25	4,899,215.53
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	64.26	8,843.99
Plus Accrued Interest at End of Period	42.31	42.31
Less Accrued Interest at Beginning of Period	(64.26)	(3,068.17)
Interest Earned during Period	42.31	5,818.13
Total Interest Earned during Period	**561,289.97**	**4,434,155.33**
Total Adjustments from Premiums and Discounts	**-34,822.41**	**-159,610.40**
Total Capital Gains or Losses	**0.00**	**630,488.73**
Total Earnings during Period	**526,467.56**	**4,905,033.66**

CLV FHNMS - Interest Reports
Interest Earnings
Sorted by Security Type - Maturity Date
February 1, 2021 - February 28, 2021
Yield on Beginning Book Value

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings: Interest Earned	Adjusted Interest Earnings: Amortization/ Accretion	Adjusted Interest Earnings: Adjusted Interest Earnings
Security Type: Money Market Sweep												
996212262	11203	913000	INVESC	14,007,306.98	321,448.28	14,007,306.98		0.010	0.172	42.31	0.00	42.31
			Subtotal	**14,007,306.98**	**321,448.28**	**14,007,306.98**			**0.172**	**42.31**	**0.00**	**42.31**
Security Type: Corporate Notes												
44932HAG8	12270	913000	IBM	0.00	2,999,879.11	0.00	02/05/2021	2.650	3.055	883.34	120.89	1,004.23
17275RBD3	12330A	913000	CSCO	0.00	2,500,191.18	0.00	02/28/2021	2.200	2.127	4,125.00	-191.18	3,933.82
17275RBD3	12396A	913000	CSCO	0.00	500,031.45	0.00	02/28/2021	2.200	2.145	825.00	-31.45	793.55
06406FAA1	12271	913000	BK	3,000,000.00	2,996,035.56	2,997,642.76	04/15/2021	2.500	3.419	6,250.00	1,607.20	7,857.20
05531FAV5	12235	913000	BBT	2,000,000.00	2,000,000.00	2,000,000.00	05/10/2021	2.050	2.227	3,416.67	0.00	3,416.67
166764BG4	12468A	913000	CVX	5,000,000.00	4,988,728.65	4,991,949.04	05/16/2021	2.100	3.128	8,750.00	3,220.39	11,970.39
931142EJ8	12274	913000	WMT	5,000,000.00	4,999,967.01	4,999,973.98	06/23/2021	3.125	3.397	13,020.83	6.97	13,027.80
68389XBA2	12268	913000	ORCL	2,000,000.00	1,998,620.22	1,998,883.87	07/08/2021	2.800	3.216	4,666.66	263.65	4,930.31
68389XBK0	12247B	913000	ORCL	2,000,000.00	1,995,054.37	1,995,716.73	09/15/2021	1.900	2.502	3,166.66	662.36	3,829.02
89236TDP7	12390A	913000	TOYCC	5,000,000.00	4,996,915.17	4,997,187.36	01/11/2022	2.600	2.897	10,833.34	272.19	11,105.53
06406RAA5	12255	913000	BK	3,000,000.00	3,004,695.61	3,004,310.72	02/07/2022	2.600	2.653	6,500.00	-384.89	6,115.11
90331HNL3	12293	913000	US BAN	3,305,000.00	3,291,813.61	3,292,369.22	01/23/2023	2.850	3.328	7,849.37	555.61	8,404.98
05565EAW5	12316	913000	BMW	4,000,000.00	4,105,256.78	4,101,264.74	04/12/2023	3.450	2.384	11,500.00	-3,992.04	7,507.96
02665WDH1	12323	913000	HNDA	2,500,000.00	2,511,010.14	2,510,606.84	05/10/2023	1.950	1.900	4,062.50	-403.30	3,659.20
69353RFL7	12290	913000	PNC	3,000,000.00	3,018,487.40	3,017,832.60	06/08/2023	3.500	3.496	8,750.00	-654.80	8,095.20
59217GCT4	12288B	913000	MET	3,500,000.00	3,513,394.33	3,513,015.24	01/11/2024	3.600	3.755	10,500.00	-379.09	10,120.91
02665WCT6	12287B	913000	HNDA	2,000,000.00	1,999,681.17	1,999,690.18	01/12/2024	3.550	3.863	5,916.66	9.01	5,925.67
459200HU8	12343	913000	IBM	7,000,000.00	7,634,988.77	7,617,528.04	02/12/2024	3.625	0.629	21,145.83	-17,460.73	3,685.10
46849LTK7	12308	913000	JACLIF	5,000,000.00	5,043,690.60	5,042,616.24	06/21/2024	2.650	2.576	11,041.67	-1,074.36	9,967.31
91159HHX1	12310	913000	USBT	5,000,000.00	5,036,969.52	5,036,088.59	07/30/2024	2.400	2.360	10,000.00	-880.93	9,119.07
02665WDD0	12312	913000	HNDA	2,000,000.00	1,993,268.22	1,993,423.69	09/10/2024	2.150	2.445	3,583.33	155.47	3,738.80
06406RAN7	12345	913000	BK	5,000,000.00	0.00	5,187,889.83	04/24/2025	1.600	0.813	2,666.66	-1,510.17	1,156.49
			Subtotal	**69,305,000.00**	**71,128,678.87**	**70,297,989.67**			**2.584**	**159,453.52**	**-20,089.20**	**139,364.32**

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings: Interest Earned	Adjusted Interest Earnings: Amortization/ Accretion	Adjusted Interest Earnings: Adjusted Interest Earnings
Security Type: Federal Agency Coupon												
3130A7CV5	12233	913000	FHLB	0.00	4,999,724.60	0.00	02/18/2021	1.375	1.512	3,246.53	275.40	3,521.93
313382K69	12236	913000	FHLB	5,000,000.00	5,002,505.16	5,000,672.12	03/12/2021	1.750	1.422	7,291.67	-1,833.04	5,458.63
3135G0K69	12238B	913000	FNMA	5,000,000.00	5,001,976.39	5,001,352.27	05/06/2021	1.250	1.195	5,208.34	-624.12	4,584.22
3137EAEC9	12395A	913000	FHLMC	5,000,000.00	4,982,100.37	4,984,911.83	08/12/2021	1.125	1.962	4,687.50	2,811.46	7,498.96
3137EAEC9	12241	913000	FHLMC	5,000,000.00	4,997,304.78	4,997,728.11	08/12/2021	1.125	1.333	4,687.50	423.33	5,110.83
3135G0N82	12363A	913000	FNMA	5,000,000.00	4,997,854.54	4,998,182.92	08/17/2021	1.250	1.444	5,208.33	328.38	5,536.71
3135G0S38	12248	913000	FNMA	5,000,000.00	4,998,848.28	4,998,951.72	01/05/2022	2.000	2.200	8,333.34	103.44	8,436.78
3137EADB2	12437A	913000	FHLMC	5,000,000.00	5,021,231.02	5,019,368.65	01/13/2022	2.375	2.086	9,895.83	-1,862.37	8,033.46
3133ELHR8	12319	913000	FFCB	15,000,000.00	15,000,262.50	15,000,240.00	01/21/2022	1.600	1.736	20,000.00	-22.50	19,977.50
313378WG2	12291	913000	FHLB	5,000,000.00	4,998,016.23	4,998,165.01	03/11/2022	2.500	2.756	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	2.173	8,333.33	0.00	8,333.33
3133EHTS2	12259	913000	FFCB	5,000,000.00	5,008,961.96	5,008,465.91	08/03/2022	1.900	1.931	7,916.67	-496.05	7,420.62
313380GJ0	12311	913000	FHLB	10,000,000.00	10,060,573.10	10,057,429.16	09/09/2022	2.000	1.752	16,666.67	-3,143.94	13,522.73
3135G0T78	12262	913000	FNMA	5,000,000.00	4,997,061.99	4,997,207.92	10/05/2022	2.000	2.212	8,333.34	145.93	8,479.27
3133EKMV5	12303	913000	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	11/23/2022	2.200	2.390	18,333.33	0.00	18,333.33
3133EJWA3	12284	913000	FFCB	6,000,000.00	6,006,167.79	6,005,911.51	02/03/2023	2.900	3.091	14,500.00	-256.28	14,243.72
89788JAB5	12341	913000	TFC	5,000,000.00	5,085,027.08	5,081,661.89	03/09/2023	1.250	0.472	5,208.33	-3,365.19	1,843.14
3133EKPT7	12306	913000	FFCB	5,000,000.00	5,019,720.72	5,019,019.75	06/05/2023	2.125	2.117	8,854.16	-700.97	8,153.19
3133EJYL7	12280	913000	FFCB	5,000,000.00	4,967,959.19	4,968,988.34	09/05/2023	2.800	3.331	11,666.66	1,029.15	12,695.81
313383YJ4	12283	913000	FHLB	5,000,000.00	5,040,180.48	5,038,894.02	09/08/2023	3.375	3.304	14,062.50	-1,286.46	12,776.04
3130AJXD6	12338	913000	FHLB	10,000,000.00	9,967,578.76	9,968,616.79	09/08/2023	0.125	0.272	1,041.67	1,038.03	2,079.70
3133EK4X1	12314	913000	FFCB	10,000,000.00	9,971,606.25	9,972,466.67	11/01/2023	1.600	1.856	13,333.33	860.42	14,193.75
3130A0F70	12285	913000	FHLB	5,000,000.00	5,061,854.71	5,060,047.85	12/08/2023	3.375	3.156	14,062.50	-1,806.86	12,255.64
3133EJ5G0	12286	913000	FFCB	5,000,000.00	4,998,757.50	4,998,792.50	01/16/2024	2.700	2.943	11,250.00	35.00	11,285.00
3135G0V34	12322	913000	FNMA	10,000,000.00	10,293,561.36	10,285,436.97	02/05/2024	2.500	1.609	20,833.34	-8,124.39	12,708.95
3130AFUX3	12289B	913000	FHLB	0.00	5,000,000.00	0.00	02/22/2024	2.800	2.839	8,166.67	0.00	8,166.67
3130AFW86	12292B	913000	FHLB	0.00	5,000,000.00	0.00	02/26/2024	2.750	2.788	9,548.61	0.00	9,548.61
3133EKNX0	12305	913000	FFCB	7,000,000.00	7,036,527.70	7,035,616.03	06/03/2024	2.160	2.165	12,600.00	-911.67	11,688.33
3135G0V75	12307	913000	FNMA	10,000,000.00	9,949,675.24	9,950,901.67	07/02/2024	1.750	2.071	14,583.34	1,226.43	15,809.77
3133EKWV4	12309	913000	FFCB	10,000,000.00	10,030,551.65	10,029,821.33	07/26/2024	1.850	1.909	15,416.67	-730.32	14,686.35
3133EK6J0	12315	913000	FFCB	8,000,000.00	7,986,049.25	7,986,357.67	11/08/2024	1.625	1.819	10,833.34	308.42	11,141.76
3135G0X24	12321	913000	FNMA	7,000,000.00	6,978,992.97	6,979,438.04	01/07/2025	1.625	1.854	9,479.17	445.07	9,924.24
3135G04Z3	12339	913000	FNMA	8,000,000.00	8,026,356.12	8,025,854.42	06/17/2025	0.500	0.460	3,333.33	-501.70	2,831.63
3135G04Z3	12335	913000	FNMA	10,000,000.00	10,012,961.67	10,012,714.93	06/17/2025	0.500	0.510	4,166.67	-246.74	3,919.93
3136G4V34	12334	913000	FNMA	10,000,000.00	10,000,000.00	10,000,000.00	08/26/2025	0.550	0.597	4,583.33	0.00	4,583.33
3136G4X24	12336	913000	FNMA	10,000,000.00	10,009,211.85	10,008,054.78	08/29/2025	0.600	4.349	34,550.56	-1,157.07	33,393.49
3134GWL38	12337	913000	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	09/15/2025	0.540	0.587	4,500.00	0.00	4,500.00

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings: Interest Earned	Amortization/ Accretion	Adjusted Interest Earnings
Security Type: Federal Agency Coupon												
3137EAEX3	12340	913000	FHLMC	10,000,000.00	9,983,494.48	9,983,790.63	09/23/2025	0.375	0.447	3,125.00	296.15	3,421.15
			Subtotal	**256,000,000.00**	**271,492,655.69**	**256,475,061.41**			**1.805**	**388,258.23**	**-17,594.28**	**370,663.95**
Security Type: Treasury Coupon												
9128282P4	12441A	913000	UST	5,000,000.00	4,992,024.27	4,992,434.03	07/31/2022	1.875	2.001	7,251.38	409.76	7,661.14
912828S92	12320	913000	UST	6,500,000.00	6,442,861.28	6,444,619.40	07/31/2023	1.250	1.627	6,284.53	1,758.12	8,042.65
			Subtotal	**11,500,000.00**	**11,434,885.55**	**11,437,053.43**			**1.790**	**13,535.91**	**2,167.88**	**15,703.79**
Security Type: Treasury Discounts												
9127964Z9	12344	913000	UST	11,500,000.00	11,497,846.15	11,498,539.34	04/29/2021	0.078	0.079	0.00	693.19	693.19
			Subtotal	**11,500,000.00**	**11,497,846.15**	**11,498,539.34**			**0.079**	**0.00**	**693.19**	**693.19**
			Total	**362,312,306.98**	**365,875,514.54**	**363,715,950.83**			**1.899**	**561,289.97**	**-34,822.41**	**526,467.56**

CLV FHNMS - Interest Reports
Accrued Interest
Sorted by Security Type - Maturity Date
February 1, 2021 - February 28, 2021

