

Client Management Team

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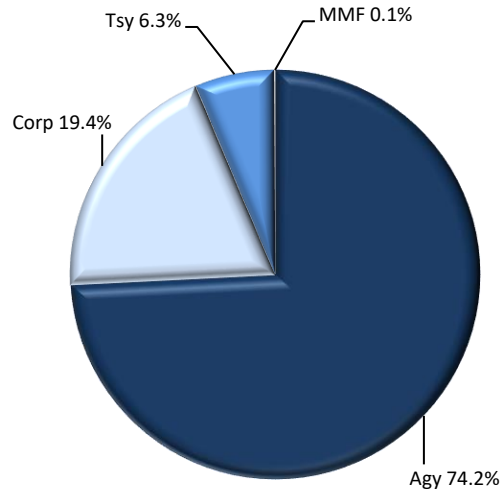
Monthly Investment Report

City of Las Vegas Investment Pool

FHN Main Street's Portion

January 2021

SECTOR ALLOCATION



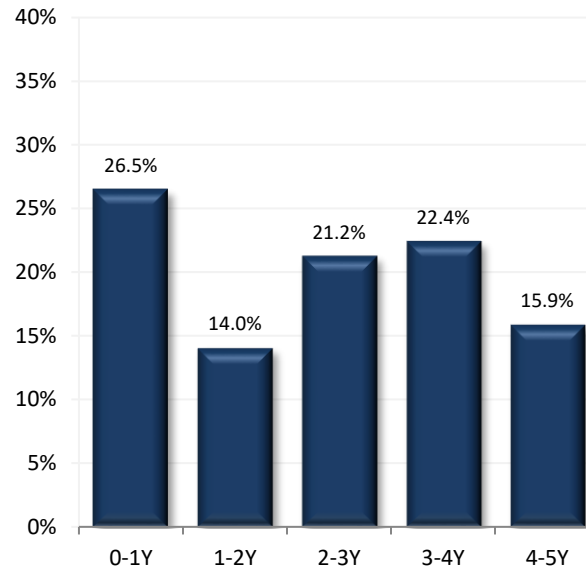
Per Book Value

ACCOUNT SUMMARY

	1/31/21	12/31/20
Market Value	\$375,068,893	\$374,856,620
Book Value*	\$365,875,515	\$365,134,680
Variance	\$9,193,378	\$9,721,940
Par Value	\$364,626,448	\$363,851,648
Net Asset Value	\$102.513	\$102.663
Book Yield	1.68%	1.69%
Years to Maturity	2.36	2.44
Effective Duration	2.05	2.08

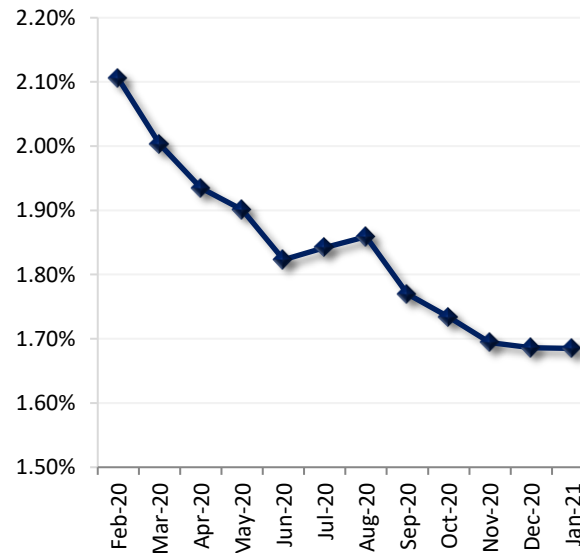
*Book Value is Amortized

MATURITY DISTRIBUTION

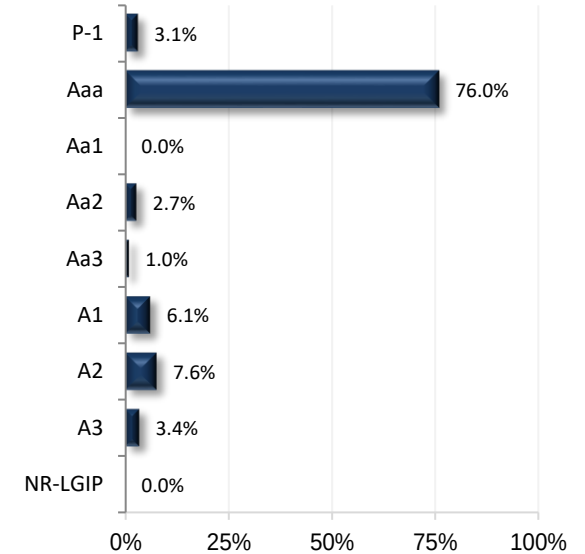


Per Book Value

PORTFOLIO BOOK YIELD HISTORY



CREDIT QUALITY (MOODY'S)



NR: Not Rated

TOP ISSUERS

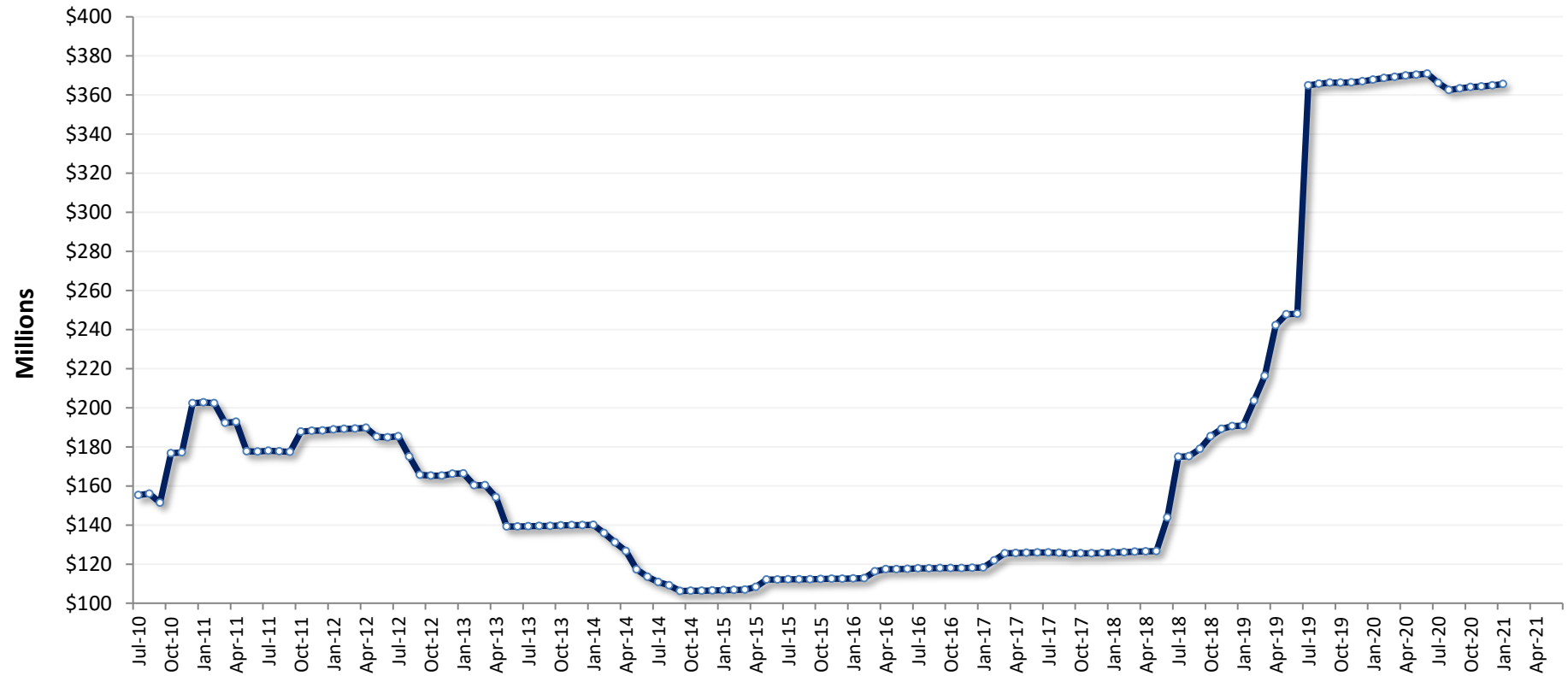
Issuer	% Portfolio
FFCB	23.5%
FNMA	23.3%
FHLB	15.1%
FHLMC	10.9%
U.S. Treasury	6.3%
IBM	2.9%
Honda	1.8%
BNYM	1.6%
Truist Bank	1.4%
Jackson Life	1.4%
US Bancorp	1.4%
Walmart	1.4%
Toyota	1.4%
Chevron	1.4%
BMW	1.1%

Per Book Value

Item / Sector*	Parameters	In Compliance
Weighted Average Maturity	Weighted Average Maturity (WAM) cannot exceed 3.5 years.	Yes: 2.36 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: 74.2%
Commercial Paper	25% limit, 10% per issuer, maximum maturity 270 days, rated A-1 or P-1, issued by domestic corporation or depository institution license in the United States.	Yes: 0.0%
Negotiable Certificates of Deposit	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: 19.4%
Money Market Funds	No limit, no issuer limit, rated AAA-m or Aaa-mf, treasury and agency funds.	Yes: 0.1%

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

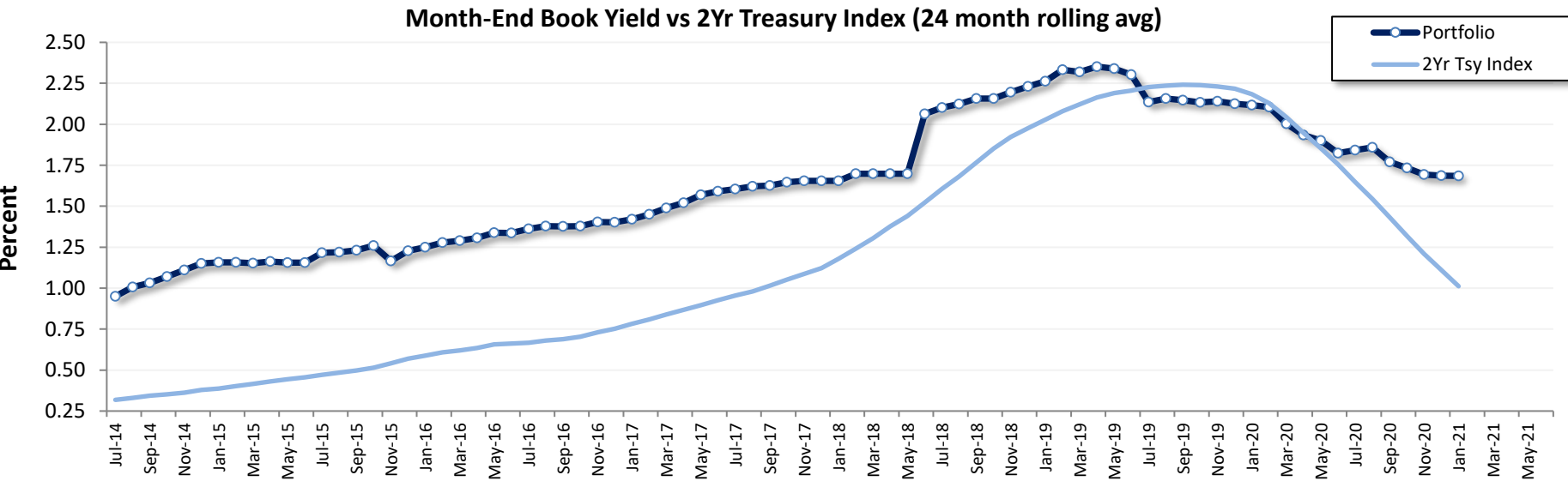
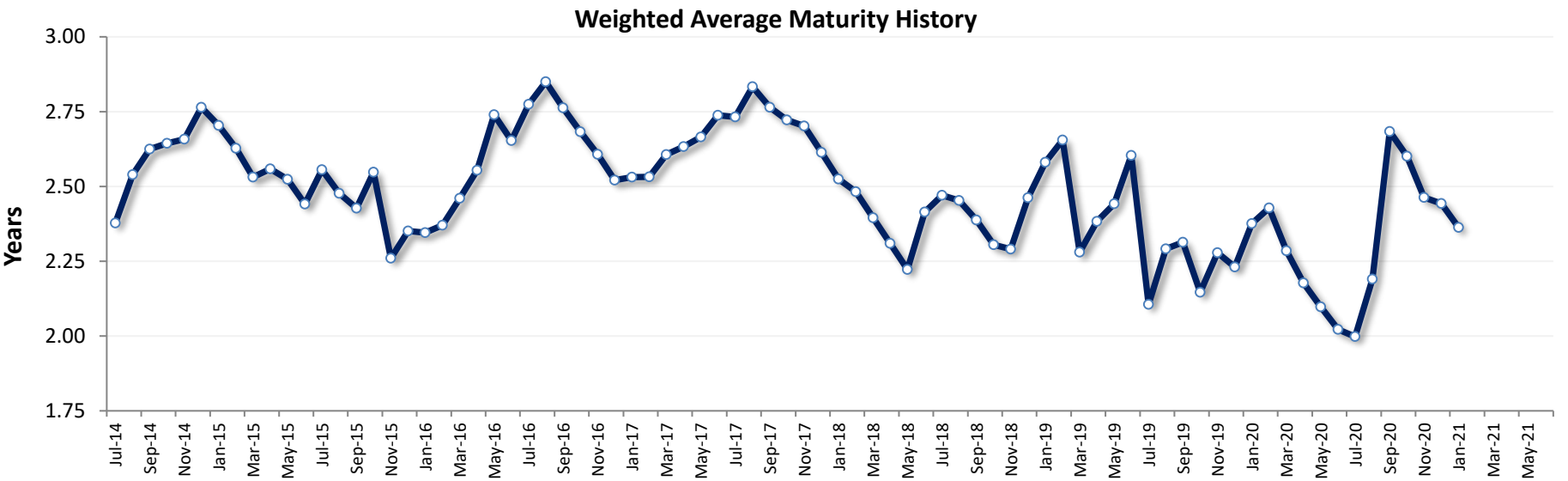
Securities' market values are derived from the Entity's custodian.