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	14,007,306.98		0.010	64.26	0.00	42.31	64.26	42.31
		Subtotal	**14,007,306.98**			**64.26**	**0.00**	**42.31**	**64.26**	**42.31**
Corporate Notes										
44932HAG8	12270	MTN	0.00	02/05/2021	2.650	38,866.67	0.00	883.34	39,750.00	0.01
17275RBD3	12330A	MTN	0.00	02/28/2021	2.200	23,375.00	0.00	4,125.00	0.00	27,500.00
17275RBD3	12396A	MTN	0.00	02/28/2021	2.200	4,675.00	0.00	825.00	0.00	5,500.00
06406FAA1	12271	MTN	3,000,000.00	04/15/2021	2.500	22,083.33	0.00	6,250.00	0.00	28,333.33
05531FAV5	12235	MTN	2,000,000.00	05/10/2021	2.050	9,225.00	0.00	3,416.67	0.00	12,641.67
166764BG4	12468A	MTN	5,000,000.00	05/16/2021	2.100	21,875.00	0.00	8,750.00	0.00	30,625.00
931142EJ8	12274	MTN	5,000,000.00	06/23/2021	3.125	16,493.06	0.00	13,020.83	0.00	29,513.89
68389XBA2	12268	MTN	2,000,000.00	07/08/2021	2.800	3,577.78	0.00	4,666.66	0.00	8,244.44
68389XBK0	12247B	MTN	2,000,000.00	09/15/2021	1.900	14,355.56	0.00	3,166.66	0.00	17,522.22
89236TDP7	12390A	MTN	5,000,000.00	01/11/2022	2.600	7,222.22	0.00	10,833.34	0.00	18,055.56
06406RAA5	12255	MTN	3,000,000.00	02/07/2022	2.600	37,700.00	0.00	6,500.00	39,000.00	5,200.00
90331HNL3	12293	MTN	3,305,000.00	01/23/2023	2.850	2,093.17	0.00	7,849.37	0.00	9,942.54
05565EAW5	12316	MTN	4,000,000.00	04/12/2023	3.450	41,783.33	0.00	11,500.00	0.00	53,283.33
02665WDH1	12323	MTN	2,500,000.00	05/10/2023	1.950	10,968.75	0.00	4,062.50	0.00	15,031.25
69353RFL7	12290	MTN	3,000,000.00	06/08/2023	3.500	15,458.33	0.00	8,750.00	0.00	24,208.33
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
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	60,000.00	10,333.32
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
06406RAN7	12345	MTN	5,000,000.00	04/24/2025	1.600	0.00	25,555.56	2,666.66	0.00	28,222.22
		Subtotal	**69,305,000.00**			**491,518.17**	**25,555.56**	**159,453.52**	**265,625.00**	**410,902.25**
Federal Agency Coupon										
3130A7CV5	12233	FAC	0.00	02/18/2021	1.375	31,128.47	0.00	3,246.53	34,375.00	0.00
313382K69	12236	FAC	5,000,000.00	03/12/2021	1.750	33,784.72	0.00	7,291.67	0.00	41,076.39
3135G0K69	12238B	FAC	5,000,000.00	05/06/2021	1.250	14,756.93	0.00	5,208.34	0.00	19,965.27
3137EAEC9	12241	FAC	5,000,000.00	08/12/2021	1.125	26,406.25	0.00	4,687.50	28,125.00	2,968.75
3137EAEC9	12395A	FAC	5,000,000.00	08/12/2021	1.125	26,406.25	0.00	4,687.50	28,125.00	2,968.75

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

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										
3135G0N82	12363A	FAC	5,000,000.00	08/17/2021	1.250	28,125.00	0.00	5,208.33	31,250.00	2,083.33
3135G0S38	12248	FAC	5,000,000.00	01/05/2022	2.000	7,222.22	0.00	8,333.34	0.00	15,555.56
3137EADB2	12437A	FAC	5,000,000.00	01/13/2022	2.375	5,937.50	0.00	9,895.83	0.00	15,833.33
3133ELHR8	12319	FAC	15,000,000.00	01/21/2022	1.600	6,666.67	0.00	20,000.00	0.00	26,666.67
313378WG2	12291	FAC	5,000,000.00	03/11/2022	2.500	48,611.11	0.00	10,416.67	0.00	59,027.78
3134GBRT1	12257	FAC	5,000,000.00	06/29/2022	2.000	8,888.89	0.00	8,333.33	0.00	17,222.22
3133EHTS2	12259	FAC	5,000,000.00	08/03/2022	1.900	46,972.22	0.00	7,916.67	47,500.00	7,388.89
313380GJ0	12311	FAC	10,000,000.00	09/09/2022	2.000	78,888.89	0.00	16,666.67	0.00	95,555.56
3135G0T78	12262	FAC	5,000,000.00	10/05/2022	2.000	32,222.24	0.00	8,333.34	0.00	40,555.58
3133EKMV5	12303	FAC	10,000,000.00	11/23/2022	2.200	41,555.56	0.00	18,333.33	0.00	59,888.89
3133EJWA3	12284	FAC	6,000,000.00	02/03/2023	2.900	86,033.33	0.00	14,500.00	87,000.00	13,533.33
89788JAB5	12341	FAC	5,000,000.00	03/09/2023	1.250	24,652.78	0.00	5,208.33	0.00	29,861.11
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	6,076.39	0.00	1,041.67	0.00	7,118.06
3133EK4X1	12314	FAC	10,000,000.00	11/01/2023	1.600	40,000.00	0.00	13,333.33	0.00	53,333.33
3130A0F70	12285	FAC	5,000,000.00	12/08/2023	3.375	24,843.75	0.00	14,062.50	0.00	38,906.25
3133EJ5G0	12286	FAC	5,000,000.00	01/16/2024	2.700	5,625.00	0.00	11,250.00	0.00	16,875.00
3135G0V34	12322	FAC	10,000,000.00	02/05/2024	2.500	122,222.22	0.00	20,833.34	125,000.00	18,055.56
3130AFUX3	12289B	FAC	0.00	02/22/2024	2.800	61,833.33	0.00	8,166.67	70,000.00	0.00
3130AFW86	12292B	FAC	0.00	02/26/2024	2.750	59,201.39	0.00	9,548.61	68,750.00	0.00
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
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	25,780.93	0.00	34,550.56	0.00	60,331.49
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	13,125.00	0.00	3,125.00	0.00	16,250.00
		Subtotal	**256,000,000.00**			**1,180,966.66**	**0.00**	**388,258.23**	**547,625.00**	**1,021,599.89**
Treasury Coupon										
9128282P4	12441A	TRC	5,000,000.00	07/31/2022	1.875	47,133.98	0.00	7,251.38	46,875.00	7,510.36
912828S92	12320	TRC	6,500,000.00	07/31/2023	1.250	40,849.45	0.00	6,284.53	40,625.00	6,508.98

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

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	11,500,000.00			87,983.43	0.00	13,535.91	87,500.00	14,019.34
		Total	350,812,306.98			1,760,532.52	25,555.56	561,289.97	900,814.26	1,446,563.79

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

CLV FHNMS - Interest Reports
Realized Gains and Losses
Sorted By Investment Type
Sales/Calls/Maturities: February 1, 2021 - February 28, 2021

Investment # / Issuer	Inv. Type	Purchase Date	Par Value / Current Rate	Sale Date / Maturity Date	Days Held / Term	Book Value	Maturity/Sale Proceeds	Realized Gain/Loss	Total Earnings	Total Net Earnings	Total Yield 365
Corporate Notes											
12270 IBM	MTN	06/21/2018	3,000,000.00 2.650	02/05/2021 02/05/2021	960 960	3,000,000.00	3,000,000.00	0.00	236,996.67	236,996.67	3.004
12330A Cisco	MTN	03/15/2016	2,500,000.00 2.200	02/28/2021 02/28/2021	1,811 1,811	2,500,000.00	2,500,000.00	0.00	259,777.78	259,777.78	2.094
12396A Cisco	MTN	02/13/2017	500,000.00 2.200	02/28/2021 02/28/2021	1,476 1,476	500,000.00	500,000.00	0.00	42,763.33	42,763.33	2.115
			Corporate Notes		Subtotals	**6,000,000.00**	**6,000,000.00**	**0.00**	**539,537.78**	**539,537.78**	**2.551**
Federal Agency Coupon											
12233 FHLB	FAC	03/30/2016	5,000,000.00 1.375	02/18/2021 02/18/2021	1,786 1,786	5,000,000.00	5,000,000.00	0.00	364,209.17	364,209.17	1.489
12289B FHLB	FAC	02/22/2019	5,000,000.00 2.800	02/22/2021 02/22/2024	731 1,826	5,000,000.00	5,000,000.00	0.00	280,000.00	280,000.00	2.796
12292B FHLB	FAC	02/26/2019	5,000,000.00 2.750	02/26/2021 02/26/2024	731 1,826	5,000,000.00	5,000,000.00	0.00	275,000.00	275,000.00	2.746
			Federal Agency Coupon		Subtotals	**15,000,000.00**	**15,000,000.00**	**0.00**	**919,209.17**	**919,209.17**	**2.344**
				Total Realized Gains/Losses		**21,000,000.00**	**21,000,000.00**	**0.00**	**1,458,746.95**	**1,458,746.95**	**2.403**

FHN 913000
Cash Reconciliation Report
For the Period February 1, 2021 - February 28, 2021
Grouped by Fund

Trans. Date	Investment #	Fund	Trans. Type	Security ID	Par Value	Security Description	Maturity Date	Purchases	Interest	Redemptions	Cash
FHN 913000											
02/01/2021	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
02/01/2021	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
02/01/2021	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
02/01/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-147,500.00	0.00	0.00	-147,500.00
02/02/2021	11203	913000	Interest	996212262	51,748,803.98	INVESC 51.7M 0.85%		0.00	64.26	0.00	64.26
02/02/2021	11203	913000	Interest	996212262	51,748,803.98	INVESC 51.7M 0.85%		-64.26	0.00	0.00	-64.26
02/03/2021	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
02/03/2021	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
02/03/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-134,500.00	0.00	0.00	-134,500.00
02/05/2021	12270	913000	Interest	44932HAG8	3,000,000.00	IBM 3.0M 2.65% Mat. 02/05/2021	02/05/2021	0.00	39,750.00	0.00	39,750.00
02/05/2021	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
02/05/2021	12270	913000	Maturity	44932HAG8	3,000,000.00	IBM 3.0M 2.65% Mat. 02/05/2021	02/05/2021	0.00	0.00	3,000,000.00	3,000,000.00
02/05/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-3,164,750.00	0.00	0.00	-3,164,750.00
02/08/2021	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
02/08/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-39,000.00	0.00	0.00	-39,000.00
02/12/2021	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
02/12/2021	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
02/12/2021	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
02/16/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-183,125.00	0.00	0.00	-183,125.00
02/17/2021	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
02/17/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-31,250.00	0.00	0.00	-31,250.00
02/18/2021	12233	913000	Interest	3130A7CV5	5,000,000.00	FHLB 5.0M 1.38% Mat. 02/18/2021	02/18/2021	0.00	34,375.00	0.00	34,375.00
02/18/2021	12233	913000	Maturity	3130A7CV5	5,000,000.00	FHLB 5.0M 1.38% Mat. 02/18/2021	02/18/2021	0.00	0.00	5,000,000.00	5,000,000.00
02/18/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-5,034,375.00	0.00	0.00	-5,034,375.00
02/19/2021	12345	913000	Purchase	06406RAN7	5,000,000.00	BK 5.0M 1.60% Mat. 04/24/2025	04/24/2025	-5,189,400.00	-25,555.56	0.00	-5,214,955.56
02/19/2021	11203	913000	Withdrawal	996212262	51,748,803.98	INVESC 51.7M 0.08%		0.00	0.00	5,214,955.56	5,214,955.56
02/22/2021	12289B	913000	Interest	3130AFUX3	5,000,000.00	FHLB 5.0M 2.80% Mat. 02/22/2024	02/22/2024	0.00	70,000.00	0.00	70,000.00
02/22/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-5,070,000.00	0.00	0.00	-5,070,000.00
02/22/2021	12289B	913000	Call	3130AFUX3	5,000,000.00	0.0M 2.80%	02/22/2024	0.00	0.00	5,000,000.00	5,000,000.00
02/26/2021	12292B	913000	Interest	3130AFW86	5,000,000.00	FHLB 5.0M 2.75% Mat. 02/26/2024	02/26/2024	0.00	68,750.00	0.00	68,750.00
02/26/2021	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
02/26/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-5,096,250.00	0.00	0.00	-5,096,250.00
02/26/2021	12292B	913000	Call	3130AFW86	5,000,000.00	0.0M 2.75%	02/26/2024	0.00	0.00	5,000,000.00	5,000,000.00
							Subtotal	**-24,090,214.26**	**875,258.70**	**23,214,955.56**	**0.00**
							Total	**-24,090,214.26**	**875,258.70**	**23,214,955.56**	**0.00**

FHN FINANCIAL
MAIN STREET ADVISORS

Monthly Economic and Market Update

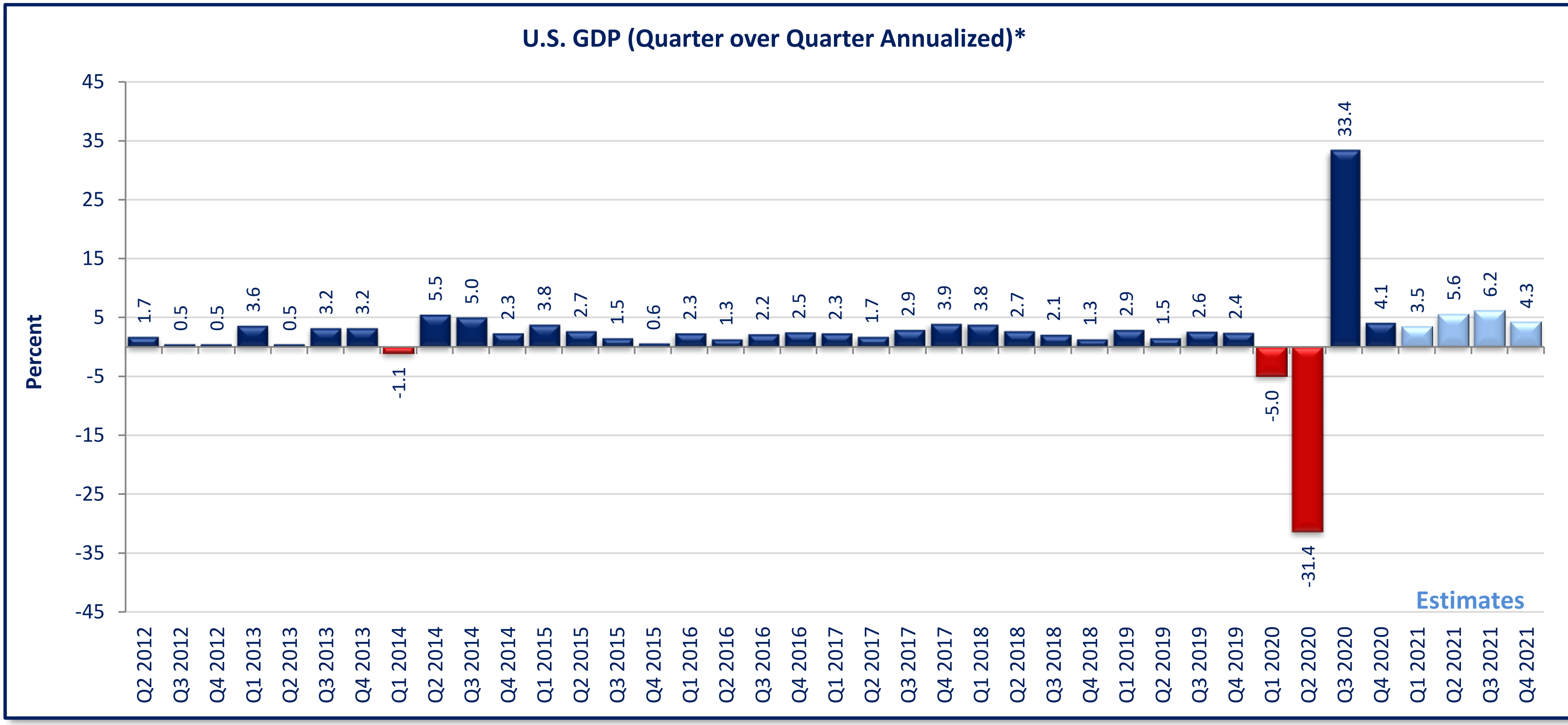
February 2021

Economic and Market Update
2/28/21

Item	2/28/21	1/31/21	Change
U.S. Payrolls Monthly Change	379,000	166,000	213,000
Unemployment Rate	6.2%	6.3%	(0.1%)
Labor Force Participation	61.4%	61.4%	0.0%
Effective Fed Funds Rate	0.07%	0.07%	0.00%
3 Month T-Bill	0.04%	0.05%	(0.01%)
2 Year T-Note	0.13%	0.11%	0.02%
3 Year T-Note	0.28%	0.17%	0.11%
5 Year T-Note	0.73%	0.42%	0.31%
10 Year T-Note	1.41%	1.07%	0.34%
U.S. Fed Debt Avg Yield*	1.52%	1.54%	(0.02%)
30 Year Mortgage Rate	3.25%	2.88%	0.37%
1-5 Yr Agency Spread	0.02%	0.04%	(0.02%)
1-5 Yr A-AAA Corporate Spread	0.31%	0.34%	(0.03%)
Dow Jones	30,932	29,983	3.2%
S&P 500	3,811	3,714	2.6%
Consumer Price Index YOY*	2.0%	1.4%	0.6%
U.S. Avg Regular Unleaded	$2.72	$2.42	$0.30
Retail Sales YOY*	7.8%	7.4%	0.4%
Case-Shiller Home Prices YOY*	10.1%	9.2%	0.9%
Gold (per ounce)	$1,734.04	$1,847.65	($113.61)
Dollar Index	90.88	90.58	0.30
Consumer Confidence	91.3	88.9	2.4

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

Sources: FHN Main Street and Bloomberg

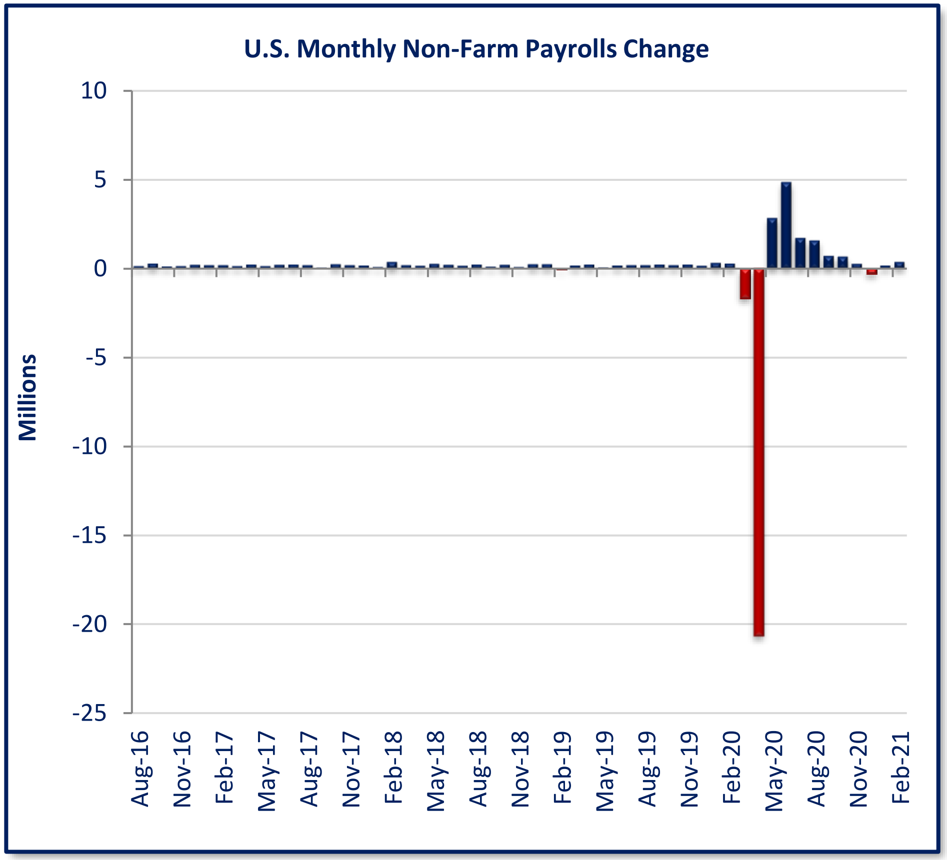


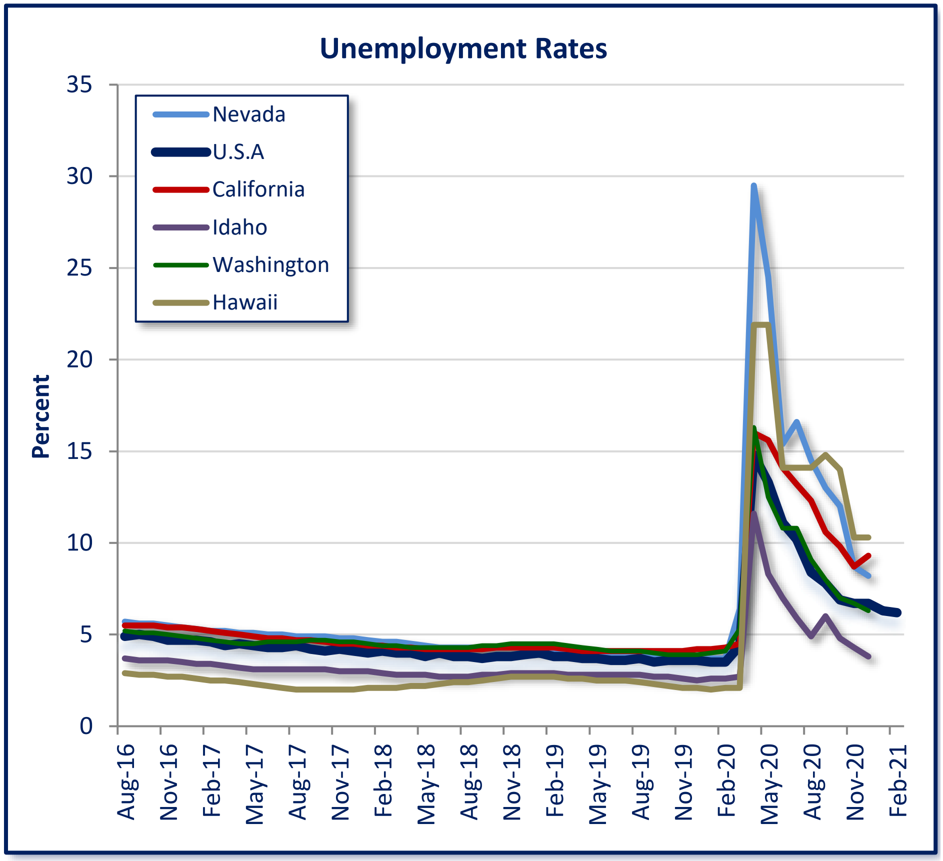
* Real Rate (Inflation Adjusted)