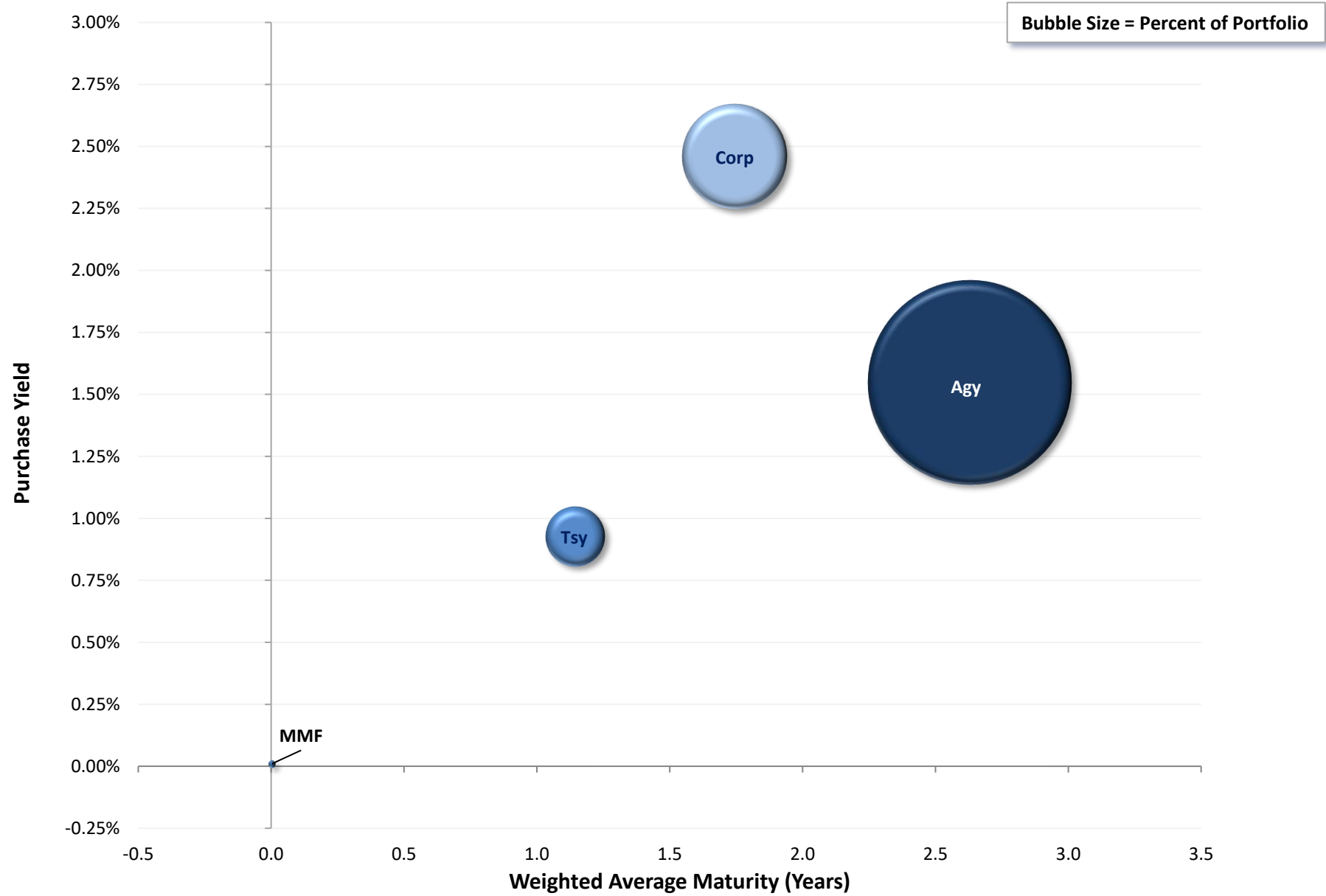


	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2012	\$178.0	\$177.7	\$177.5	\$187.8	\$188.2	\$188.3	\$188.8	\$189.2	\$189.3	\$189.7	\$185.1	\$184.8
Fiscal Year 2013	\$185.4	\$175.1	\$164.7	\$165.3	\$165.2	\$166.2	\$166.4	\$160.3	\$160.4	\$154.3	\$139.2	\$139.2
Fiscal Year 2014	\$139.3	\$139.5	\$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					

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

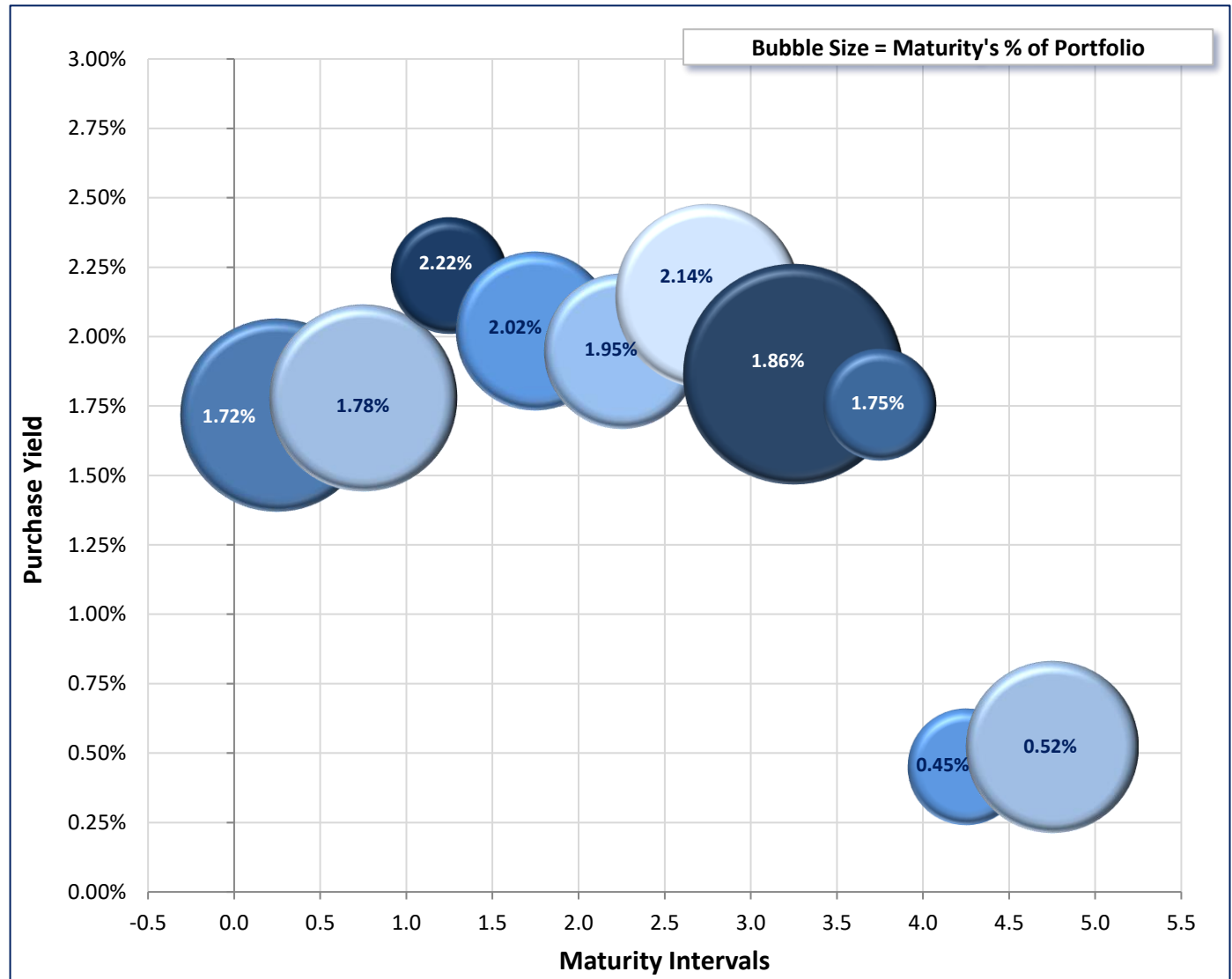
ABS/MBS portfolio and Wells Capital Management portfolio were transferred to this portfolio during FY 2019



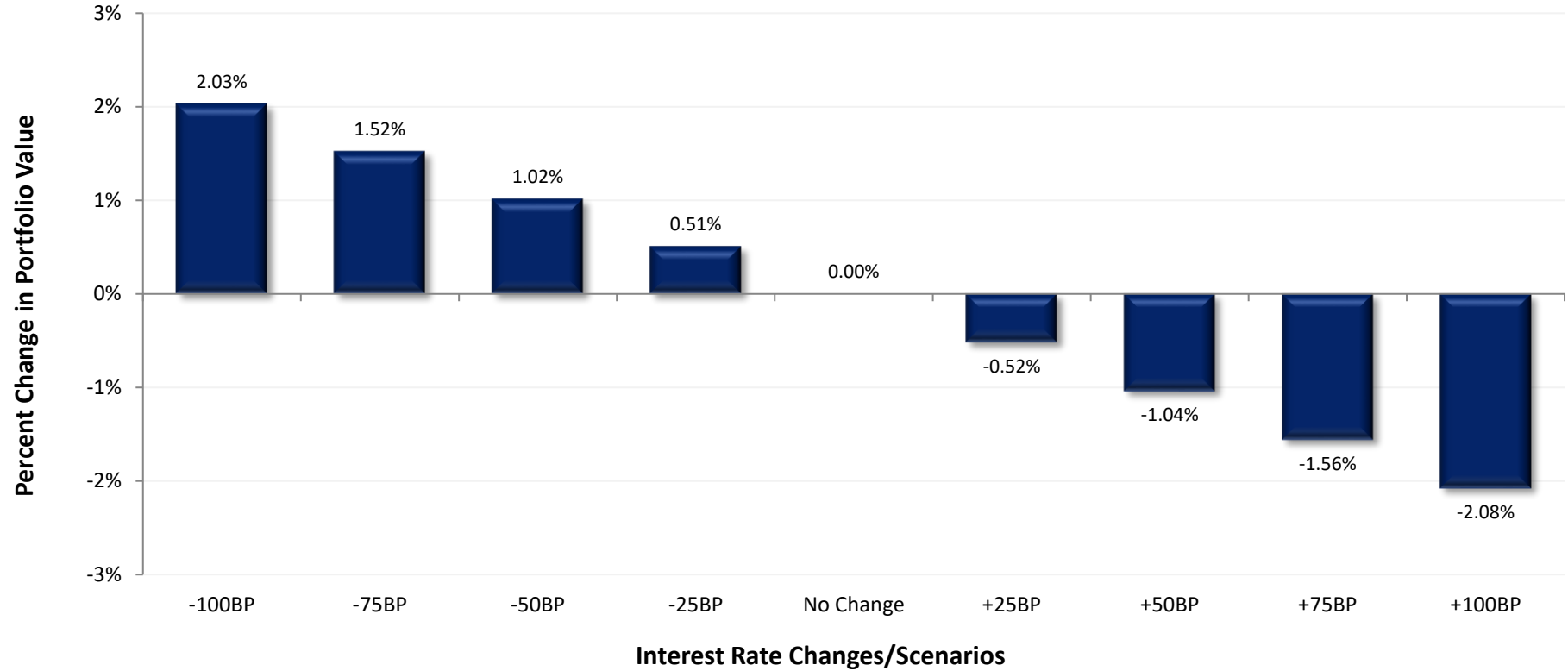


Years	Purchase Yield	% of Portfolio*
0 to .5	1.72%	13.61%
.5 to 1.0	1.78%	12.84%
1.0 to 1.5	2.22%	4.92%
1.5 to 2.0	2.02%	9.12%
2.0 to 2.5	1.95%	8.80%
2.5 to 3.0	2.14%	12.44%
3.0 to 3.5	1.86%	17.77%
3.5 to 4.0	1.75%	4.63%
4.0 to 4.5	0.45%	4.93%
4.5 to 5.0	0.52%	10.93%
Total	1.68%	100.00%