Estimate: Bloomberg's Survey of Economists

As of: 2/28/2021

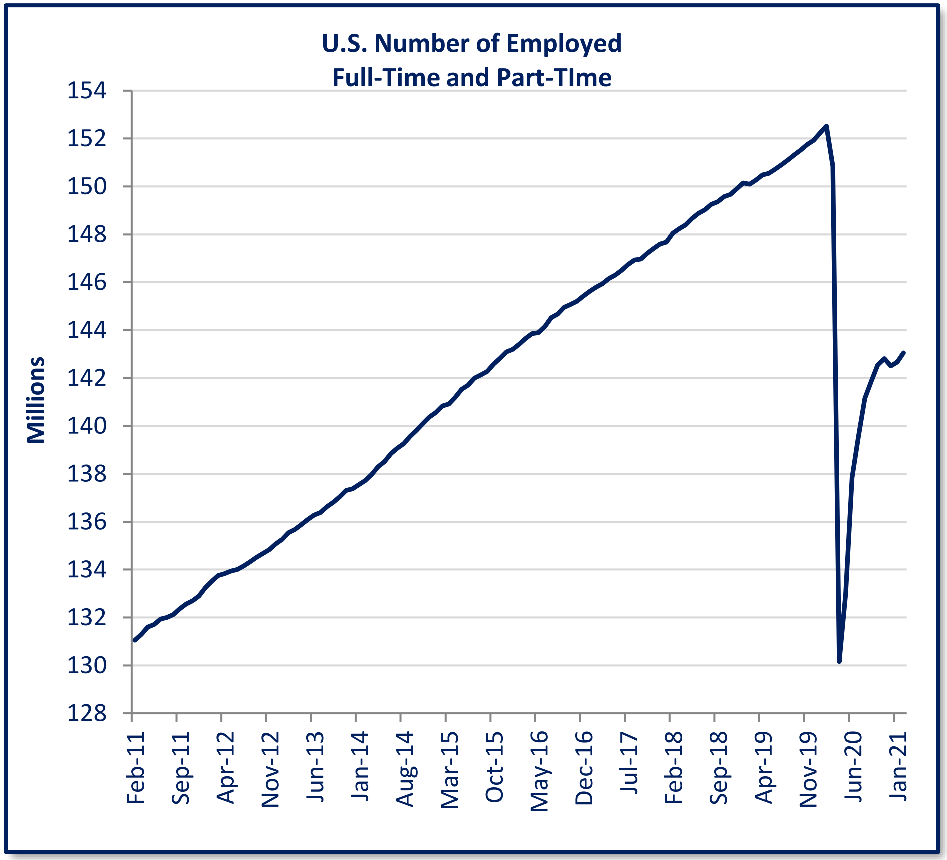
Source: Bureau of Economic Analysis

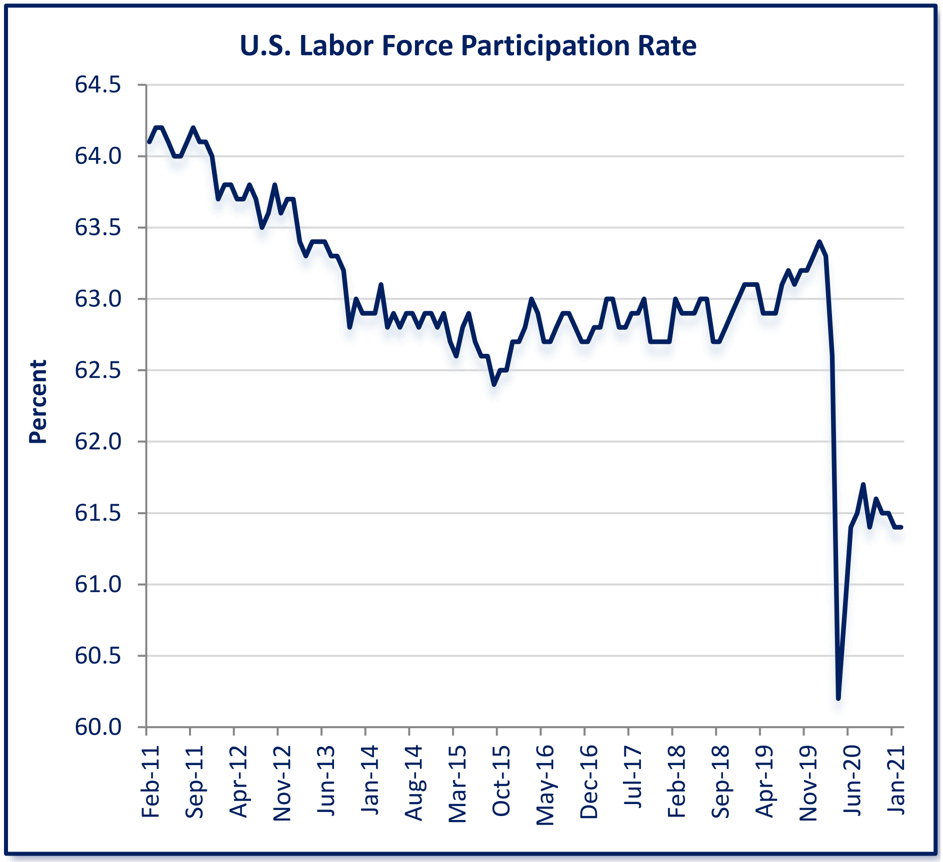




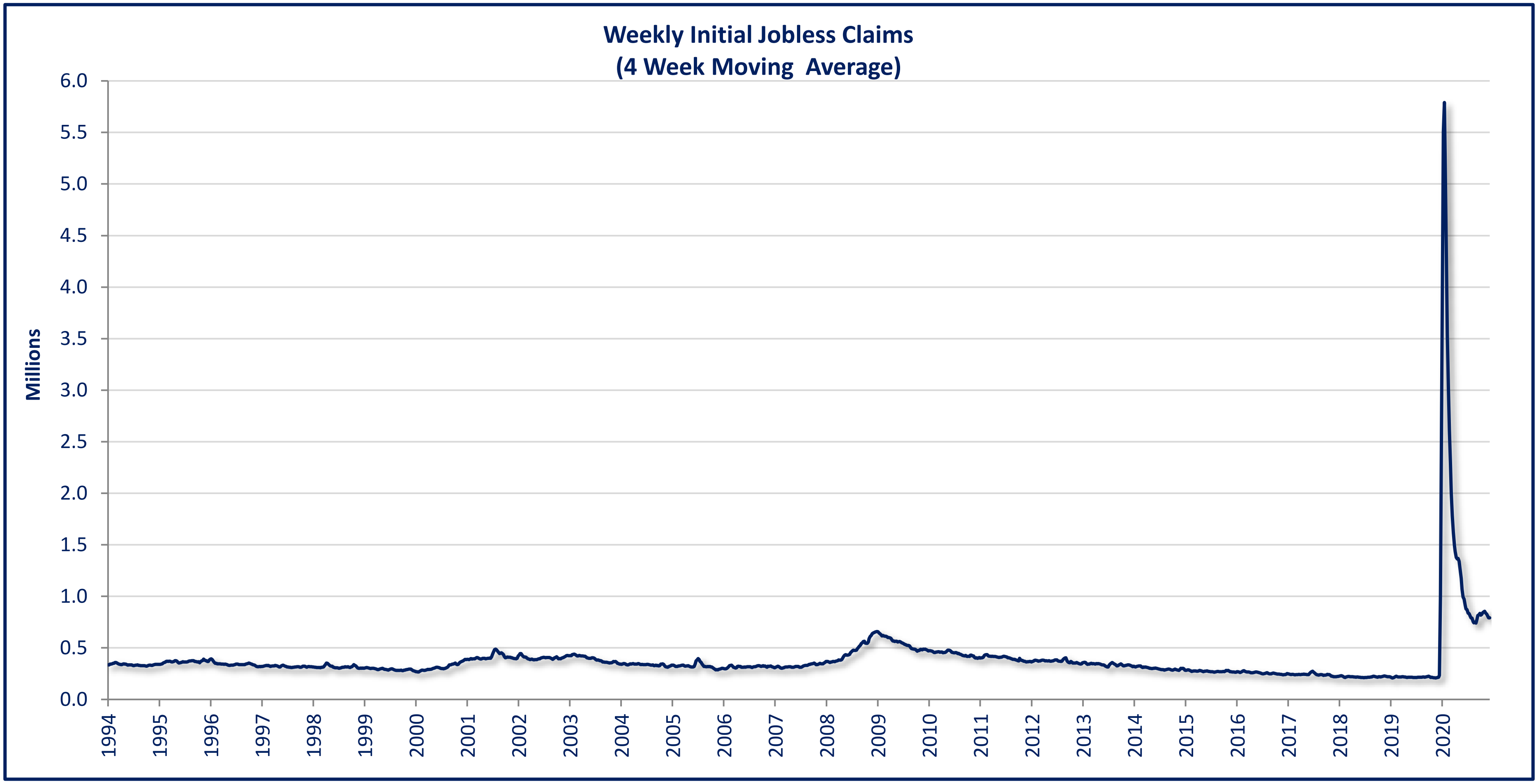
12 Month Average Job Change	**-789,583**