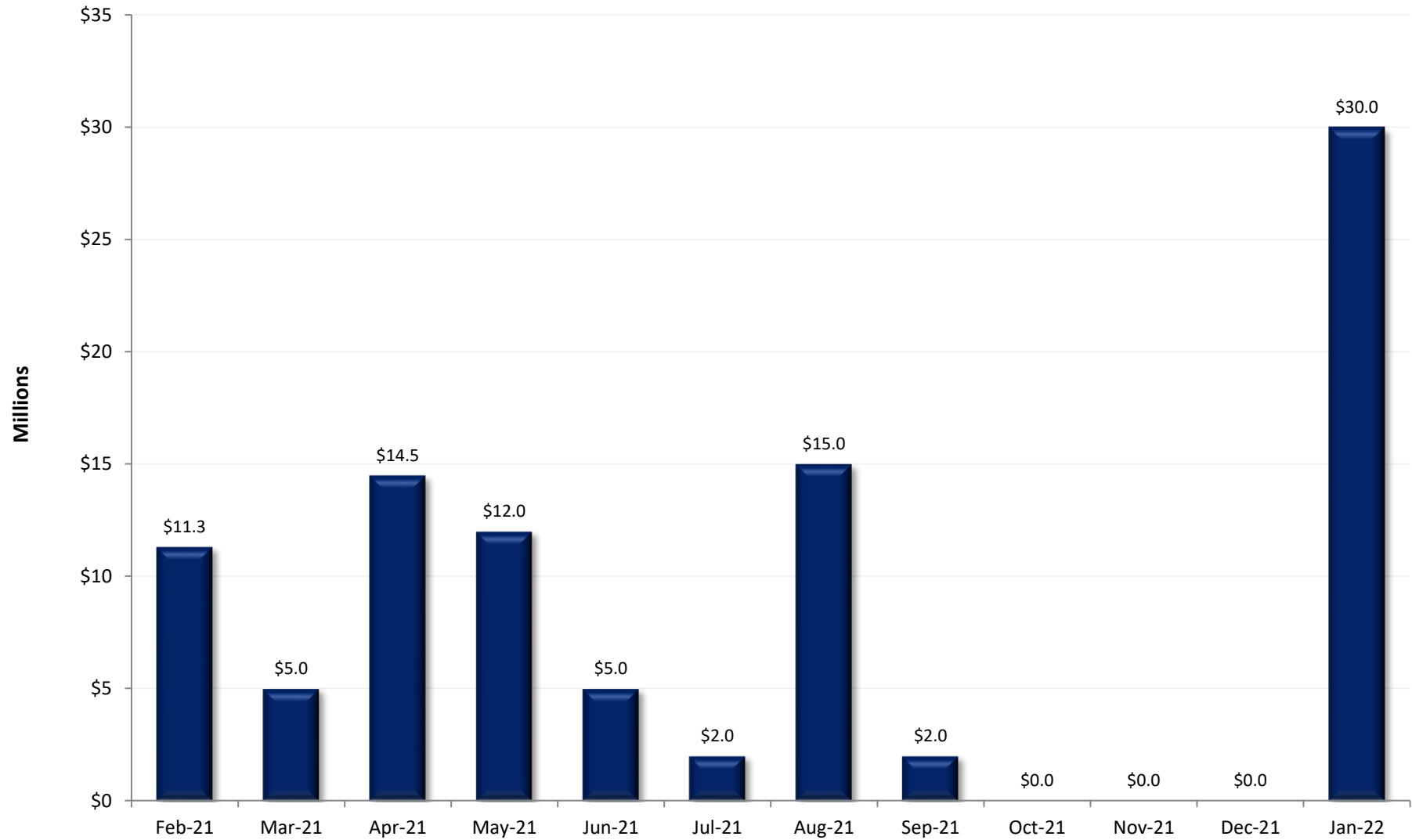
*Based on Book Value



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

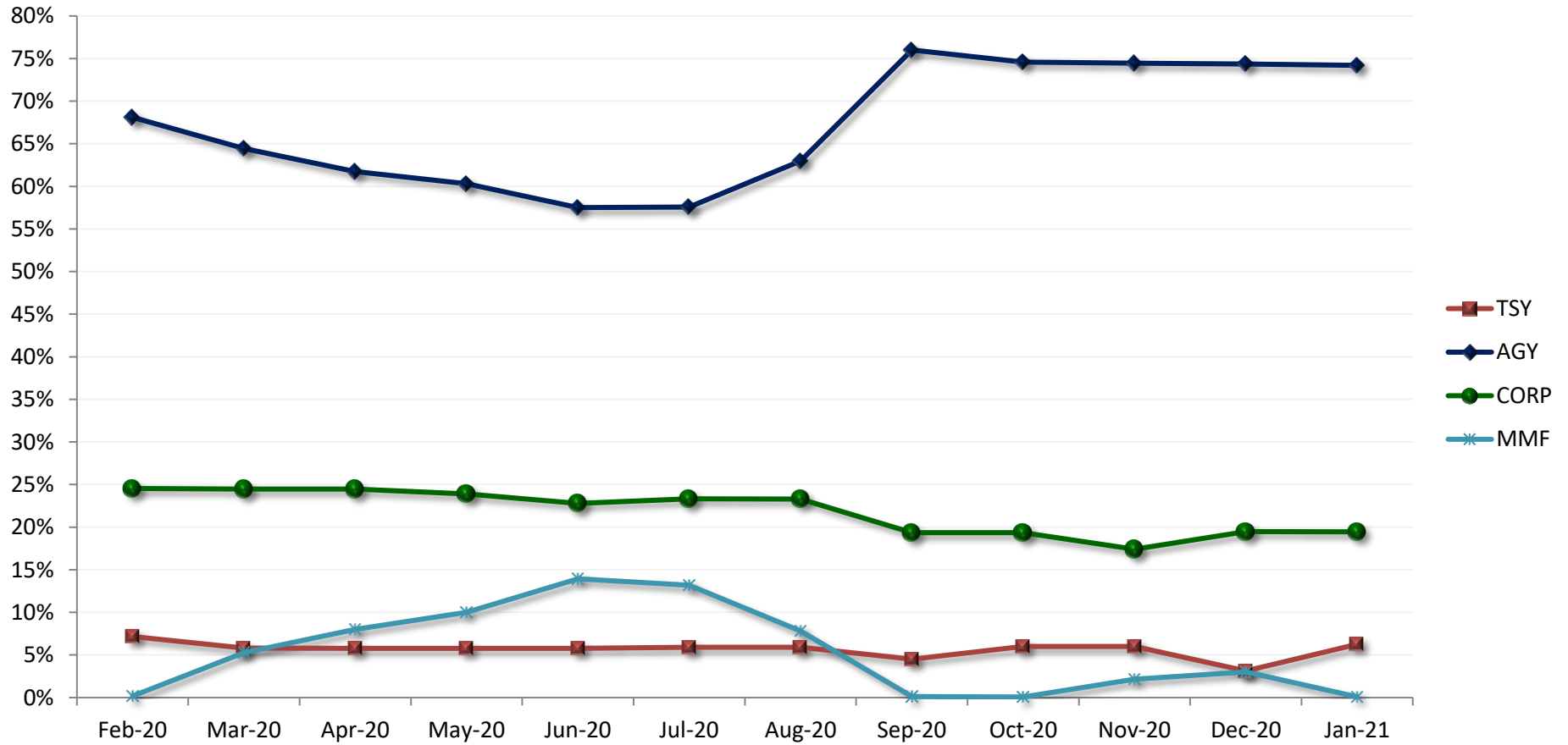


Interest Rate Change	Portfolio Value	Value Change	Percent Change
-100 Basis Points	\$382,682,791	\$7,613,899	2.03%
-75 Basis Points	\$380,779,316	\$5,710,424	1.52%
-50 Basis Points	\$378,875,842	\$3,806,949	1.02%
-25 Basis Points	\$376,972,367	\$1,903,475	0.51%
No Change	\$375,068,893	\$0	0.00%
+25 Basis Points	\$373,118,534	-\$1,950,358	-0.52%
+50 Basis Points	\$371,168,176	-\$3,900,716	-1.04%
+75 Basis Points	\$369,217,818	-\$5,851,075	-1.56%
+100 Basis Points	\$367,267,460	-\$7,801,433	-2.08%

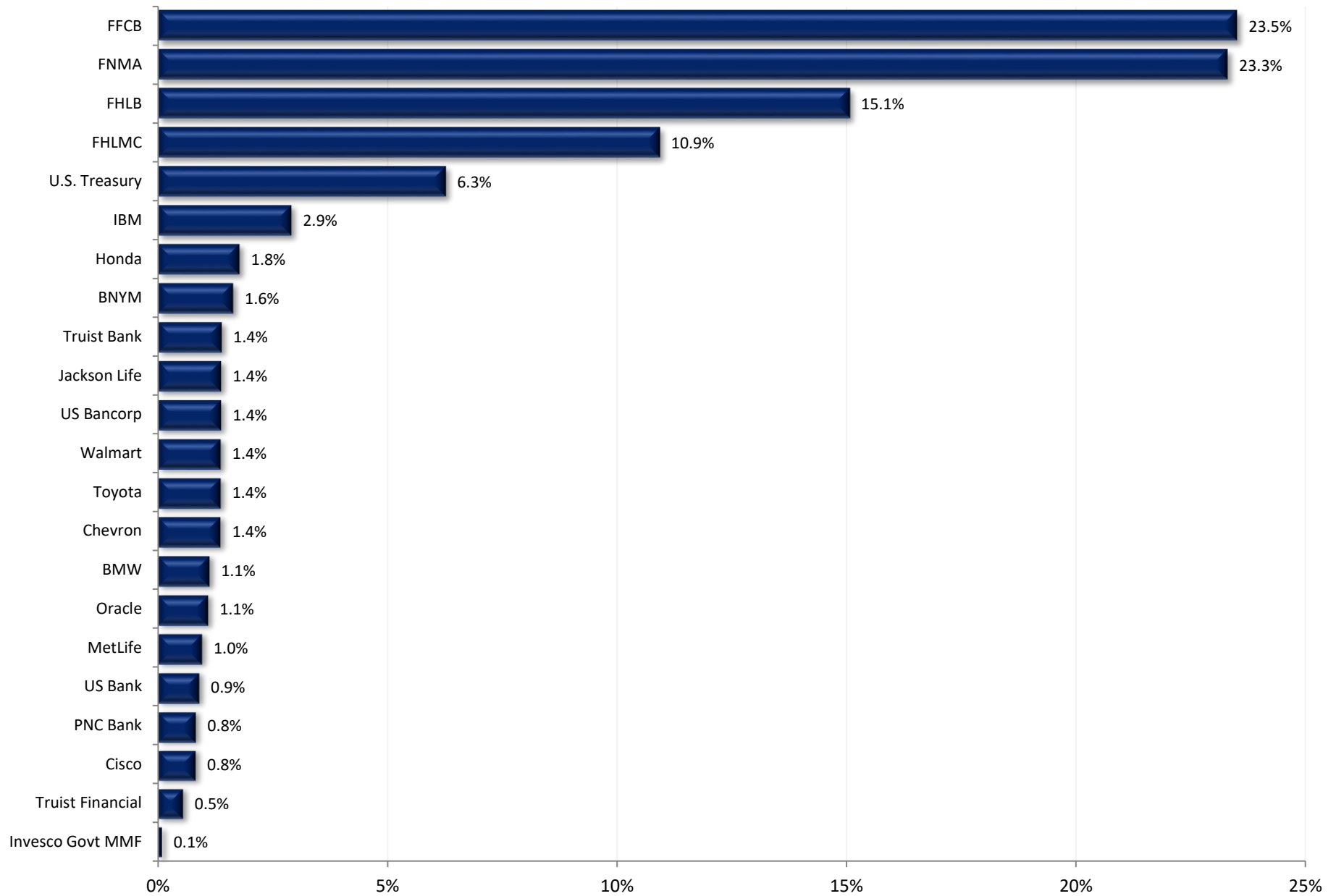


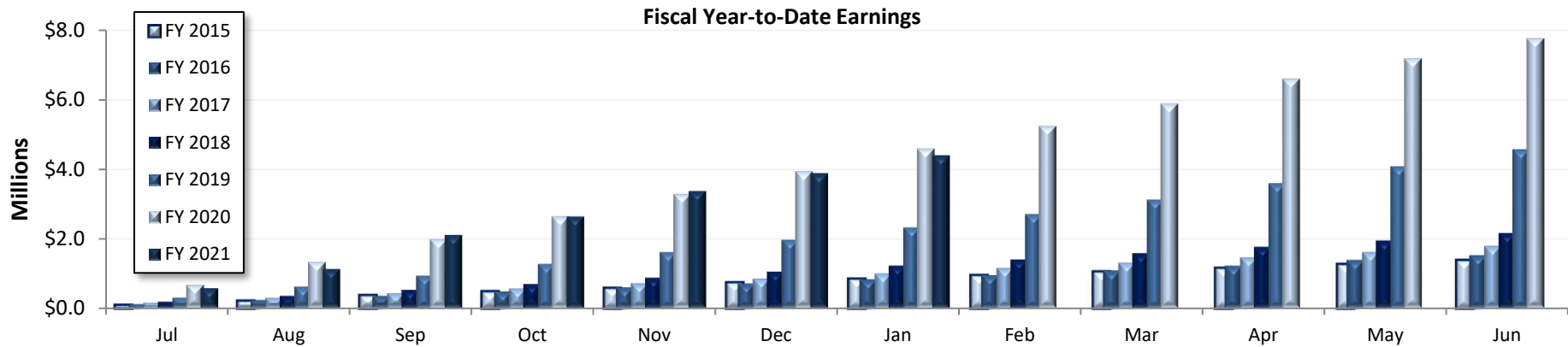
	Feb-21	Mar-21	Apr-21	May-21	Jun-21	Jul-21	Aug-21	Sep-21	Oct-21	Nov-21	Dec-21	Jan-22
Maturities	\$11.3	\$5.0	\$14.5	\$12.0	\$5.0	\$2.0	\$15.0	\$2.0	\$0.0	\$0.0	\$0.0	\$30.0

Par Value in Millions

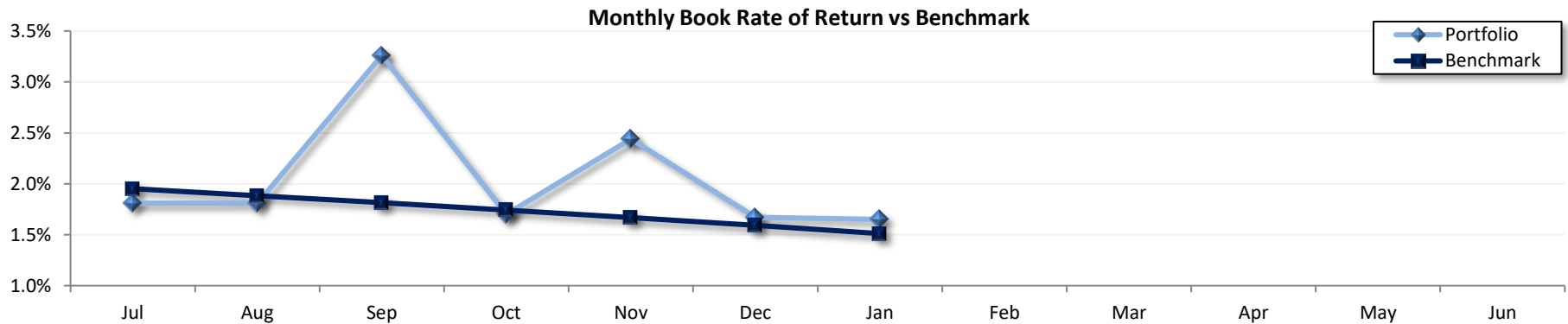


Sector	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Aug-20	Sep-20	Oct-20	Nov-20	Dec-20	Jan-21
Agency	68.1%	64.4%	61.7%	60.3%	57.5%	57.6%	63.0%	76.0%	74.6%	74.5%	74.4%	74.2%
Treasury	7.2%	5.8%	5.8%	5.8%	5.8%	5.9%	5.9%	4.5%	6.0%	6.0%	3.1%	6.3%
Corporates	24.5%	24.5%	24.5%	23.9%	22.8%	23.3%	23.3%	19.4%	19.4%	17.4%	19.5%	19.4%
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	0.2%	5.3%	8.0%	10.0%	13.9%	13.2%	7.8%	0.1%	0.1%	2.2%	3.0%	0.1%
Total	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%





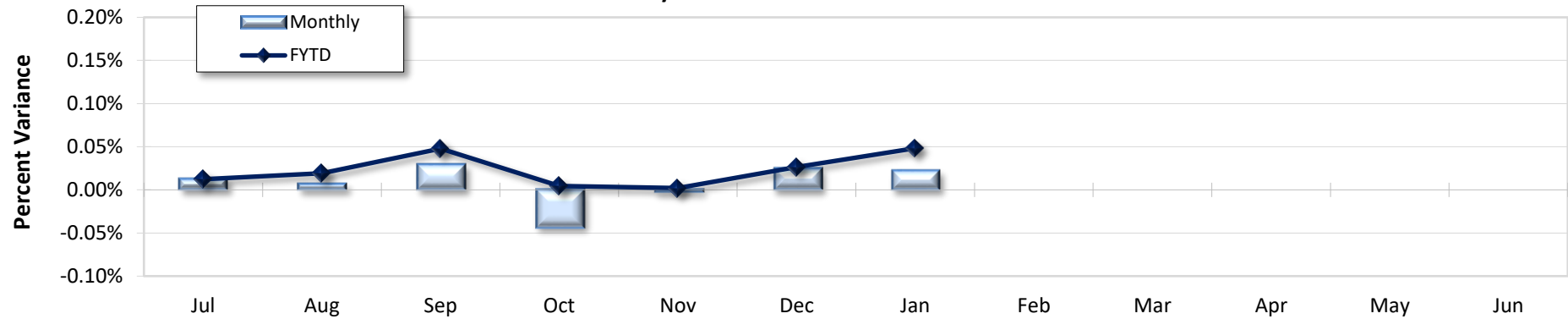
Fiscal YTD (\$Mil)	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
FY 2015	\$0.116	\$0.232	\$0.394	\$0.504	\$0.600	\$0.755	\$0.856	\$0.956	\$1.061	\$1.163	\$1.275	\$1.382
FY 2016	\$0.113	\$0.227	\$0.342	\$0.468	\$0.587	\$0.698	\$0.816	\$0.933	\$1.067	\$1.205	\$1.369	\$1.499
FY 2017	\$0.146	\$0.288	\$0.423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



	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%					
Benchmark*	1.95%	1.88%	1.81%	1.74%	1.67%	1.59%	1.51%					
Variance	-0.14%	-0.07%	1.45%	-0.04%	0.77%	0.08%	0.14%					

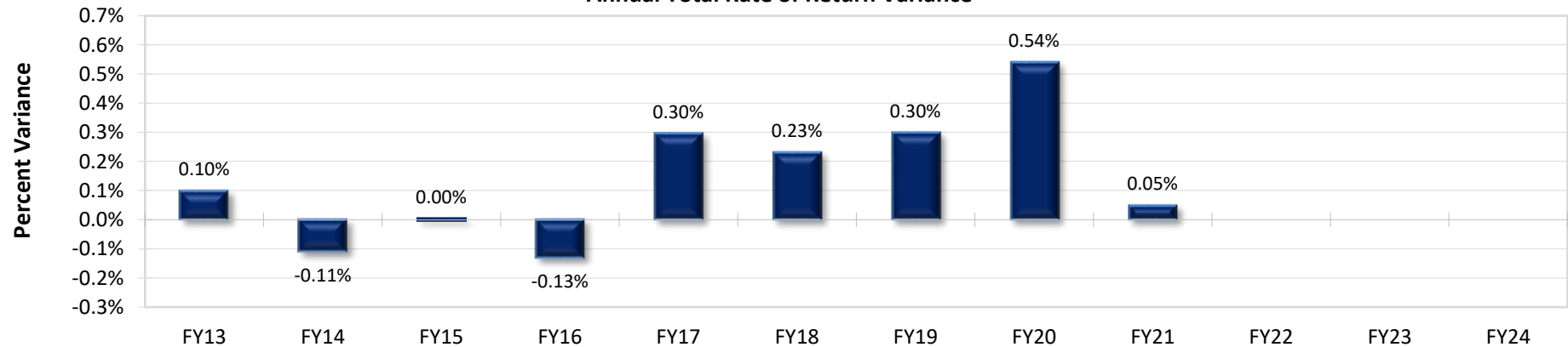
*Current Index: 30 Month Rolling Average ICE BofAML 0-1Y Tsy 10%, 1-5Y Tsy 20%, 0-1Y Agy 10%, 0-5Y Agy 40%, 0-1Y AAA-A Corp 5%, 1-5Y AAA-A Ex Yankee 15%

Monthly and FYTD Total Rate of Return



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

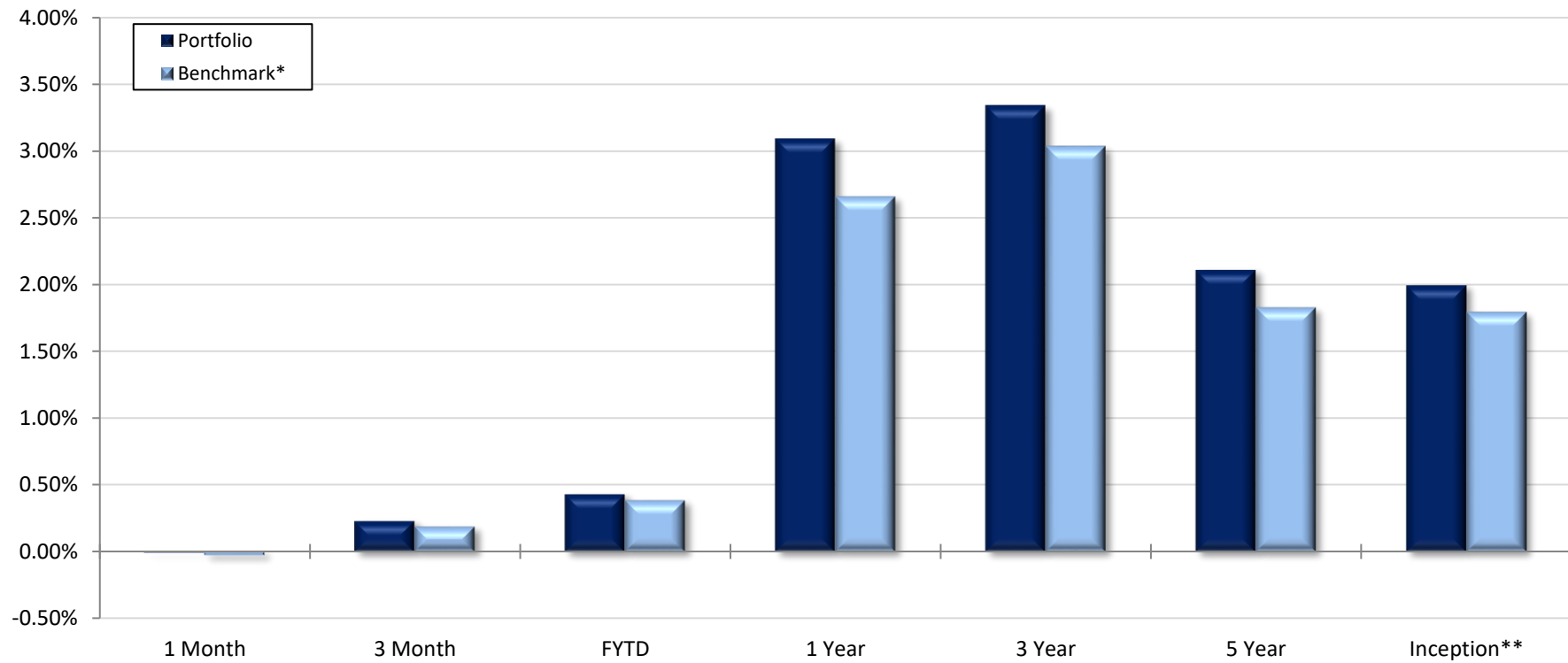
Annual Total Rate of Return Variance



	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%	0.435%			
Benchmark	-0.022%	1.195%	1.371%	2.389%	-0.493%	-0.326%	4.279%	4.178%	0.386%			
Yearly Variance	0.099%	-0.109%	0.003%	-0.130%	0.296%	0.230%	0.298%	0.540%	0.048%			

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



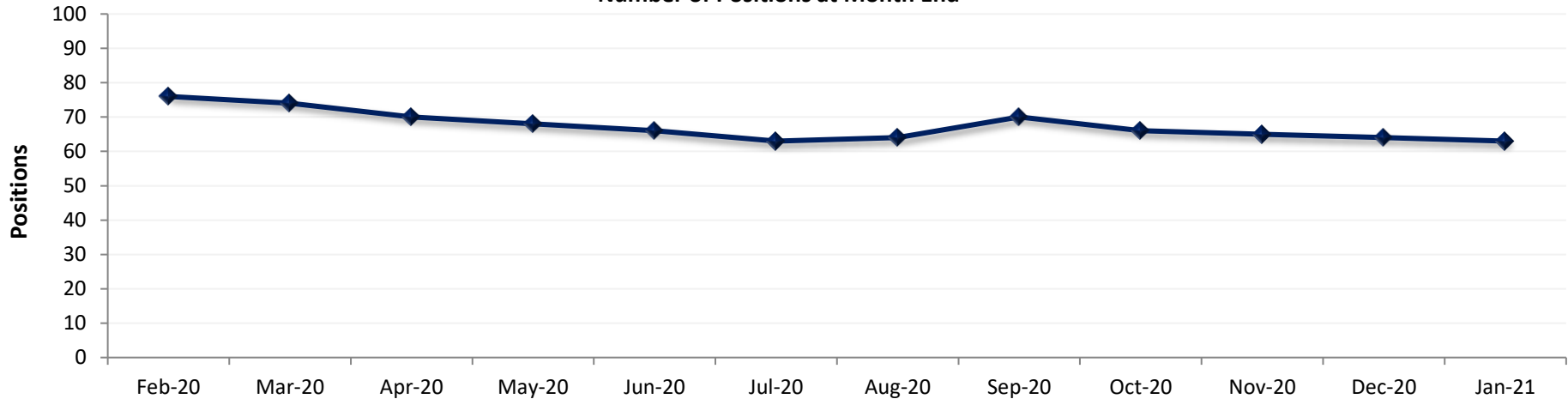
	1 Month	3 Month	FYTD	1 Year	3 Year	5 Year	Inception
Portfolio	0.00%	0.23%	0.43%	3.10%	3.34%	2.11%	2.00%
Benchmark*	-0.03%	0.19%	0.39%	2.66%	3.03%	1.83%	1.79%
Variance	0.02%	0.04%	0.05%	0.44%	0.31%	0.29%	0.21%

*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;

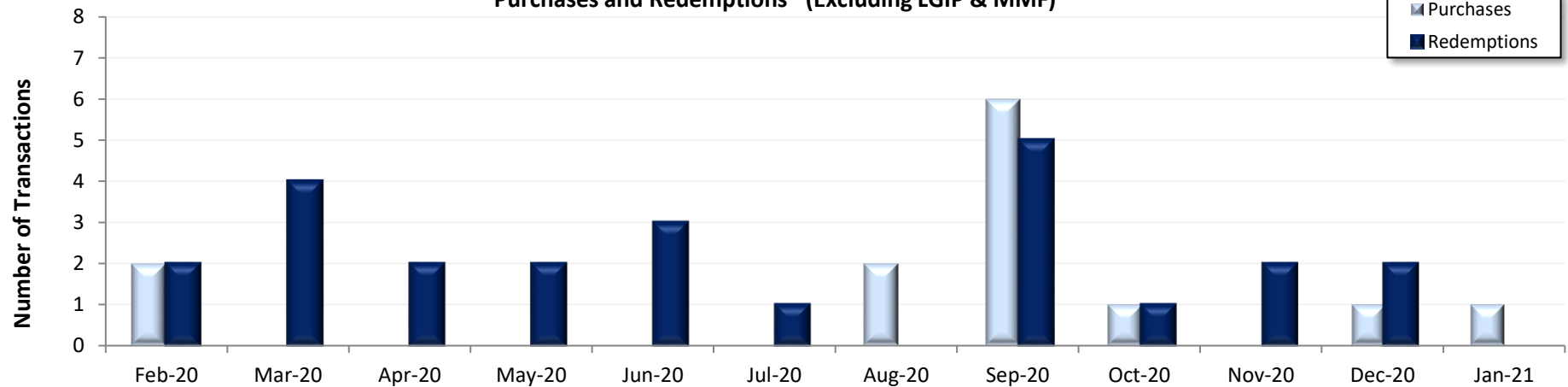
**Inception: September 2014

Number of Positions at Month End



	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Aug-20	Sep-20	Oct-20	Nov-20	Dec-20	Jan-21
Positions	76	74	70	68	66	63	64	70	66	65	64	63

Purchases and Redemptions* (Excluding LGIP & MMF)



*Redemptions include maturities, calls, and sells

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

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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Money Market Sweep	321,448.28	321,448.28	321,448.28	0.09	1	1	0.010	0.010
Corporate Notes	70,305,000.00	73,262,945.40	71,128,678.87	19.44	1,459	637	2.425	2.459
Federal Agency Coupon	271,000,000.00	278,178,220.00	271,492,655.69	74.20	1,597	960	1.527	1.548
Treasury Coupon	11,500,000.00	11,808,705.00	11,434,885.55	3.13	1,487	751	1.753	1.777
Treasury Discounts	11,500,000.00	11,497,573.82	11,497,846.15	3.14	98	87	0.079	0.080
	364,626,448.28	375,068,892.50	365,875,514.54	100.00%	1,518	862	1.662	1.685

Investments

Total Earnings	January 31 Month Ending	Fiscal Year To Date
Current Year	513,008.93	4,378,566.10
Average Daily Balance	365,553,341.32	364,440,298.67
Effective Rate of Return	1.65%	2.04%

Cory DeMille, Senior Financial Analyst

Reporting period 01/01/2021-01/31/2021
Data Updated: SET_PMFT: 02/11/2021 09:19
Run Date: 02/11/2021 - 09:20