Source: Bureau of Labor Statistics



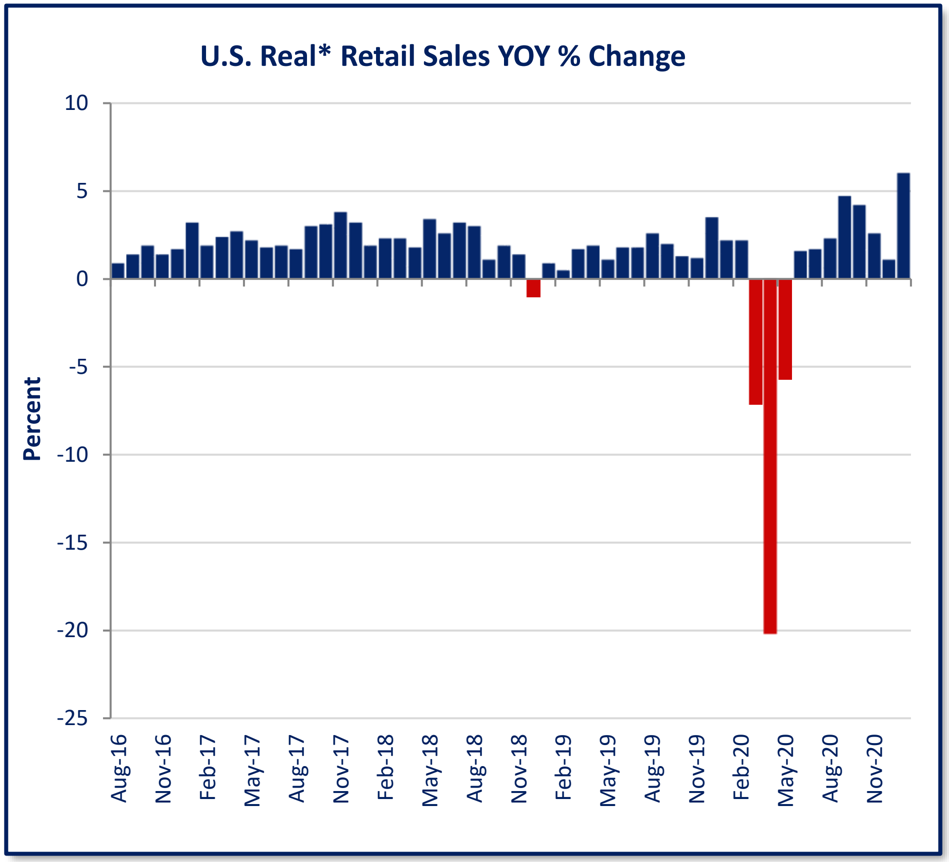


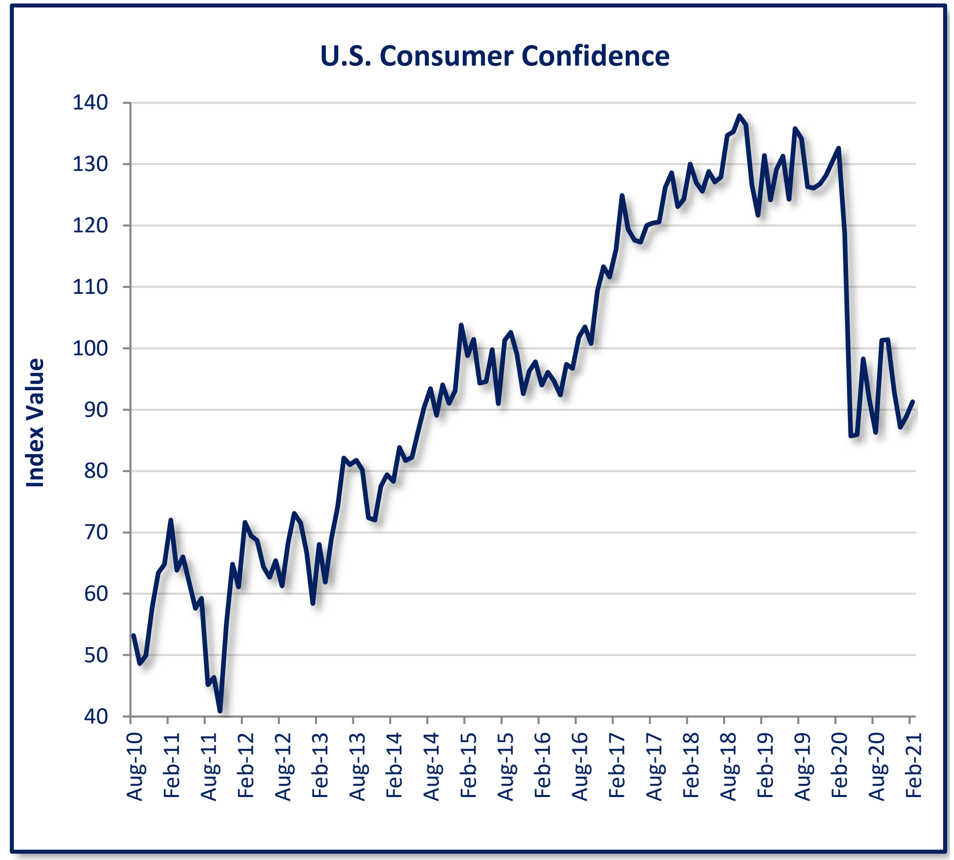
Source: Bureau of Labor Statistics



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

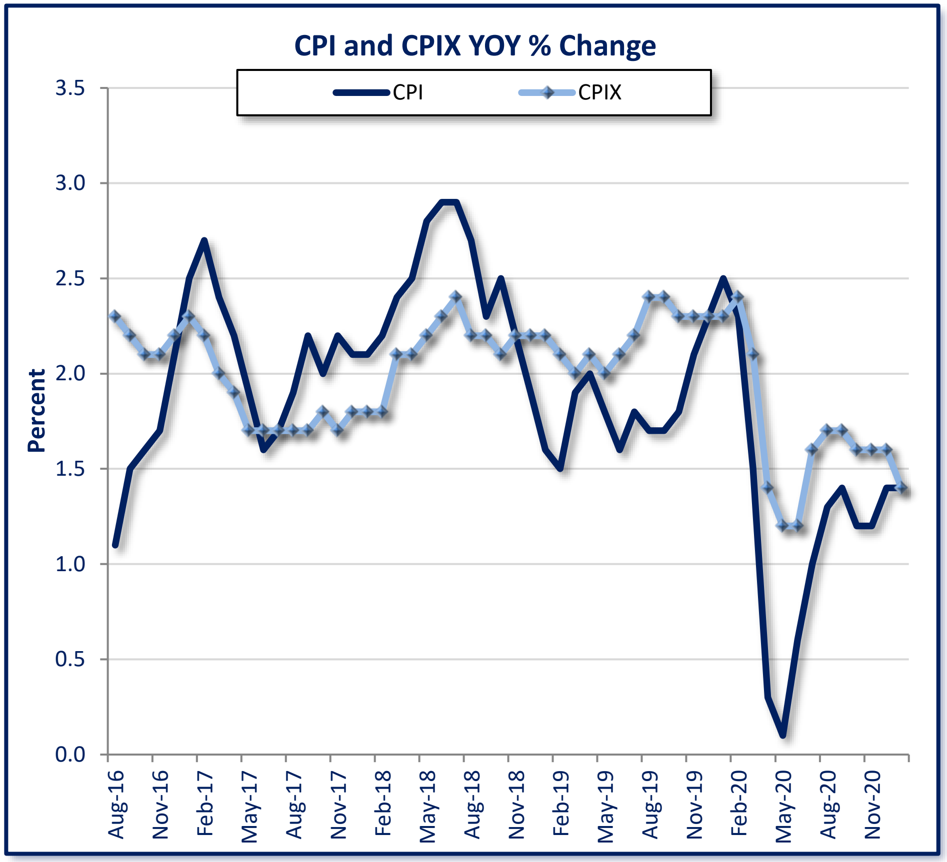




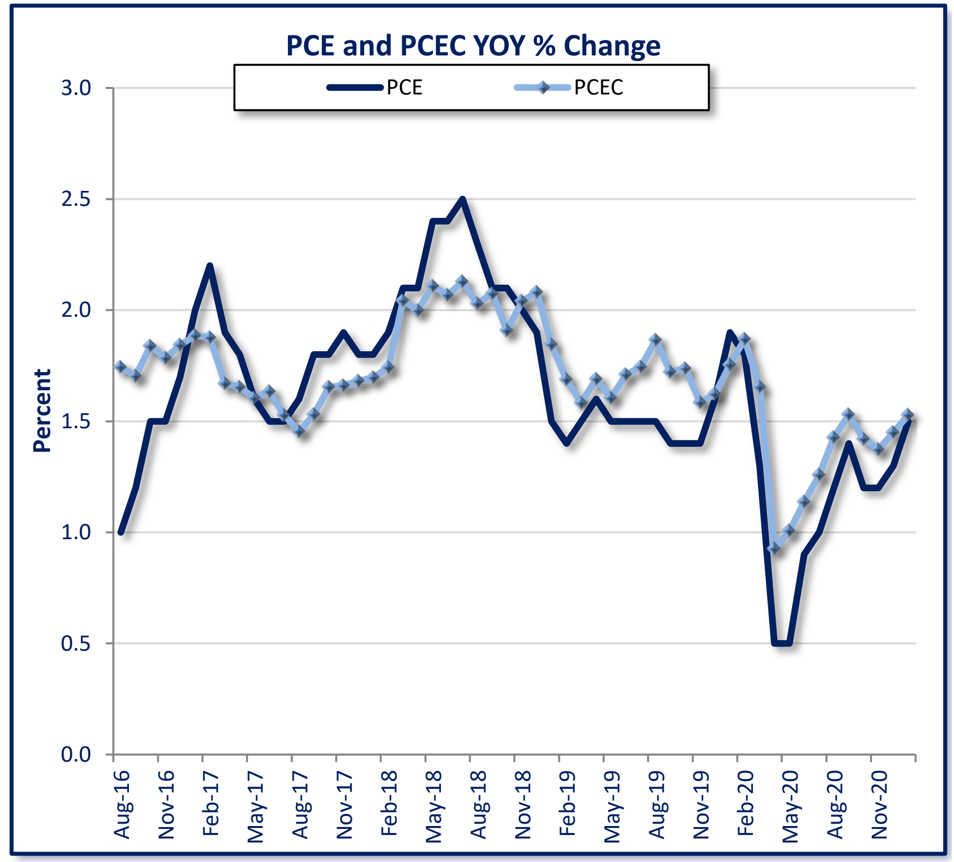
*Real: Inflation Adjusted

Source: U.S. Census Bureau

Source: Conference Board

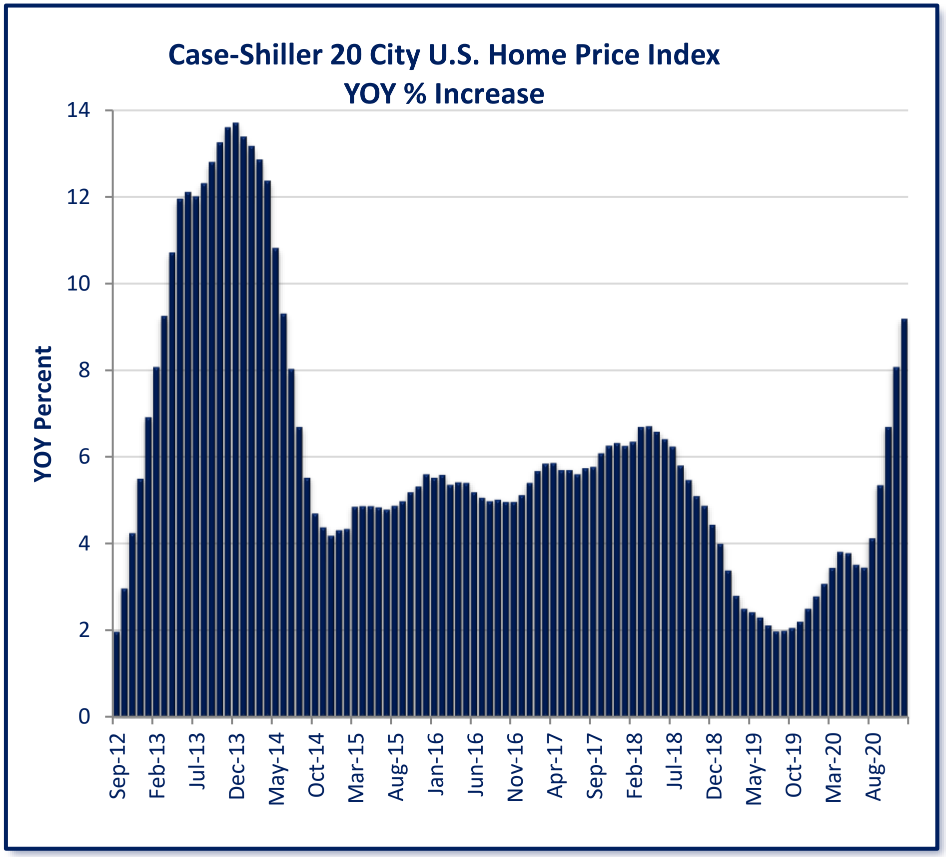


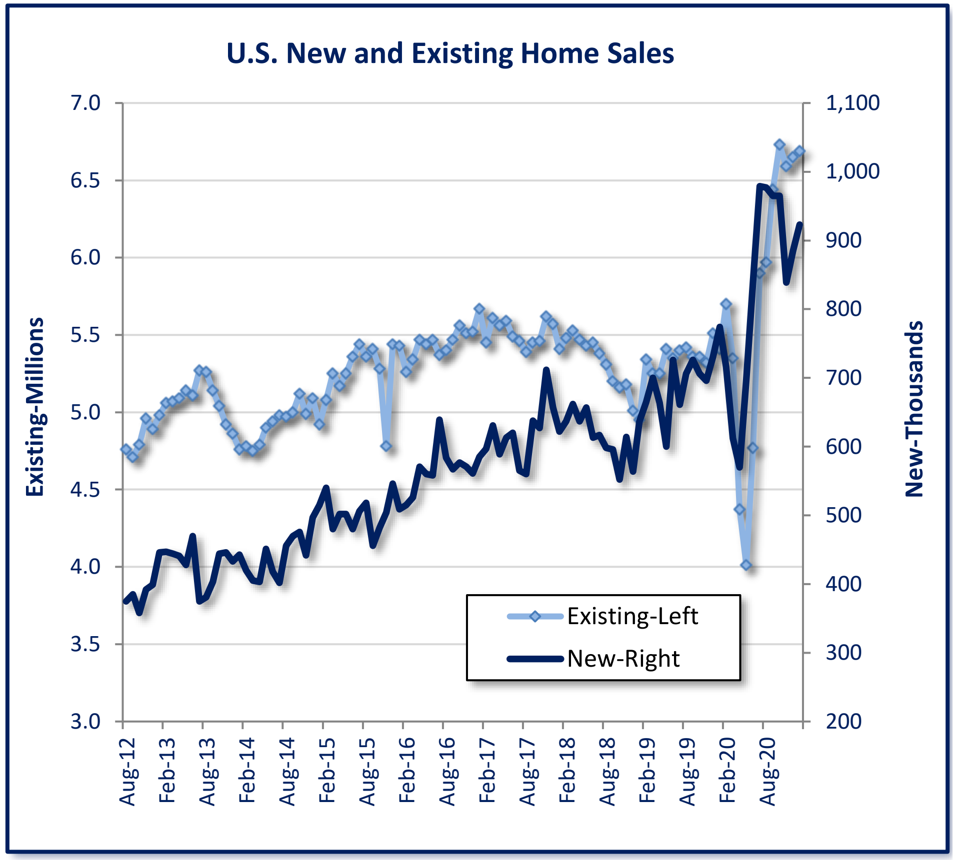
CPIX: Consumer Price Index, excluding food and energy



PCEC: Personal Consumption Expenditure Core

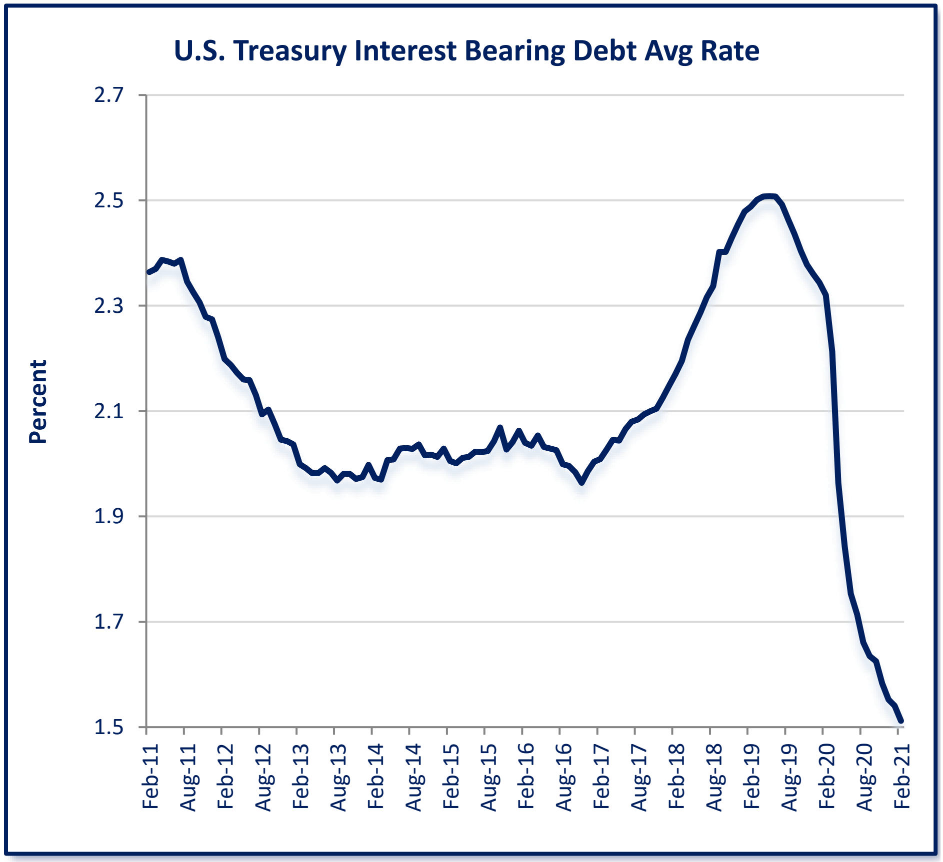
Source: Bureau of Labor Statistics and Bureau of Economic Analysis