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

CLV FHNMS - PM
Portfolio Management
Portfolio Details - Investments
January 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			321,448.28	321,448.28	321,448.28	0.010	0.010	Aaa	AAA	
Subtotal and Average			7,402,441.97		321,448.28	321,448.28	321,448.28		0.010			
Corporate Notes												
05531FAV5	12235	Truist Financial		05/11/2016	2,000,000.00	2,006,940.00	2,000,000.00	2.050	2.050	A3	A-	05/10/2021
06406RAA5	12255	BNYM		05/10/2017	3,000,000.00	3,066,150.00	3,004,695.61	2.600	2.436	A1	A	02/07/2022
06406FAA1	12271	BNYM		06/22/2018	3,000,000.00	3,008,340.00	2,996,035.56	2.500	3.176	A1	A	04/15/2021
05565EAW5	12316	BMW		12/06/2019	4,000,000.00	4,245,880.00	4,105,256.78	3.450	2.201	A2	A	04/12/2023
17275RBD3	12330A	Cisco		03/15/2016	2,500,000.00	2,503,650.00	2,500,191.18	2.200	2.092	A1	AA-	02/28/2021
17275RBD3	12396A	Cisco		02/13/2017	500,000.00	500,730.00	500,031.45	2.200	2.122	A1	AA-	02/28/2021
166764BG4	12468A	Chevron		05/07/2018	5,000,000.00	5,019,050.00	4,988,728.65	2.100	2.913	Aa2	AA	05/16/2021
02665WCT6	12287B	Honda		01/15/2019	2,000,000.00	2,176,780.00	1,999,681.17	3.550	3.562	A3	A-	01/12/2024
02665WDD0	12312	Honda		09/27/2019	2,000,000.00	2,111,660.00	1,993,268.22	2.150	2.249	A3	A-	09/10/2024
02665WDH1	12323	Honda		02/14/2020	2,500,000.00	2,589,450.00	2,511,010.14	1.950	1.750	A3	A-	05/10/2023
44932HAG8	12270	IBM		06/21/2018	3,000,000.00	3,000,630.00	2,999,879.11	2.650	3.033	A2	A	02/05/2021
459200HU8	12343	IBM		12/11/2020	7,000,000.00	7,672,700.00	7,634,988.77	3.625	0.599	A2	A	02/12/2024
46849LTK7	12308	Jackson Life		08/06/2019	5,000,000.00	5,343,950.00	5,043,690.60	2.650	2.375	A2	A	06/21/2024
59217GCT4	12288B	MetLife		01/30/2019	3,500,000.00	3,814,055.00	3,513,394.33	3.600	3.457	Aa3	AA-	01/11/2024
68389XBK0	12247B	Oracle		01/18/2017	2,000,000.00	2,018,000.00	1,995,054.37	1.900	2.321	A3	A	09/15/2021
68389XBA2	12268	Oracle		06/12/2018	2,000,000.00	2,022,420.00	1,998,620.22	2.800	2.966	A3	A	07/08/2021
69353RFL7	12290	PNC Bank		02/08/2019	3,000,000.00	3,212,940.00	3,018,487.40	3.500	3.217	A2	A	06/08/2023
89236TDP7	12390A	Toyota		01/31/2017	5,000,000.00	5,106,200.00	4,996,915.17	2.600	2.670	A1	A+	01/11/2022
90331HNL3	12293	US Bank		02/25/2019	3,305,000.00	3,467,870.40	3,291,813.61	2.850	3.065	A1	AA-	01/23/2023
91159HHX1	12310	US Bancorp		08/07/2019	5,000,000.00	5,317,500.00	5,036,969.52	2.400	2.176	A1	A+	07/30/2024
931142EJ8	12274	Walmart		06/27/2018	5,000,000.00	5,058,050.00	4,999,967.01	3.125	3.127	Aa2	AA	06/23/2021
Subtotal and Average			71,137,014.04		70,305,000.00	73,262,945.40	71,128,678.87		2.459			
Federal Agency Coupon												
3133EHTS2	12259	FFCB		08/31/2017	5,000,000.00	5,134,250.00	5,008,961.96	1.900	1.775	Aaa	AA+	08/03/2022
3133EJYL7	12280	FFCB		09/21/2018	5,000,000.00	5,336,200.00	4,967,959.19	2.800	3.068	Aaa	AA+	09/05/2023
3133EJWA3	12284	FFCB		12/14/2018	6,000,000.00	6,328,380.00	6,006,167.79	2.900	2.845	Aaa	AA+	02/03/2023
3133EJ5G0	12286	FFCB		01/16/2019	5,000,000.00	5,364,950.00	4,998,757.50	2.700	2.709	Aaa	AA+	01/16/2024
3133EKMV5	12303	FFCB		05/23/2019	10,000,000.00	10,373,600.00	10,000,000.00	2.200	2.200	Aaa	AA+	11/23/2022
3133EKNX0	12305	FFCB		06/04/2019	7,000,000.00	7,439,110.00	7,036,527.70	2.160	1.995	Aaa	AA+	06/03/2024
3133EKPT7	12306	FFCB		06/07/2019	5,000,000.00	5,227,500.00	5,019,720.72	2.125	1.949	Aaa	AA+	06/05/2023

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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												
3133EKWV4	12309	FFCB		08/05/2019	10,000,000.00	10,541,100.00	10,030,551.65	1.850	1.758	Aaa	AA+	07/26/2024
3133EK4X1	12314	FFCB		11/01/2019	10,000,000.00	10,380,800.00	9,971,606.25	1.600	1.707	Aaa	AA+	11/01/2023
3133EK6J0	12315	FFCB		11/26/2019	8,000,000.00	8,389,760.00	7,986,049.25	1.625	1.673	Aaa	AA+	11/08/2024
3133ELHR8	12319	FFCB		01/21/2020	15,000,000.00	15,218,400.00	15,000,262.50	1.600	1.598	Aaa	AA+	01/21/2022
3130A7CV5	12233	FHLB		03/30/2016	5,000,000.00	5,002,950.00	4,999,724.60	1.375	1.496	Aaa	AA+	02/18/2021
313382K69	12236	FHLB		05/09/2016	5,000,000.00	5,009,550.00	5,002,505.16	1.750	1.295	Aaa	AA+	03/12/2021
313383YJ4	12283	FHLB		11/27/2018	5,000,000.00	5,412,450.00	5,040,180.48	3.375	3.040	Aaa	AA+	09/08/2023
3130A0F70	12285	FHLB		12/14/2018	5,000,000.00	5,453,700.00	5,061,854.71	3.375	2.906	Aaa	AA+	12/08/2023
3130AFUX3	12289B	FHLB		02/22/2019	5,000,000.00	5,007,350.00	5,000,000.00	2.800	2.800	Aaa	AA+	02/22/2024
313378WG2	12291	FHLB		02/12/2019	5,000,000.00	5,131,950.00	4,998,016.23	2.500	2.537	Aaa	AA+	03/11/2022
3130AFW86	12292B	FHLB		02/26/2019	5,000,000.00	5,008,500.00	5,000,000.00	2.750	2.750	Aaa	AA+	02/26/2024
313380GJ0	12311	FHLB		09/26/2019	10,000,000.00	10,303,200.00	10,060,573.10	2.000	1.612	Aaa	AA+	09/09/2022
3130AJXD6	12338	FHLB		09/10/2020	10,000,000.00	9,986,600.00	9,967,578.76	0.125	0.250	Aaa	AA+	09/08/2023
3137EAEC9	12241	FHLMC		08/12/2016	5,000,000.00	5,027,500.00	4,997,304.78	1.125	1.230	Aaa	AA+	08/12/2021
3134GBRT1	12257	FHLMC		06/29/2017	5,000,000.00	5,133,550.00	5,000,000.00	2.000	2.000	Aaa	AA+	06/29/2022
3134GWL38	12337	FHLMC		09/15/2020	10,000,000.00	9,929,200.00	10,000,000.00	0.540	0.540	Aaa	AA+	09/15/2025
3137EAEX3	12340	FHLMC		09/30/2020	10,000,000.00	9,956,600.00	9,983,494.48	0.375	0.411	Aaa	AA+	09/23/2025
3137EAEC9	12395A	FHLMC		02/09/2017	5,000,000.00	5,027,500.00	4,982,100.37	1.125	1.831	Aaa	AA+	08/12/2021
3137EADB2	12437A	FHLMC		09/29/2017	5,000,000.00	5,108,200.00	5,021,231.02	2.375	1.907	Aaa	AA+	01/13/2022
3135G0K69	12238B	FNMA		07/05/2016	5,000,000.00	5,015,350.00	5,001,976.39	1.250	1.096	Aaa	AA+	05/06/2021
3135G0S38	12248	FNMA		02/06/2017	5,000,000.00	5,088,200.00	4,998,848.28	2.000	2.026	Aaa	AA+	01/05/2022
3135G0T78	12262	FNMA		11/07/2017	5,000,000.00	5,156,650.00	4,997,061.99	2.000	2.037	Aaa	AA+	10/05/2022
3135G0V75	12307	FNMA		07/09/2019	10,000,000.00	10,511,100.00	9,949,675.24	1.750	1.905	Aaa	AA+	07/02/2024
3135G0X24	12321	FNMA		01/14/2020	7,000,000.00	7,349,930.00	6,978,992.97	1.625	1.705	Aaa	AA+	01/07/2025
3135G0V34	12322	FNMA		02/06/2020	10,000,000.00	10,682,100.00	10,293,561.36	2.500	1.492	Aaa	AA+	02/05/2024
3136G4V34	12334	FNMA		08/26/2020	10,000,000.00	9,957,800.00	10,000,000.00	0.550	0.550	Aaa	AA+	08/26/2025
3135G04Z3	12335	FNMA		08/28/2020	10,000,000.00	10,032,800.00	10,012,961.67	0.500	0.470	Aaa	AA+	06/17/2025
3136G4X24	12336	FNMA		09/10/2020	10,000,000.00	9,999,200.00	10,009,211.85	0.600	0.583	Aaa	AA+	08/29/2025
3135G04Z3	12339	FNMA		09/24/2020	8,000,000.00	8,026,240.00	8,026,356.12	0.500	0.424	Aaa	AA+	06/17/2025
3135G0N82	12363A	FNMA		08/31/2016	5,000,000.00	5,031,900.00	4,997,854.54	1.250	1.332	Aaa	AA+	08/17/2021
89788JAB5	12341	Truist Bank		09/30/2020	5,000,000.00	5,094,100.00	5,085,027.08	1.250	0.437	A2	A	03/09/2023
Subtotal and Average			271,500,324.15		271,000,000.00	278,178,220.00	271,492,655.69		1.548			

Treasury Coupon

912828S92	12320	U.S. Treasury		01/14/2020	6,500,000.00	6,677,255.00	6,442,861.28	1.250	1.614	Aaa	AA+	07/31/2023
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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												
9128282P4	12441A	U.S. Treasury		10/30/2017	5,000,000.00	5,131,450.00	4,992,024.27	1.875	1.987	Aaa	AA+	07/31/2022
Subtotal and Average			11,433,724.19		11,500,000.00	11,808,705.00	11,434,885.55		1.777			
Treasury Discounts												
9127964Z9	12344	U.S. Treasury		01/21/2021	11,500,000.00	11,497,573.82	11,497,846.15	0.078	0.080	P-1	A-1+	04/29/2021
Subtotal and Average			4,079,836.97		11,500,000.00	11,497,573.82	11,497,846.15		0.080			
Total and Average			365,553,341.32		364,626,448.28	375,068,892.50	365,875,514.54		1.685			

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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	
996212262	11203	913000	PA1	Invesco Govt MMF	07/01/2020	321,448.28	0.010		321,448.28	1	321,448.28	0.010	0.010	1
44932HAG8	12270	913000	MTN	IBM	06/21/2018	2,999,879.11	2.650	02/05/2021	3,039,750.00	960	3,000,000.00	2.991	3.033	4
3130A7CV5	12233	913000	FAC	FHLB	03/30/2016	4,999,724.60	1.375	02/18/2021	5,000,000.00	1,786	5,000,000.00	1.476	1.496	17
17275RBD3	12330A	913000	MTN	Cisco	03/15/2016	2,500,191.18	2.200	02/28/2021	2,500,000.00	1,811	2,500,000.00	2.063	2.092	27
17275RBD3	12396A	913000	MTN	Cisco	02/13/2017	500,031.45	2.200	02/28/2021	500,000.00	1,476	500,000.00	2.093	2.122	27
313382K69	12236	913000	FAC	FHLB	05/09/2016	5,002,505.16	1.750	03/12/2021	5,000,000.00	1,768	5,000,000.00	1.277	1.295	39
06406FAA1	12271	913000	MTN	BNYM	06/22/2018	2,996,035.56	2.500	04/15/2021	3,000,000.00	1,028	3,000,000.00	3.133	3.176	73
9127964Z9	12344	913000	ATD	U.S. Treasury	01/21/2021	11,497,846.15	0.078	04/29/2021	11,500,000.00	98	11,500,000.00	0.079	0.080	87
3135G0K69	12238B	913000	FAC	FNMA	07/05/2016	5,001,976.39	1.250	05/06/2021	5,000,000.00	1,766	5,000,000.00	1.081	1.096	94
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	98
166764BG4	12468A	913000	MTN	Chevron	05/07/2018	4,988,728.65	2.100	05/16/2021	5,000,000.00	1,105	5,000,000.00	2.873	2.913	104
931142EJ8	12274	913000	MTN	Walmart	06/27/2018	4,999,967.01	3.125	06/23/2021	5,000,000.00	1,092	5,000,000.00	3.084	3.127	142
68389XBA2	12268	913000	MTN	Oracle	06/12/2018	1,998,620.22	2.800	07/08/2021	2,000,000.00	1,122	2,000,000.00	2.926	2.966	157
3137EAEC9	12241	913000	FAC	FHLMC	08/12/2016	4,997,304.78	1.125	08/12/2021	5,000,000.00	1,826	5,000,000.00	1.213	1.230	192
3137EAEC9	12395A	913000	FAC	FHLMC	02/09/2017	4,982,100.37	1.125	08/12/2021	5,000,000.00	1,645	5,000,000.00	1.806	1.831	192
3135G0N82	12363A	913000	FAC	FNMA	08/31/2016	4,997,854.54	1.250	08/17/2021	5,000,000.00	1,812	5,000,000.00	1.313	1.332	197
68389XBK0	12247B	913000	MTN	Oracle	01/18/2017	1,995,054.37	1.900	09/15/2021	2,000,000.00	1,701	2,000,000.00	2.289	2.321	226
3135G0S38	12248	913000	FAC	FNMA	02/06/2017	4,998,848.28	2.000	01/05/2022	5,000,000.00	1,794	5,000,000.00	1.998	2.026	338
89236TDP7	12390A	913000	MTN	Toyota	01/31/2017	4,996,915.17	2.600	01/11/2022	5,000,000.00	1,806	5,000,000.00	2.633	2.670	344
3137EADB2	12437A	913000	FAC	FHLMC	09/29/2017	5,021,231.02	2.375	01/13/2022	5,000,000.00	1,567	5,000,000.00	1.881	1.907	346
3133ELHR8	12319	913000	FAC	FFCB	01/21/2020	15,000,262.50	1.600	01/21/2022	15,000,000.00	731	15,000,000.00	1.576	1.598	354
06406RAA5	12255	913000	MTN	BNYM	05/10/2017	3,004,695.61	2.600	02/07/2022	3,000,000.00	1,734	3,000,000.00	2.402	2.436	371
313378WG2	12291	913000	FAC	FHLB	02/12/2019	4,998,016.23	2.500	03/11/2022	5,000,000.00	1,123	5,000,000.00	2.502	2.537	403
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	513
9128282P4	12441A	913000	TRC	U.S. Treasury	10/30/2017	4,992,024.27	1.875	07/31/2022	5,000,000.00	1,735	5,000,000.00	1.960	1.987	545
3133EHTS2	12259	913000	FAC	FFCB	08/31/2017	5,008,961.96	1.900	08/03/2022	5,000,000.00	1,798	5,000,000.00	1.751	1.775	548
313380GJ0	12311	913000	FAC	FHLB	09/26/2019	10,060,573.10	2.000	09/09/2022	10,000,000.00	1,079	10,000,000.00	1.590	1.612	585
3135G0T78	12262	913000	FAC	FNMA	11/07/2017	4,997,061.99	2.000	10/05/2022	5,000,000.00	1,793	5,000,000.00	2.009	2.037	611
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	660
90331HNL3	12293	913000	MTN	US Bank	02/25/2019	3,291,813.61	2.850	01/23/2023	3,305,000.00	1,428	3,305,000.00	3.023	3.065	721
3133EJWA3	12284	913000	FAC	FFCB	12/14/2018	6,006,167.79	2.900	02/03/2023	6,000,000.00	1,512	6,000,000.00	2.806	2.845	732
89788JAB5	12341	913000	FAC	Truist Bank	09/30/2020	5,085,027.08	1.250	03/09/2023	5,000,000.00	890	5,000,000.00	0.431	0.437	766
05565EAW5	12316	913000	MTN	BMW	12/06/2019	4,105,256.78	3.450	04/12/2023	4,000,000.00	1,223	4,000,000.00	2.170	2.201	800
02665WDH1	12323	913000	MTN	Honda	02/14/2020	2,511,010.14	1.950	05/10/2023	2,500,000.00	1,181	2,500,000.00	1.726	1.750	828
3133EKPT7	12306	913000	FAC	FFCB	06/07/2019	5,019,720.72	2.125	06/05/2023	5,000,000.00	1,459	5,000,000.00	1.923	1.949	854