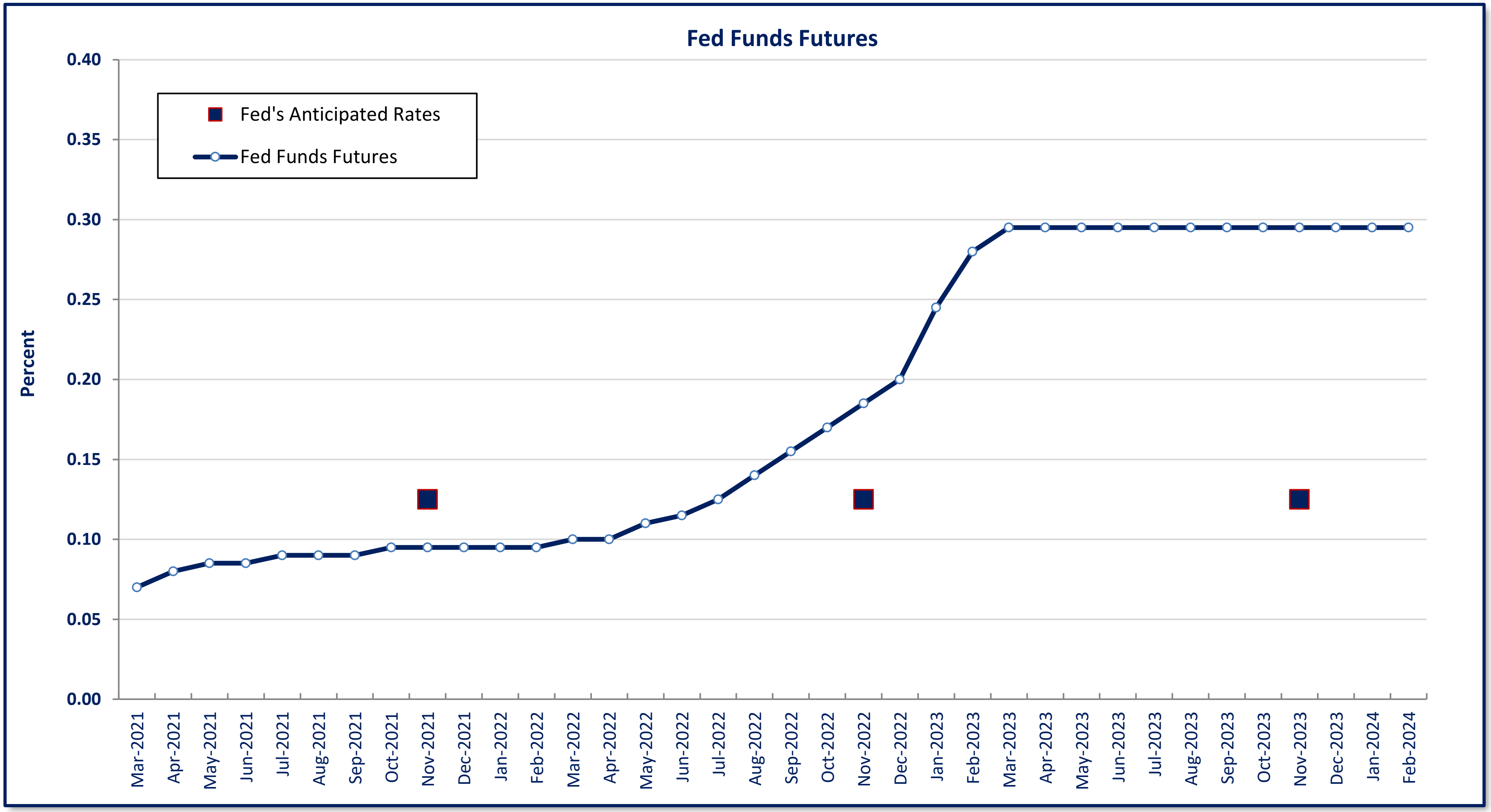


Source: Case-Shiller

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

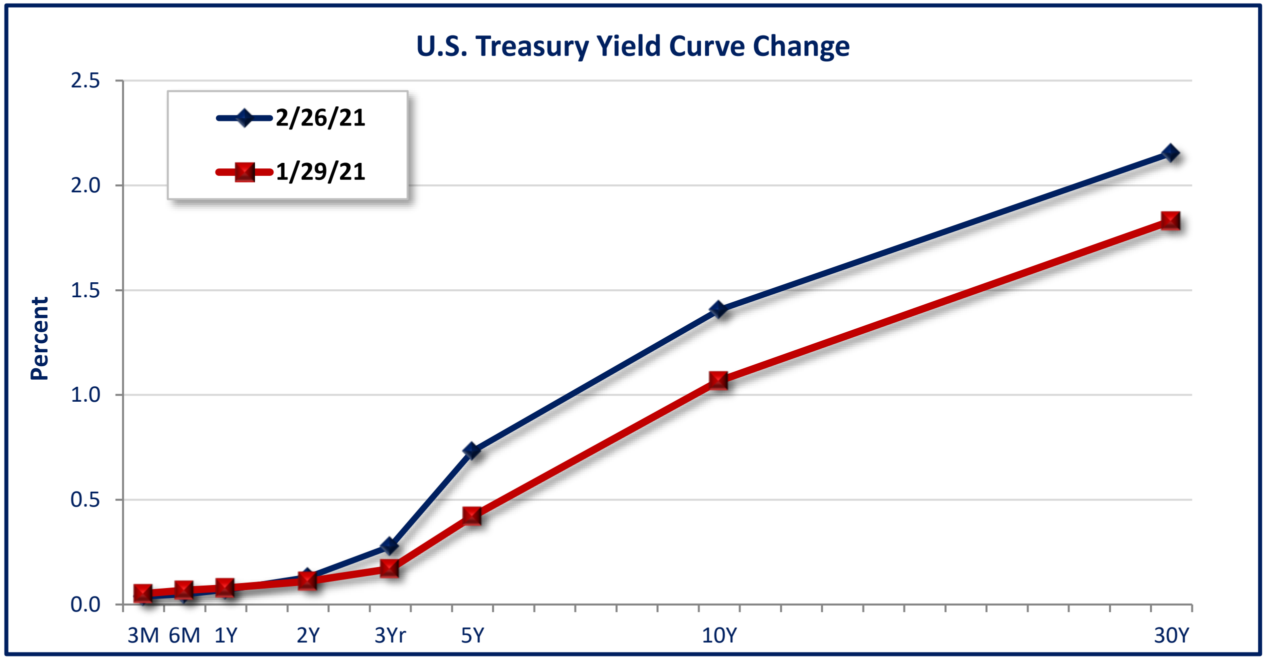


Source: U.S. Treasury

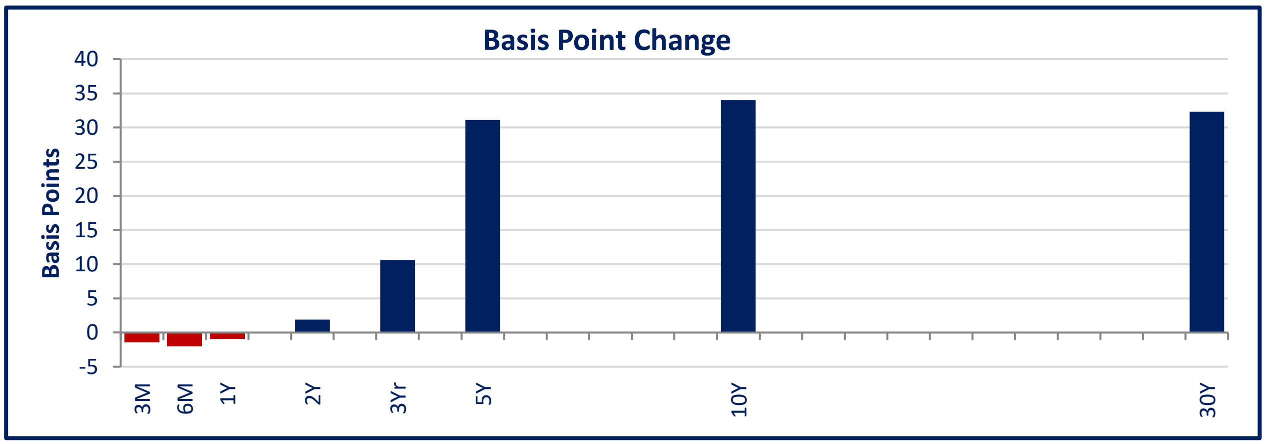


Fed Funds Anticipated Rate from the December 16, 2020 FOMC Meeting

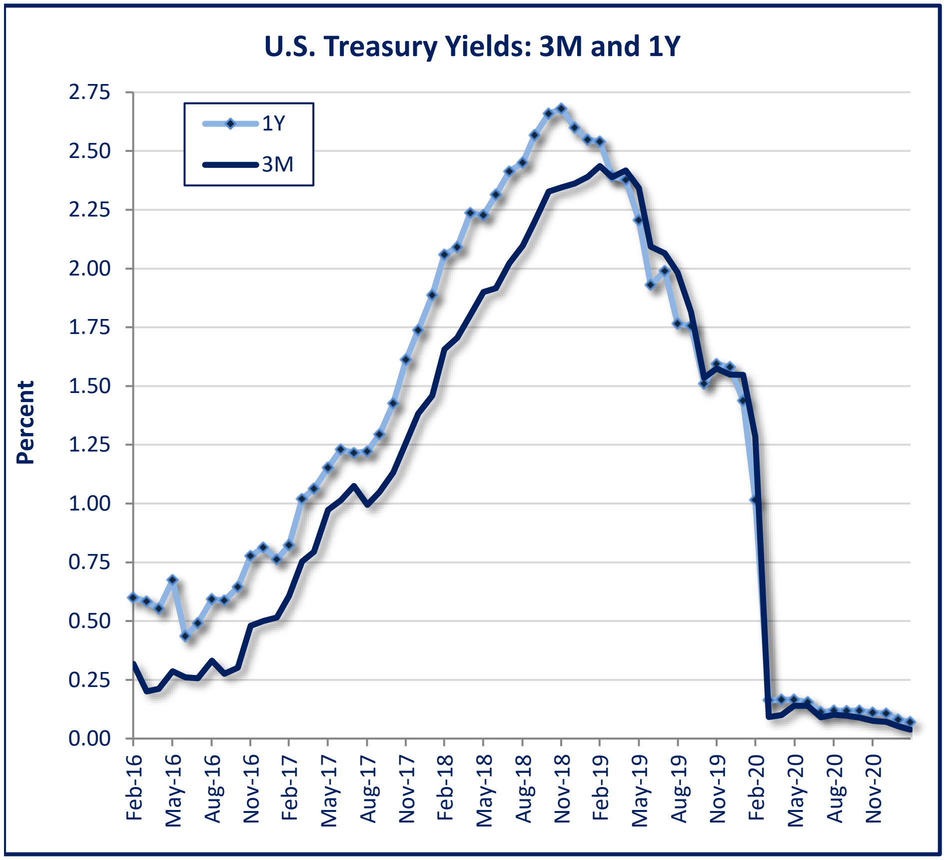
Source: Bloomberg

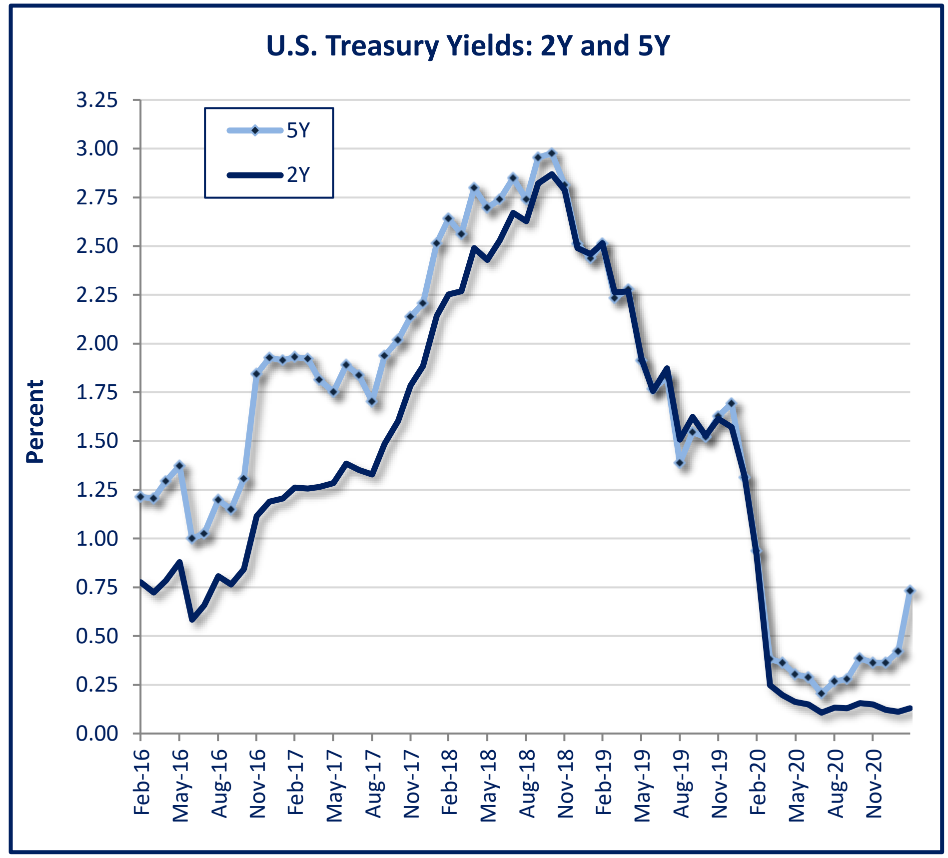


Maturity	2/26/21	1/29/21	Change
3M	0.04	0.05	-0.01
6M	0.05	0.07	-0.02
1Y	0.07	0.08	-0.01
2Y	0.13	0.11	0.02
3Y	0.28	0.17	0.11
5Y	0.73	0.42	0.31
10Y	1.41	1.07	0.34
30Y	2.15	1.83	0.32