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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	
69353RFL7	12290	913000	MTN	PNC Bank	02/08/2019	3,018,487.40	3.500	06/08/2023	3,000,000.00	1,581	3,000,000.00	3.172	3.217	857
912828S92	12320	913000	TRC	U.S. Treasury	01/14/2020	6,442,861.28	1.250	07/31/2023	6,500,000.00	1,294	6,500,000.00	1.592	1.614	910
3133EJYL7	12280	913000	FAC	FFCB	09/21/2018	4,967,959.19	2.800	09/05/2023	5,000,000.00	1,810	5,000,000.00	3.026	3.068	946
313383YJ4	12283	913000	FAC	FHLB	11/27/2018	5,040,180.48	3.375	09/08/2023	5,000,000.00	1,746	5,000,000.00	2.999	3.040	949
3130AJXD6	12338	913000	FAC	FHLB	09/10/2020	9,967,578.76	0.125	09/08/2023	10,000,000.00	1,093	10,000,000.00	0.247	0.250	949
3133EK4X1	12314	913000	FAC	FFCB	11/01/2019	9,971,606.25	1.600	11/01/2023	10,000,000.00	1,461	10,000,000.00	1.684	1.707	1,003
3130A0F70	12285	913000	FAC	FHLB	12/14/2018	5,061,854.71	3.375	12/08/2023	5,000,000.00	1,820	5,000,000.00	2.866	2.906	1,040
59217GCT4	12288B	913000	MTN	MetLife	01/30/2019	3,513,394.33	3.600	01/11/2024	3,500,000.00	1,807	3,500,000.00	3.410	3.457	1,074
02665WCT6	12287B	913000	MTN	Honda	01/15/2019	1,999,681.17	3.550	01/12/2024	2,000,000.00	1,823	2,000,000.00	3.514	3.562	1,075
3133EJ5G0	12286	913000	FAC	FFCB	01/16/2019	4,998,757.50	2.700	01/16/2024	5,000,000.00	1,826	5,000,000.00	2.672	2.709	1,079
3135G0V34	12322	913000	FAC	FNMA	02/06/2020	10,293,561.36	2.500	02/05/2024	10,000,000.00	1,460	10,000,000.00	1.472	1.492	1,099
459200HU8	12343	913000	MTN	IBM	12/11/2020	7,634,988.77	3.625	02/12/2024	7,000,000.00	1,158	7,000,000.00	0.590	0.599	1,106
3130AFUX3	12289B	913000	FAC	FHLB	02/22/2019	5,000,000.00	2.800	02/22/2024	5,000,000.00	1,826	5,000,000.00	2.762	2.800	1,116
3130AFW86	12292B	913000	FAC	FHLB	02/26/2019	5,000,000.00	2.750	02/26/2024	5,000,000.00	1,826	5,000,000.00	2.712	2.750	1,120
3133EKNX0	12305	913000	FAC	FFCB	06/04/2019	7,036,527.70	2.160	06/03/2024	7,000,000.00	1,826	7,000,000.00	1.968	1.995	1,218
46849LTK7	12308	913000	MTN	Jackson Life	08/06/2019	5,043,690.60	2.650	06/21/2024	5,000,000.00	1,781	5,000,000.00	2.343	2.375	1,236
3135G0V75	12307	913000	FAC	FNMA	07/09/2019	9,949,675.24	1.750	07/02/2024	10,000,000.00	1,820	10,000,000.00	1.879	1.905	1,247
3133EKWV4	12309	913000	FAC	FFCB	08/05/2019	10,030,551.65	1.850	07/26/2024	10,000,000.00	1,817	10,000,000.00	1.734	1.758	1,271
91159HHX1	12310	913000	MTN	US Bancorp	08/07/2019	5,036,969.52	2.400	07/30/2024	5,000,000.00	1,819	5,000,000.00	2.146	2.176	1,275
02665WDD0	12312	913000	MTN	Honda	09/27/2019	1,993,268.22	2.150	09/10/2024	2,000,000.00	1,810	2,000,000.00	2.218	2.249	1,317
3133EK6J0	12315	913000	FAC	FFCB	11/26/2019	7,986,049.25	1.625	11/08/2024	8,000,000.00	1,809	8,000,000.00	1.650	1.673	1,376
3135G0X24	12321	913000	FAC	FNMA	01/14/2020	6,978,992.97	1.625	01/07/2025	7,000,000.00	1,820	7,000,000.00	1.682	1.705	1,436
3135G04Z3	12335	913000	FAC	FNMA	08/28/2020	10,012,961.67	0.500	06/17/2025	10,000,000.00	1,754	10,000,000.00	0.464	0.470	1,597
3135G04Z3	12339	913000	FAC	FNMA	09/24/2020	8,026,356.12	0.500	06/17/2025	8,000,000.00	1,727	8,000,000.00	0.418	0.424	1,597
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	1,667
3136G4X24	12336	913000	FAC	FNMA	09/10/2020	10,009,211.85	0.600	08/29/2025	10,000,000.00	1,814	10,000,000.00	0.575	0.583	1,670
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	1,687
3137EAEX3	12340	913000	FAC	FHLMC	09/30/2020	9,983,494.48	0.375	09/23/2025	10,000,000.00	1,819	10,000,000.00	0.405	0.411	1,695
Subtotal and Average						365,875,514.54			364,666,198.28		364,626,448.28	1.662	1.685	862
Net Maturities and Average						365,875,514.54			364,666,198.28		364,626,448.28	1.662	1.685	862

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CLV FHNMS - Credit Rating
Credit Rating Report
January 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	321,448.28	321,448.28	321,448.28	Aaa	AAA	07/01/2020		1	0.010	0.010	0.09
12233	FHLB	3130A7CV5	4,971,520.00	4,999,724.60	5,002,950.00	Aaa	AA+	03/30/2016	02/18/2021	17	1.375	1.496	1.37
12236	FHLB	313382K69	5,106,500.00	5,002,505.16	5,009,550.00	Aaa	AA+	05/09/2016	03/12/2021	39	1.750	1.295	1.37
12238B	FNMA	3135G0K69	5,036,220.00	5,001,976.39	5,015,350.00	Aaa	AA+	07/05/2016	05/06/2021	94	1.250	1.096	1.37
12241	FHLMC	3137EAEC9	4,974,600.00	4,997,304.78	5,027,500.00	Aaa	AA+	08/12/2016	08/12/2021	192	1.125	1.230	1.37
12248	FNMA	3135G0S38	4,993,900.00	4,998,848.28	5,088,200.00	Aaa	AA+	02/06/2017	01/05/2022	338	2.000	2.026	1.37
12257	FHLMC	3134GBRT1	5,000,000.00	5,000,000.00	5,133,550.00	Aaa	AA+	06/29/2017	06/29/2022	513	2.000	2.000	1.37
12259	FFCB	3133EHTS2	5,029,300.00	5,008,961.96	5,134,250.00	Aaa	AA+	08/31/2017	08/03/2022	548	1.900	1.775	1.37
12262	FNMA	3135G0T78	4,991,400.00	4,997,061.99	5,156,650.00	Aaa	AA+	11/07/2017	10/05/2022	611	2.000	2.037	1.37
12280	FFCB	3133EJYL7	4,938,800.00	4,967,959.19	5,336,200.00	Aaa	AA+	09/21/2018	09/05/2023	946	2.800	3.068	1.36
12283	FHLB	313383YJ4	5,073,800.00	5,040,180.48	5,412,450.00	Aaa	AA+	11/27/2018	09/08/2023	949	3.375	3.040	1.38
12284	FFCB	3133EJWA3	6,012,720.00	6,006,167.79	6,328,380.00	Aaa	AA+	12/14/2018	02/03/2023	732	2.900	2.845	1.64
12285	FHLB	3130A0F70	5,108,050.00	5,061,854.71	5,453,700.00	Aaa	AA+	12/14/2018	12/08/2023	1,040	3.375	2.906	1.38
12286	FFCB	3133EJ5G0	4,997,900.00	4,998,757.50	5,364,950.00	Aaa	AA+	01/16/2019	01/16/2024	1,079	2.700	2.709	1.37
12289B	FHLB	3130AFUX3	5,000,000.00	5,000,000.00	5,007,350.00	Aaa	AA+	02/22/2019	02/22/2024	1,116	2.800	2.800	1.37
12291	FHLB	313378WG2	4,994,500.00	4,998,016.23	5,131,950.00	Aaa	AA+	02/12/2019	03/11/2022	403	2.500	2.537	1.37
12292B	FHLB	3130AFW86	5,000,000.00	5,000,000.00	5,008,500.00	Aaa	AA+	02/26/2019	02/26/2024	1,120	2.750	2.750	1.37
12303	FFCB	3133EKMV5	10,000,000.00	10,000,000.00	10,373,600.00	Aaa	AA+	05/23/2019	11/23/2022	660	2.200	2.200	2.73
12305	FFCB	3133EKNX0	7,054,670.00	7,036,527.70	7,439,110.00	Aaa	AA+	06/04/2019	06/03/2024	1,218	2.160	1.995	1.92
12306	FFCB	3133EKP77	5,033,600.00	5,019,720.72	5,227,500.00	Aaa	AA+	06/07/2019	06/05/2023	854	2.125	1.949	1.37
12307	FNMA	3135G0V75	9,926,700.00	9,949,675.24	10,511,100.00	Aaa	AA+	07/09/2019	07/02/2024	1,247	1.750	1.905	2.72
12309	FFCB	3133EKVV4	10,043,600.00	10,030,551.65	10,541,100.00	Aaa	AA+	08/05/2019	07/26/2024	1,271	1.850	1.758	2.74
12311	FHLB	313380GJ0	10,111,400.00	10,060,573.10	10,303,200.00	Aaa	AA+	09/26/2019	09/09/2022	585	2.000	1.612	2.75
12314	FFCB	3133EK4X1	9,958,700.00	9,971,606.25	10,380,800.00	Aaa	AA+	11/01/2019	11/01/2023	1,003	1.600	1.707	2.73
12315	FFCB	3133EK6J0	7,981,680.00	7,986,049.25	8,389,760.00	Aaa	AA+	11/26/2019	11/08/2024	1,376	1.625	1.673	2.18
12319	FFCB	3133ELHR8	15,000,540.00	15,000,262.50	15,218,400.00	Aaa	AA+	01/21/2020	01/21/2022	354	1.600	1.598	4.10
12320	UST	912828S92	6,418,750.00	6,442,861.28	6,677,255.00	Aaa	AA+	01/14/2020	07/31/2023	910	1.250	1.614	1.76
12321	FNMA	3135G0X24	6,973,400.00	6,978,992.97	7,349,930.00	Aaa	AA+	01/14/2020	01/07/2025	1,436	1.625	1.705	1.91
12322	FNMA	3135G0V34	10,389,700.00	10,293,561.36	10,682,100.00	Aaa	AA+	02/06/2020	02/05/2024	1,099	2.500	1.492	2.81
12334	FNMA	3136G4V34	10,000,000.00	10,000,000.00	9,957,800.00	Aaa	AA+	08/26/2020	08/26/2025	1,667	0.550	0.550	2.73
12335	FNMA	3135G04Z3	10,014,220.00	10,012,961.67	10,032,800.00	Aaa	AA+	08/28/2020	06/17/2025	1,597	0.500	0.470	2.74
12336	FNMA	3136G4X24	10,010,000.00	10,009,211.85	9,999,200.00	Aaa	AA+	09/10/2020	08/29/2025	1,670	0.600	0.583	2.74
12337	FHLMC	3134GWL38	10,000,000.00	10,000,000.00	9,929,200.00	Aaa	AA+	09/15/2020	09/15/2025	1,687	0.540	0.540	2.73
12338	FHLB	3130AJXD6	9,962,700.00	9,967,578.76	9,986,600.00	Aaa	AA+	09/10/2020	09/08/2023	949	0.125	0.250	2.72
12339	FNMA	3135G04Z3	8,028,480.00	8,026,356.12	8,026,240.00	Aaa	AA+	09/24/2020	06/17/2025	1,597	0.500	0.424	2.19