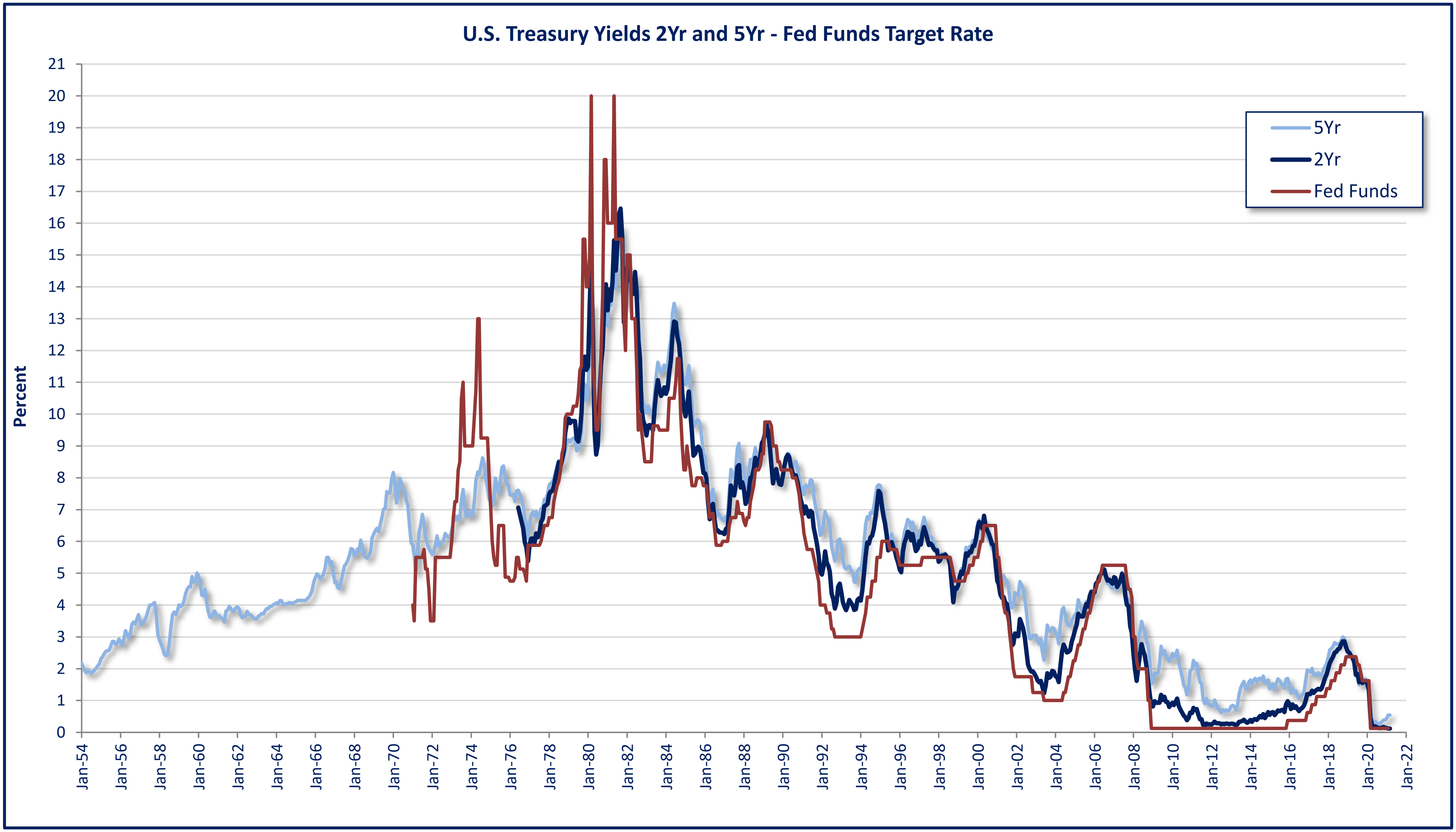


Source: Bloomberg
Figures may not total due to rounding



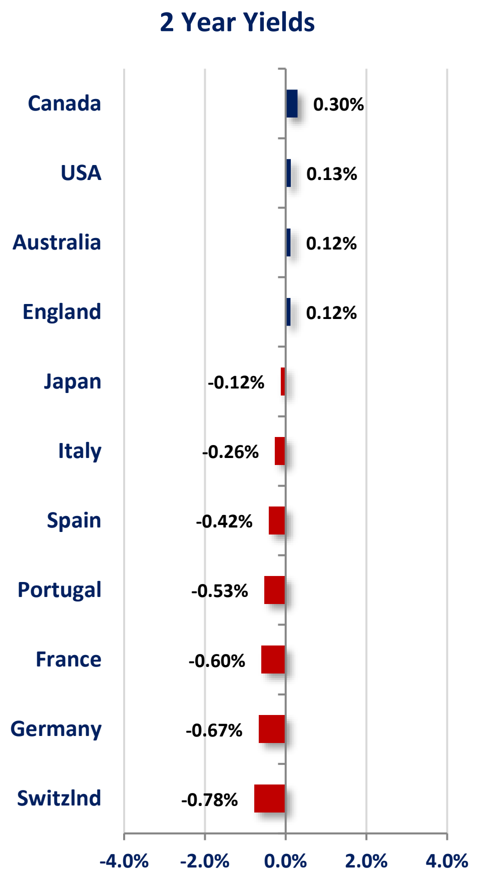


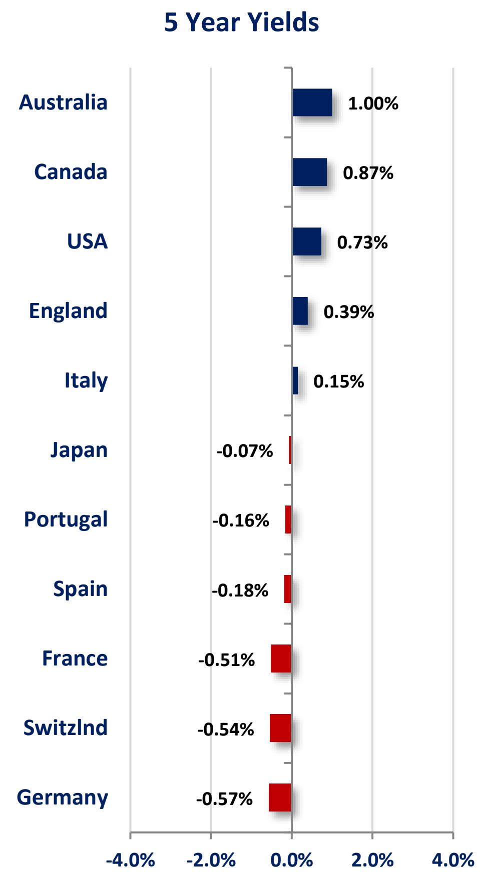
Source: Bloomberg

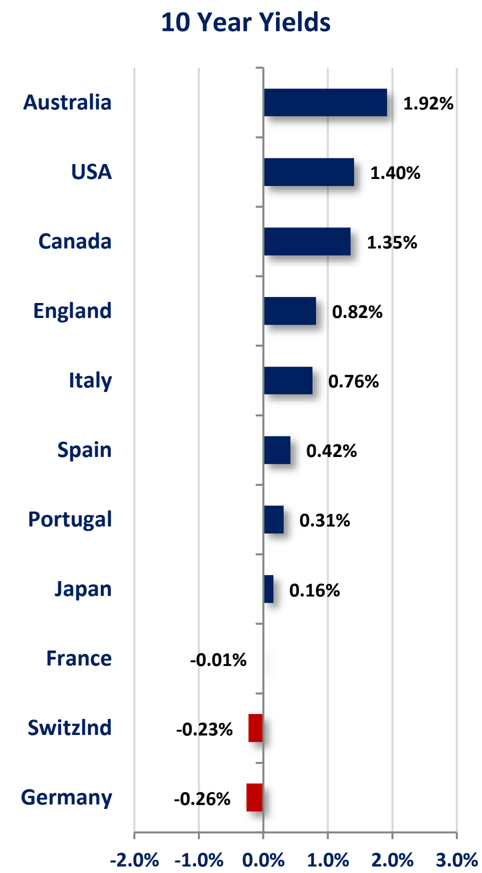


Source: Bloomberg

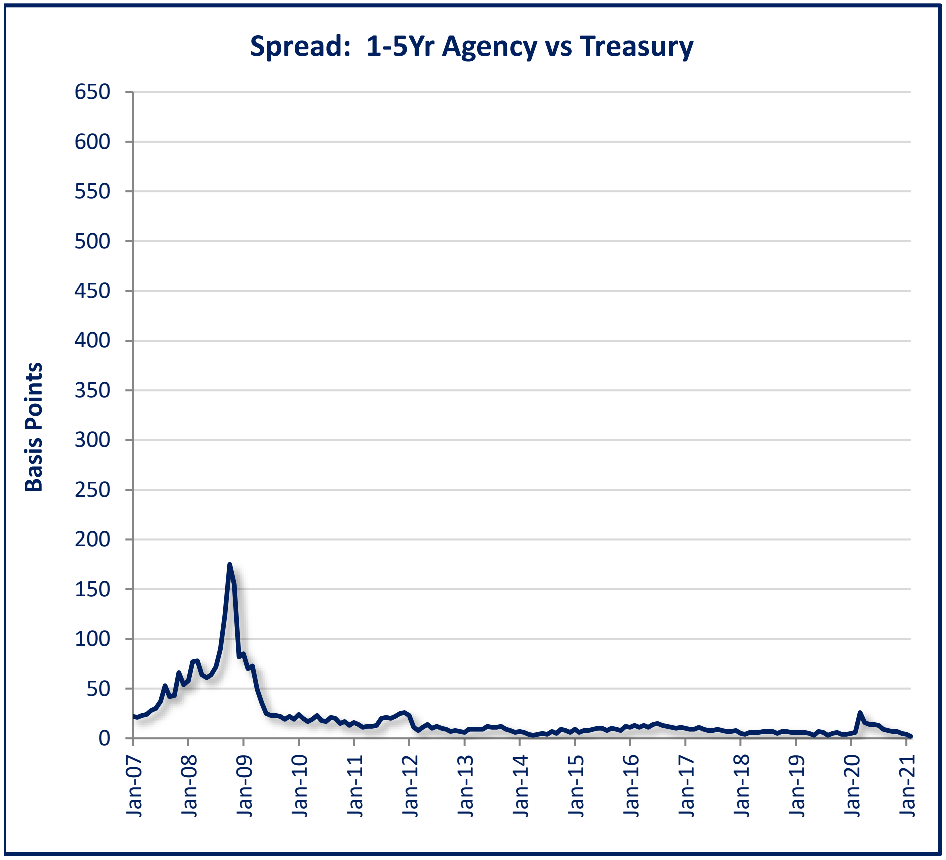
Global Treasury Rates



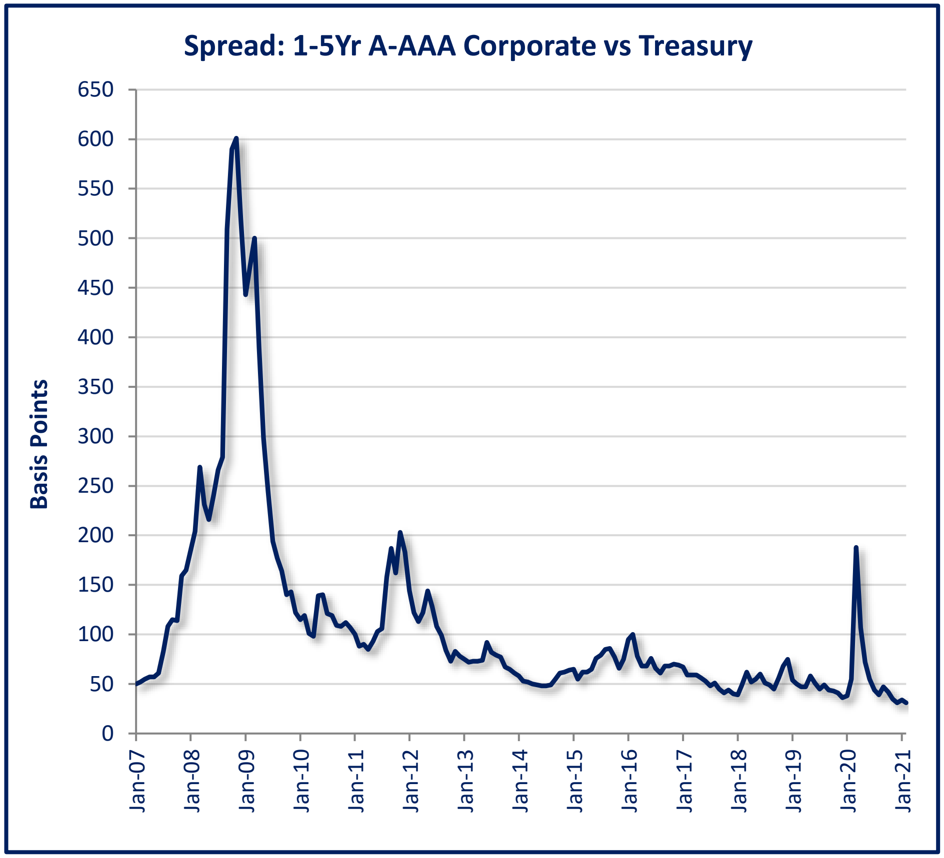




Source: Bloomberg



Current Spread is 2

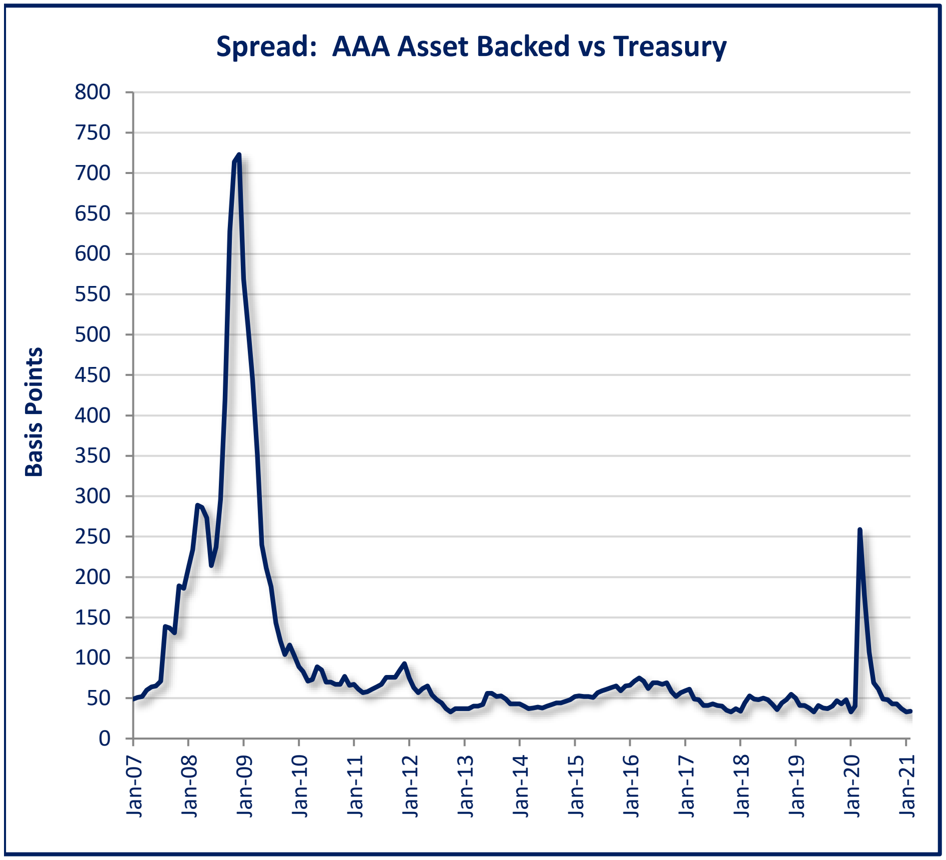


Current Spread is 31

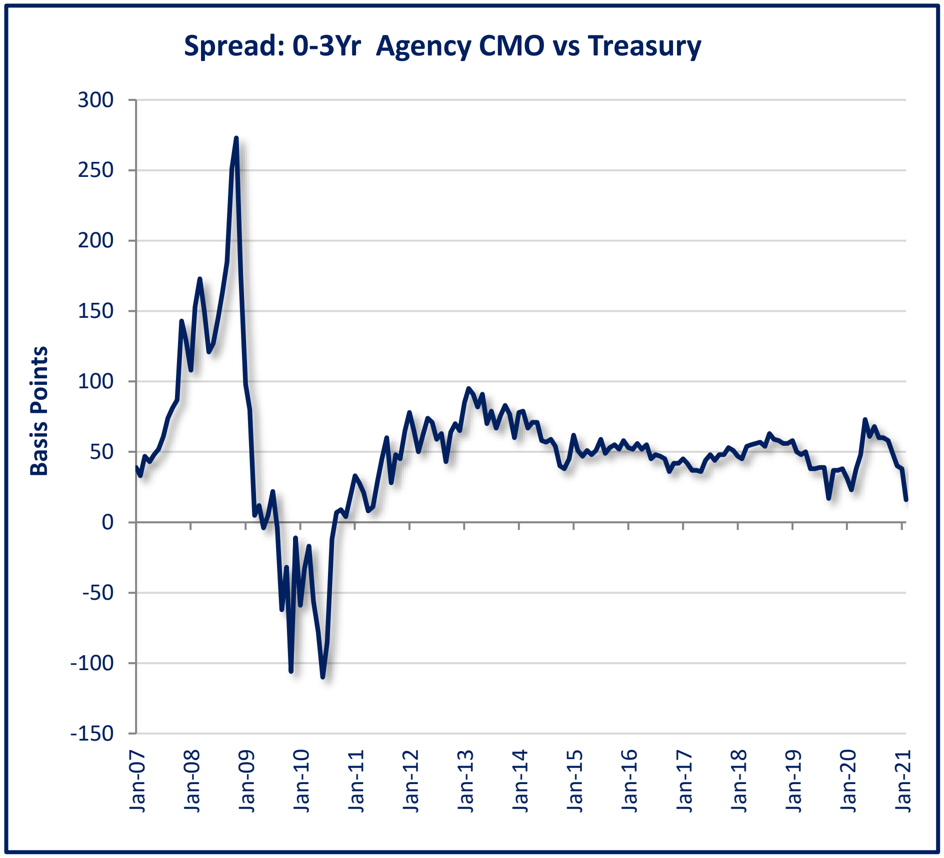
ICE BofAML Index (option adjusted spread vs. Treasury)
1-5Yr Non-Callable Agency (GVPB)

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

Source: ICE BofAML Indices



Current Spread is 34

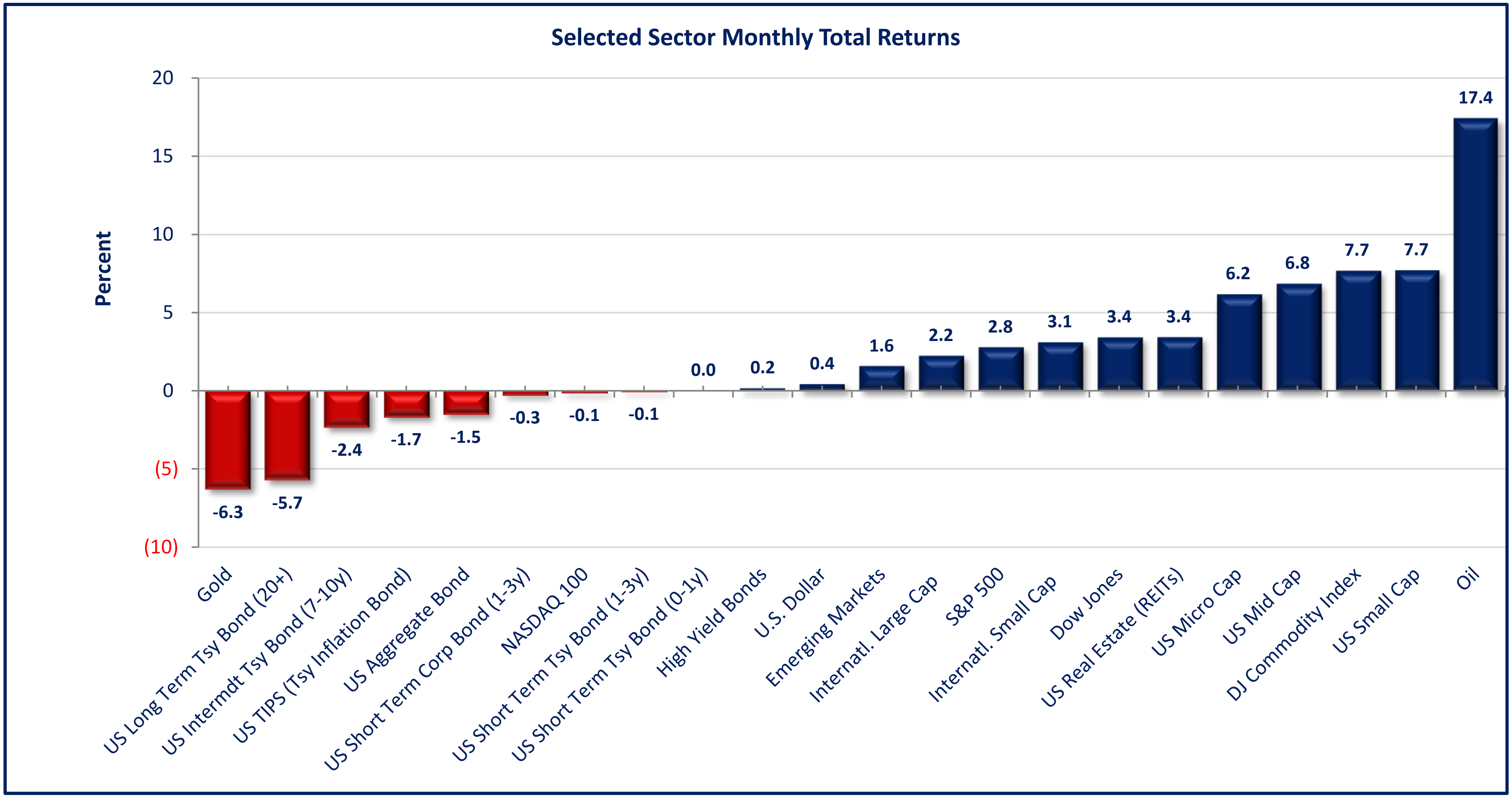


Current Spread is 16

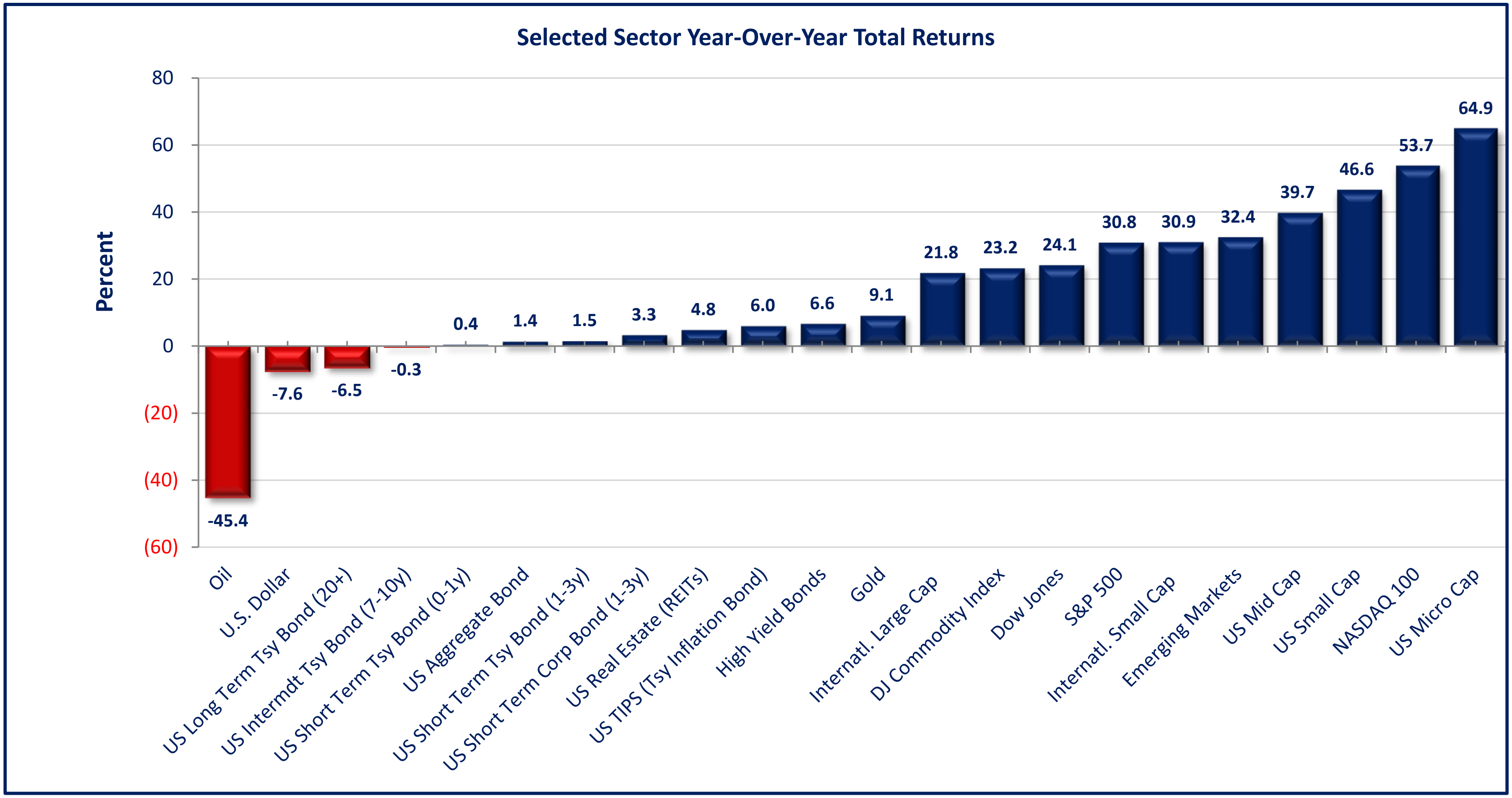
*ICE BofAML Index (option adjusted spread vs. Treasury)
AAA Rated ABS (R0A1)

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

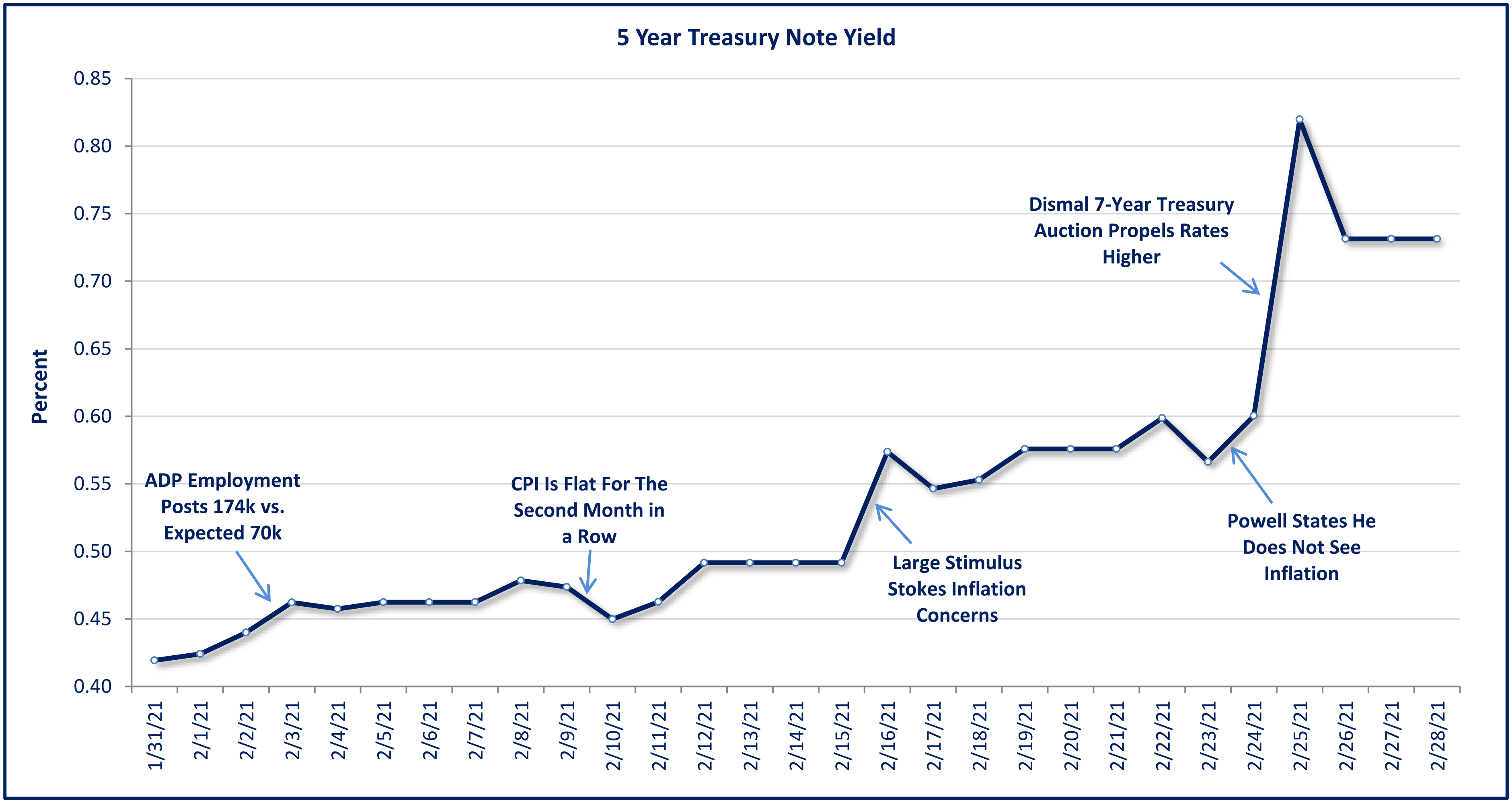
Source: ICE BofAML Indices



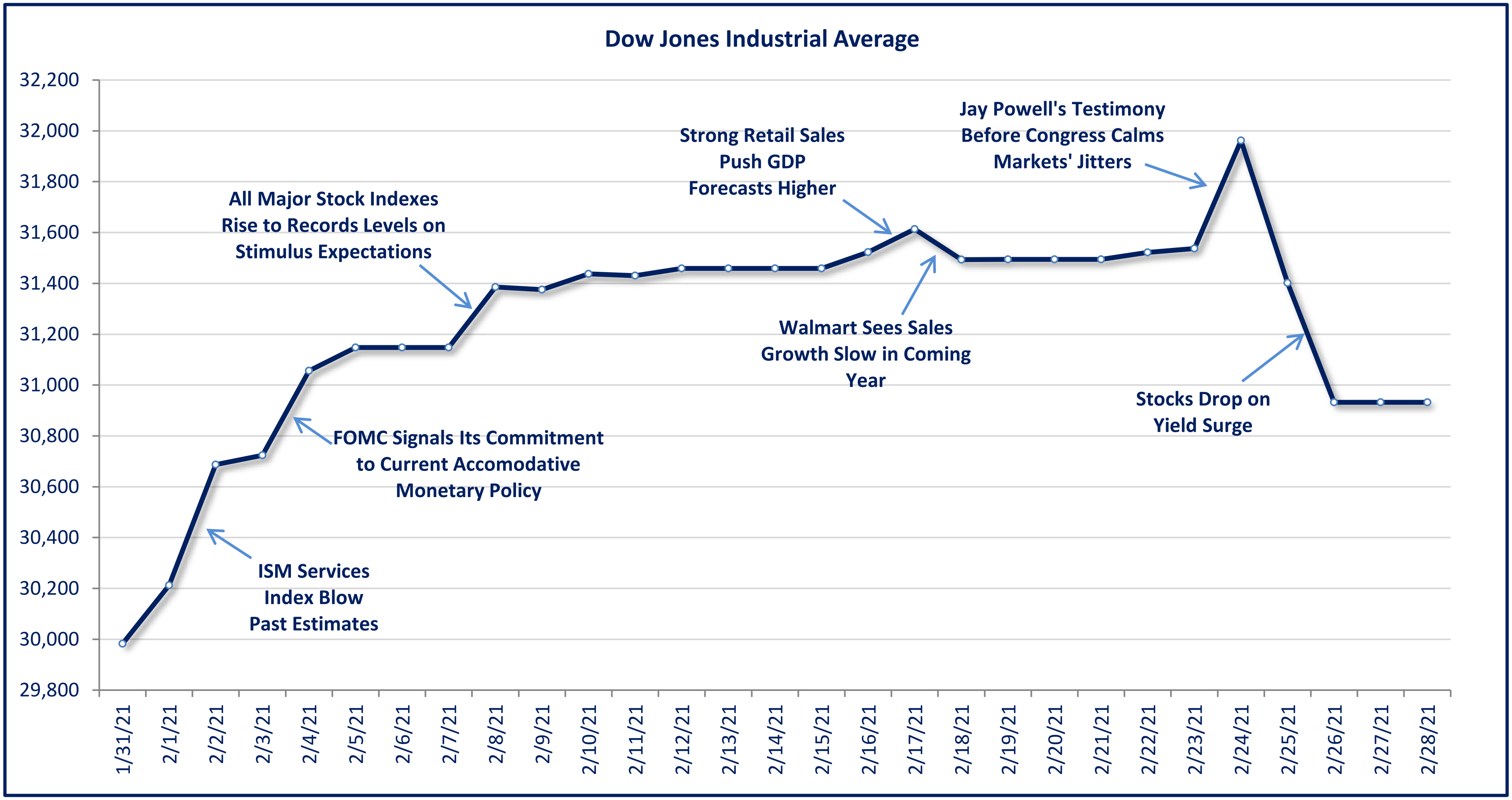
Source: Bloomberg



Source: Bloomberg



Source: Bloomberg, FHN Main Street



Source: Bloomberg, FHN Main Street

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