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CLV FHNMS - Credit Rating
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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
12340	FHLMC	3137EAEX3	9,982,300.00	9,983,494.48	9,956,600.00	Aaa	AA+	09/30/2020	09/23/2025	1,695	0.375	0.411	2.73
12363A	FNMA	3135G0N82	4,980,450.00	4,997,854.54	5,031,900.00	Aaa	AA+	08/31/2016	08/17/2021	197	1.250	1.332	1.37
12395A	FHLMC	3137EAEC9	4,847,900.00	4,982,100.37	5,027,500.00	Aaa	AA+	02/09/2017	08/12/2021	192	1.125	1.831	1.36
12437A	FHLMC	3137EADB2	5,095,850.00	5,021,231.02	5,108,200.00	Aaa	AA+	09/29/2017	01/13/2022	346	2.375	1.907	1.37
12441A	UST	9128282P4	4,974,609.38	4,992,024.27	5,131,450.00	Aaa	AA+	10/30/2017	07/31/2022	545	1.875	1.987	1.36
SubTotal for Aaa			278,339,907.66	278,163,962.44	285,214,273.28					954	1.626	1.576	76.05
12274	WMT	931142EJ8	4,999,750.00	4,999,967.01	5,058,050.00	Aa2	AA	06/27/2018	06/23/2021	142	3.125	3.127	1.37
12468A	CVX	166764BG4	4,883,100.00	4,988,728.65	5,019,050.00	Aa2	AA	05/07/2018	05/16/2021	104	2.100	2.913	1.36
SubTotal for Aa2			9,882,850.00	9,988,695.66	10,077,100.00					123	2.613	3.020	2.73
12288B	MET	59217GCT4	3,522,505.00	3,513,394.33	3,814,055.00	Aa3	AA-	01/30/2019	01/11/2024	1,074	3.600	3.457	0.96
SubTotal for Aa3			3,522,505.00	3,513,394.33	3,814,055.00					1074	3.600	3.457	0.96
12255	BK	06406RAA5	3,021,900.00	3,004,695.61	3,066,150.00	A1	A	05/10/2017	02/07/2022	371	2.600	2.436	0.82
12271	BK	06406FAA1	2,945,730.00	2,996,035.56	3,008,340.00	A1	A	06/22/2018	04/15/2021	73	2.500	3.176	0.82
12293	US BAN	90331HNL3	3,278,923.55	3,291,813.61	3,467,870.40	A1	AA-	02/25/2019	01/23/2023	721	2.850	3.065	0.90
12310	USBT	91159HHX1	5,052,650.00	5,036,969.52	5,317,500.00	A1	A+	08/07/2019	07/30/2024	1,275	2.400	2.176	1.38
12330A	CSCO	17275RBD3	2,512,625.00	2,500,191.18	2,503,650.00	A1	AA-	03/15/2016	02/28/2021	27	2.200	2.092	0.68
12390A	TOYCC	89236TDP7	4,983,850.00	4,996,915.17	5,106,200.00	A1	A+	01/31/2017	01/11/2022	344	2.600	2.670	1.37
12396A	CSCO	17275RBD3	501,695.00	500,031.45	500,730.00	A1	AA-	02/13/2017	02/28/2021	27	2.200	2.122	0.14
SubTotal for A1			22,297,373.55	22,326,652.10	22,970,440.40					534	2.525	2.576	6.11
12270	IBM	44932HAG8	2,971,470.00	2,999,879.11	3,000,630.00	A2	A	06/21/2018	02/05/2021	4	2.650	3.033	0.82
12290	PNC	69353RFL7	3,034,050.00	3,018,487.40	3,212,940.00	A2	A	02/08/2019	06/08/2023	857	3.500	3.217	0.83
12308	JACLIF	46849LTK7	5,062,850.00	5,043,690.60	5,343,950.00	A2	A	08/06/2019	06/21/2024	1,236	2.650	2.375	1.38
12316	BMW	05565EAW5	4,160,480.00	4,105,256.78	4,245,880.00	A2	A	12/06/2019	04/12/2023	800	3.450	2.201	1.12
12341	TFC	89788JAB5	5,098,600.00	5,085,027.08	5,094,100.00	A2	A	09/30/2020	03/09/2023	766	1.250	0.437	1.39
12343	IBM	459200HU8	7,664,090.00	7,634,988.77	7,672,700.00	A2	A	12/11/2020	02/12/2024	1,106	3.625	0.599	2.09
SubTotal for A2			27,991,540.00	27,887,329.74	28,570,200.00					877	2.871	1.671	7.63
12235	BBT	05531FAV5	2,000,000.00	2,000,000.00	2,006,940.00	A3	A-	05/11/2016	05/10/2021	98	2.050	2.050	0.55
12247B	ORCL	68389XBK0	1,962,974.00	1,995,054.37	2,018,000.00	A3	A	01/18/2017	09/15/2021	226	1.900	2.321	0.55
12268	ORCL	68389XBA2	1,990,280.00	1,998,620.22	2,022,420.00	A3	A	06/12/2018	07/08/2021	157	2.800	2.966	0.55
12287B	HNDA	02665WCT6	1,999,460.00	1,999,681.17	2,176,780.00	A3	A-	01/15/2019	01/12/2024	1,075	3.550	3.562	0.55
12312	HNDA	02665WDD0	1,990,760.00	1,993,268.22	2,111,660.00	A3	A-	09/27/2019	09/10/2024	1,317	2.150	2.249	0.54
12323	HNDA	02665WDH1	2,515,675.00	2,511,010.14	2,589,450.00	A3	A-	02/14/2020	05/10/2023	828	1.950	1.750	0.69
SubTotal for A3			12,459,149.00	12,497,634.12	12,925,250.00					625	2.382	2.453	3.43
12344	UST	9127964Z9	11,497,573.82	11,497,846.15	11,497,573.82	P-1	A-1+	01/21/2021	04/29/2021	87	0.078	0.079	3.14

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CLV FHNMS - Credit Rating
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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 P-1			11,497,573.82	11,497,846.15	11,497,573.82					87	0.078	0.079	3.14

CLV FHNMS - Sum by Issuer
Summary by Issuer
January 31, 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	98
BNYM	2	6,000,000.00	6,000,731.17	1.64	2.805	222
BMW	1	4,000,000.00	4,105,256.78	1.12	2.201	800
Cisco	2	3,000,000.00	3,000,222.63	0.82	2.097	27
Chevron	1	5,000,000.00	4,988,728.65	1.36	2.913	104
FFCB	11	86,000,000.00	86,026,564.51	23.51	2.006	880
FHLB	9	55,000,000.00	55,130,433.04	15.07	1.871	705
FHLMC	6	40,000,000.00	39,984,130.65	10.93	1.109	1,001
FNMA	11	85,000,000.00	85,266,500.41	23.30	1.150	1,198
Honda	3	6,500,000.00	6,503,959.53	1.78	2.460	1,054
IBM	2	10,000,000.00	10,634,867.88	2.91	1.285	795
Invesco Govt MMF	1	321,448.28	321,448.28	0.09	0.010	1
Jackson Life	1	5,000,000.00	5,043,690.60	1.38	2.375	1,236
MetLife	1	3,500,000.00	3,513,394.33	0.96	3.457	1,074
Oracle	2	4,000,000.00	3,993,674.59	1.09	2.644	191
PNC Bank	1	3,000,000.00	3,018,487.40	0.83	3.217	857
Truist Bank	1	5,000,000.00	5,085,027.08	1.39	0.437	766
Toyota	1	5,000,000.00	4,996,915.17	1.37	2.670	344
US Bank	1	3,305,000.00	3,291,813.61	0.90	3.065	721
US Bancorp	1	5,000,000.00	5,036,969.52	1.38	2.176	1,275
U.S. Treasury	3	23,000,000.00	22,932,731.70	6.27	0.926	418
Walmart	1	5,000,000.00	4,999,967.01	1.37	3.127	142

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

Issuer	Number of Investments	Par Value	Book Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Total and Average	63	364,626,448.28	365,875,514.54	100.00	1.685	862

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

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	January 31Month Ending	Fiscal Year To Date
CD/Coupon/Discount Investments:		
Interest Collected	684,846.25	4,137,970.94
Plus Accrued Interest at End of Period	1,669,075.90	1,667,818.95
Less Accrued Interest at Beginning of Period	(1,809,437.71)	(1,938,700.35)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	544,484.44	3,867,089.54
Adjusted by Premiums and Discounts	-31,539.77	-124,787.99
Adjusted by Capital Gains or Losses	0.00	630,488.73
Earnings during Periods	512,944.67	4,372,790.28
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	27.98	8,779.73
Plus Accrued Interest at End of Period	64.26	64.26
Less Accrued Interest at Beginning of Period	(27.98)	(3,068.17)
Interest Earned during Period	64.26	5,775.82
Total Interest Earned during Period	544,548.70	3,872,865.36
Total Adjustments from Premiums and Discounts	-31,539.77	-124,787.99
Total Capital Gains or Losses	0.00	630,488.73
Total Earnings during Period	513,008.93	4,378,566.10

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Report Ver. 7.3.6.1

CLV FHNMS - Interest Reports
Interest Earnings
Sorted by Security Type - Maturity Date
January 1, 2021 - January 31, 2021
Yield on Beginning Book Value

										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: Money Market Sweep												
996212262	11203	913000	INVESC	321,448.28	11,046,647.87	321,448.28		0.010	0.007	64.26	0.00	64.26
			Subtotal	321,448.28	11,046,647.87	321,448.28			0.007	64.26	0.00	64.26
Security Type: Corporate Notes												
44932HAG8	12270	913000	IBM	3,000,000.00	2,998,972.44	2,999,879.11	02/05/2021	2.650	2.957	6,625.00	906.67	7,531.67
17275RBD3	12330A	913000	CSCO	2,500,000.00	2,500,403.60	2,500,191.18	02/28/2021	2.200	2.058	4,583.33	-212.42	4,370.91
17275RBD3	12396A	913000	CSCO	500,000.00	500,066.40	500,031.45	02/28/2021	2.200	2.076	916.67	-34.95	881.72
06406FAA1	12271	913000	BK	3,000,000.00	2,994,428.35	2,996,035.56	04/15/2021	2.500	3.089	6,250.00	1,607.21	7,857.21
05531FAV5	12235	913000	BBT	2,000,000.00	2,000,000.00	2,000,000.00	05/10/2021	2.050	2.011	3,416.67	0.00	3,416.67
166764BG4	12468A	913000	CVX	5,000,000.00	4,985,508.26	4,988,728.65	05/16/2021	2.100	2.827	8,750.00	3,220.39	11,970.39
931142EJ8	12274	913000	WMT	5,000,000.00	4,999,960.04	4,999,967.01	06/23/2021	3.125	3.068	13,020.84	6.97	13,027.81
68389XBA2	12268	913000	ORCL	2,000,000.00	1,998,356.56	1,998,620.22	07/08/2021	2.800	2.905	4,666.67	263.66	4,930.33
68389XBK0	12247B	913000	ORCL	2,000,000.00	1,994,392.01	1,995,054.37	09/15/2021	1.900	2.261	3,166.67	662.36	3,829.03
89236TDP7	12390A	913000	TOYCC	5,000,000.00	4,996,642.98	4,996,915.17	01/11/2022	2.600	2.617	10,833.33	272.19	11,105.52
06406RAA5	12255	913000	BK	3,000,000.00	3,005,080.49	3,004,695.61	02/07/2022	2.600	2.396	6,500.00	-384.88	6,115.12
90331HNL3	12293	913000	US BAN	3,305,000.00	3,291,258.01	3,291,813.61	01/23/2023	2.850	3.007	7,849.38	555.60	8,404.98
05565EAW5	12316	913000	BMW	4,000,000.00	4,109,248.82	4,105,256.78	04/12/2023	3.450	2.151	11,500.00	-3,992.04	7,507.96
02665WDH1	12323	913000	HNDA	2,500,000.00	2,511,413.44	2,511,010.14	05/10/2023	1.950	1.716	4,062.50	-403.30	3,659.20
69353RFL7	12290	913000	PNC	3,000,000.00	3,019,142.21	3,018,487.40	06/08/2023	3.500	3.157	8,750.00	-654.81	8,095.19
59217GCT4	12288B	913000	MET	3,500,000.00	3,513,773.41	3,513,394.33	01/11/2024	3.600	3.391	10,500.00	-379.08	10,120.92
02665WCT6	12287B	913000	HNDA	2,000,000.00	1,999,672.15	1,999,681.17	01/12/2024	3.550	3.489	5,916.67	9.02	5,925.69
459200HU8	12343	913000	IBM	7,000,000.00	7,652,449.51	7,634,988.77	02/12/2024	3.625	0.567	21,145.84	-17,460.74	3,685.10
46849LTK7	12308	913000	JACLIF	5,000,000.00	5,044,764.96	5,043,690.60	06/21/2024	2.650	2.326	11,041.66	-1,074.36	9,967.30
91159HHX1	12310	913000	USBT	5,000,000.00	5,037,850.45	5,036,969.52	07/30/2024	2.400	2.131	10,000.00	-880.93	9,119.07
02665WDD0	12312	913000	HNDA	2,000,000.00	1,993,112.75	1,993,268.22	09/10/2024	2.150	2.209	3,583.34	155.47	3,738.81
			Subtotal	70,305,000.00	71,146,496.84	71,128,678.87			2.404	163,078.57	-17,817.97	145,260.60

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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: Federal Agency Coupon												
3130A7CV5	12233	913000	FHLB	5,000,000.00	4,999,238.59	4,999,724.60	02/18/2021	1.375	1.464	5,729.16	486.01	6,215.17
313382K69	12236	913000	FHLB	5,000,000.00	5,004,338.21	5,002,505.16	03/12/2021	1.750	1.284	7,291.66	-1,833.05	5,458.61
3135G0K69	12238B	913000	FNMA	5,000,000.00	5,002,600.52	5,001,976.39	05/06/2021	1.250	1.079	5,208.33	-624.13	4,584.20
3137EAEC9	12395A	913000	FHLMC	5,000,000.00	4,979,288.91	4,982,100.37	08/12/2021	1.125	1.773	4,687.50	2,811.46	7,498.96
3137EAEC9	12241	913000	FHLMC	5,000,000.00	4,996,881.44	4,997,304.78	08/12/2021	1.125	1.204	4,687.50	423.34	5,110.84
3135G0N82	12363A	913000	FNMA	5,000,000.00	4,997,526.15	4,997,854.54	08/17/2021	1.250	1.304	5,208.33	328.39	5,536.72
3135G0S38	12248	913000	FNMA	5,000,000.00	4,998,744.83	4,998,848.28	01/05/2022	2.000	1.987	8,333.33	103.45	8,436.78
3137EADB2	12437A	913000	FHLMC	5,000,000.00	5,023,093.39	5,021,231.02	01/13/2022	2.375	1.883	9,895.83	-1,862.37	8,033.46
3133ELHR8	12319	913000	FFCB	15,000,000.00	15,000,285.00	15,000,262.50	01/21/2022	1.600	1.568	20,000.00	-22.50	19,977.50
313378WG2	12291	913000	FHLB	5,000,000.00	4,997,867.45	4,998,016.23	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	5,009,458.01	5,008,961.96	08/03/2022	1.900	1.744	7,916.66	-496.05	7,420.61
313380GJ0	12311	913000	FHLB	10,000,000.00	10,063,717.03	10,060,573.10	09/09/2022	2.000	1.582	16,666.67	-3,143.93	13,522.74
3135G0T78	12262	913000	FNMA	5,000,000.00	4,996,916.06	4,997,061.99	10/05/2022	2.000	1.998	8,333.33	145.93	8,479.26
3133EKMV5	12303	913000	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	11/23/2022	2.200	2.159	18,333.34	0.00	18,333.34
3133EJWA3	12284	913000	FFCB	6,000,000.00	6,006,424.07	6,006,167.79	02/03/2023	2.900	2.792	14,500.00	-256.28	14,243.72
89788JAB5	12341	913000	TFC	5,000,000.00	5,088,392.26	5,085,027.08	03/09/2023	1.250	0.426	5,208.34	-3,365.18	1,843.16
3133EKPT7	12306	913000	FFCB	5,000,000.00	5,020,421.70	5,019,720.72	06/05/2023	2.125	1.912	8,854.17	-700.98	8,153.19
3133EJYL7	12280	913000	FFCB	5,000,000.00	4,966,930.04	4,967,959.19	09/05/2023	2.800	3.010	11,666.67	1,029.15	12,695.82
313383YJ4	12283	913000	FHLB	5,000,000.00	5,041,466.94	5,040,180.48	09/08/2023	3.375	2.984	14,062.50	-1,286.46	12,776.04
3130AJXD6	12338	913000	FHLB	10,000,000.00	9,966,540.72	9,967,578.76	09/08/2023	0.125	0.246	1,041.67	1,038.04	2,079.71
3133EK4X1	12314	913000	FFCB	10,000,000.00	9,970,745.83	9,971,606.25	11/01/2023	1.600	1.676	13,333.33	860.42	14,193.75
3130A0F70	12285	913000	FHLB	5,000,000.00	5,063,661.57	5,061,854.71	12/08/2023	3.375	2.850	14,062.50	-1,806.86	12,255.64
3133EJ5G0	12286	913000	FFCB	5,000,000.00	4,998,722.50	4,998,757.50	01/16/2024	2.700	2.658	11,250.00	35.00	11,285.00
3135G0V34	12322	913000	FNMA	10,000,000.00	10,301,685.75	10,293,561.36	02/05/2024	2.500	1.453	20,833.33	-8,124.39	12,708.94
3130AFUX3	12289B	913000	FHLB	5,000,000.00	5,000,000.00	5,000,000.00	02/22/2024	2.800	2.747	11,666.66	0.00	11,666.66
3130AFW86	12292B	913000	FHLB	5,000,000.00	5,000,000.00	5,000,000.00	02/26/2024	2.750	2.698	11,458.33	0.00	11,458.33
3133EKNX0	12305	913000	FFCB	7,000,000.00	7,037,439.38	7,036,527.70	06/03/2024	2.160	1.956	12,600.00	-911.68	11,688.32
3135G0V75	12307	913000	FNMA	10,000,000.00	9,948,448.80	9,949,675.24	07/02/2024	1.750	1.871	14,583.33	1,226.44	15,809.77
3133EKVV4	12309	913000	FFCB	10,000,000.00	10,031,281.97	10,030,551.65	07/26/2024	1.850	1.724	15,416.66	-730.32	14,686.34
3133EK6J0	12315	913000	FFCB	8,000,000.00	7,985,740.83	7,986,049.25	11/08/2024	1.625	1.643	10,833.33	308.42	11,141.75
3135G0X24	12321	913000	FNMA	7,000,000.00	6,978,547.91	6,978,992.97	01/07/2025	1.625	1.674	9,479.16	445.06	9,924.22
3135G04Z3	12335	913000	FNMA	10,000,000.00	10,013,208.40	10,012,961.67	06/17/2025	0.500	0.461	4,166.67	-246.73	3,919.94
3135G04Z3	12339	913000	FNMA	8,000,000.00	8,026,857.83	8,026,356.12	06/17/2025	0.500	0.415	3,333.33	-501.71	2,831.62
3136G4V34	12334	913000	FNMA	10,000,000.00	10,000,000.00	10,000,000.00	08/26/2025	0.550	0.540	4,583.34	0.00	4,583.34
3136G4X24	12336	913000	FNMA	10,000,000.00	10,009,379.54	10,009,211.85	08/29/2025	0.600	0.575	5,056.18	-167.69	4,888.49
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

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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: Federal Agency Coupon												
3137EAEX3	12340	913000	FHLMC	10,000,000.00	9,983,198.33	9,983,494.48	09/23/2025	0.375	0.403	3,125.00	296.15	3,421.15
Subtotal				271,000,000.00	271,509,049.96	271,492,655.69			1.519	366,656.14	-16,394.27	350,261.87
Security Type: Treasury Coupon												
9128282P4	12441A	913000	UST	5,000,000.00	4,991,570.61	4,992,024.27	07/31/2022	1.875	1.971	7,901.64	453.66	8,355.30
912828S92	12320	913000	UST	6,500,000.00	6,440,914.80	6,442,861.28	07/31/2023	1.250	1.608	6,848.09	1,946.48	8,794.57
Subtotal				11,500,000.00	11,432,485.41	11,434,885.55			1.766	14,749.73	2,400.14	17,149.87
Security Type: Treasury Discounts												
9127964Z9	12344	913000	UST	11,500,000.00	0.00	11,497,846.15	04/29/2021	0.078	0.079	0.00	272.33	272.33
Subtotal				11,500,000.00	0.00	11,497,846.15			0.079	0.00	272.33	272.33
Total				364,626,448.28	365,134,680.08	365,875,514.54			1.636	544,548.70	-31,539.77	513,008.93

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Money Market Sweep										
996212262	11203	PA1	321,448.28		0.010	27.98	0.00	64.26	27.98	64.26
		Subtotal	321,448.28			27.98	0.00	64.26	27.98	64.26
Corporate Notes										
44932HAG8	12270	MTN	3,000,000.00	02/05/2021	2.650	32,241.67	0.00	6,625.00	0.00	38,866.67
17275RBD3	12330A	MTN	2,500,000.00	02/28/2021	2.200	18,791.67	0.00	4,583.33	0.00	23,375.00
17275RBD3	12396A	MTN	500,000.00	02/28/2021	2.200	3,758.33	0.00	916.67	0.00	4,675.00
06406FAA1	12271	MTN	3,000,000.00	04/15/2021	2.500	15,833.33	0.00	6,250.00	0.00	22,083.33
05531FAV5	12235	MTN	2,000,000.00	05/10/2021	2.050	5,808.33	0.00	3,416.67	0.00	9,225.00
166764BG4	12468A	MTN	5,000,000.00	05/16/2021	2.100	13,125.00	0.00	8,750.00	0.00	21,875.00
931142EJ8	12274	MTN	5,000,000.00	06/23/2021	3.125	3,472.22	0.00	13,020.84	0.00	16,493.06
68389XBA2	12268	MTN	2,000,000.00	07/08/2021	2.800	26,911.11	0.00	4,666.67	28,000.00	3,577.78
68389XBK0	12247B	MTN	2,000,000.00	09/15/2021	1.900	11,188.89	0.00	3,166.67	0.00	14,355.56
89236TDP7	12390A	MTN	5,000,000.00	01/11/2022	2.600	61,388.89	0.00	10,833.33	65,000.00	7,222.22
06406RAA5	12255	MTN	3,000,000.00	02/07/2022	2.600	31,200.00	0.00	6,500.00	0.00	37,700.00
90331HNL3	12293	MTN	3,305,000.00	01/23/2023	2.850	41,340.04	0.00	7,849.38	47,096.25	2,093.17
05565EAW5	12316	MTN	4,000,000.00	04/12/2023	3.450	30,283.33	0.00	11,500.00	0.00	41,783.33
02665WDH1	12323	MTN	2,500,000.00	05/10/2023	1.950	6,906.25	0.00	4,062.50	0.00	10,968.75
69353RFL7	12290	MTN	3,000,000.00	06/08/2023	3.500	6,708.33	0.00	8,750.00	0.00	15,458.33
59217GCT4	12288B	MTN	3,500,000.00	01/11/2024	3.600	59,500.00	0.00	10,500.00	63,000.00	7,000.00
02665WCT6	12287B	MTN	2,000,000.00	01/12/2024	3.550	33,330.56	0.00	5,916.67	35,500.00	3,747.23
459200HU8	12343	MTN	7,000,000.00	02/12/2024	3.625	97,975.69	0.00	21,145.84	0.00	119,121.53
46849LTK7	12308	MTN	5,000,000.00	06/21/2024	2.650	3,680.56	0.00	11,041.66	0.00	14,722.22
91159HHX1	12310	MTN	5,000,000.00	07/30/2024	2.400	50,333.32	0.00	10,000.00	0.00	60,333.32
02665WDD0	12312	MTN	2,000,000.00	09/10/2024	2.150	13,258.33	0.00	3,583.34	0.00	16,841.67
		Subtotal	70,305,000.00			567,035.85	0.00	163,078.57	238,596.25	491,518.17
Federal Agency Coupon										
3130A7CV5	12233	FAC	5,000,000.00	02/18/2021	1.375	25,399.31	0.00	5,729.16	0.00	31,128.47
313382K69	12236	FAC	5,000,000.00	03/12/2021	1.750	26,493.06	0.00	7,291.66	0.00	33,784.72
3135G0K69	12238B	FAC	5,000,000.00	05/06/2021	1.250	9,548.60	0.00	5,208.33	0.00	14,756.93
3137EAE C9	12241	FAC	5,000,000.00	08/12/2021	1.125	21,718.75	0.00	4,687.50	0.00	26,406.25
3137EAE C9	12395A	FAC	5,000,000.00	08/12/2021	1.125	21,718.75	0.00	4,687.50	0.00	26,406.25
3135G0N82	12363A	FAC	5,000,000.00	08/17/2021	1.250	22,916.67	0.00	5,208.33	0.00	28,125.00

* 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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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										
3135G0S38	12248	FAC	5,000,000.00	01/05/2022	2.000	48,888.89	0.00	8,333.33	50,000.00	7,222.22
3137EADB2	12437A	FAC	5,000,000.00	01/13/2022	2.375	55,416.67	0.00	9,895.83	59,375.00	5,937.50
3133ELHR8	12319	FAC	15,000,000.00	01/21/2022	1.600	106,666.67	0.00	20,000.00	120,000.00	6,666.67
313378WG2	12291	FAC	5,000,000.00	03/11/2022	2.500	38,194.44	0.00	10,416.67	0.00	48,611.11
3134GBRT1	12257	FAC	5,000,000.00	06/29/2022	2.000	555.56	0.00	8,333.33	0.00	8,888.89
3133EHTS2	12259	FAC	5,000,000.00	08/03/2022	1.900	39,055.56	0.00	7,916.66	0.00	46,972.22
313380GJ0	12311	FAC	10,000,000.00	09/09/2022	2.000	62,222.22	0.00	16,666.67	0.00	78,888.89
3135G0T78	12262	FAC	5,000,000.00	10/05/2022	2.000	23,888.91	0.00	8,333.33	0.00	32,222.24
3133EKMV5	12303	FAC	10,000,000.00	11/23/2022	2.200	23,222.22	0.00	18,333.34	0.00	41,555.56
3133EJWA3	12284	FAC	6,000,000.00	02/03/2023	2.900	71,533.33	0.00	14,500.00	0.00	86,033.33
89788JAB5	12341	FAC	5,000,000.00	03/09/2023	1.250	19,444.44	0.00	5,208.34	0.00	24,652.78
3133EKP7	12306	FAC	5,000,000.00	06/05/2023	2.125	7,673.61	0.00	8,854.17	0.00	16,527.78
3133EJYL7	12280	FAC	5,000,000.00	09/05/2023	2.800	45,111.11	0.00	11,666.67	0.00	56,777.78
313383YJ4	12283	FAC	5,000,000.00	09/08/2023	3.375	52,968.75	0.00	14,062.50	0.00	67,031.25
3130AJXD6	12338	FAC	10,000,000.00	09/08/2023	0.125	5,034.72	0.00	1,041.67	0.00	6,076.39
3133EK4X1	12314	FAC	10,000,000.00	11/01/2023	1.600	26,666.67	0.00	13,333.33	0.00	40,000.00
3130AOF70	12285	FAC	5,000,000.00	12/08/2023	3.375	10,781.25	0.00	14,062.50	0.00	24,843.75
3133EJ5G0	12286	FAC	5,000,000.00	01/16/2024	2.700	61,875.00	0.00	11,250.00	67,500.00	5,625.00
3135G0V34	12322	FAC	10,000,000.00	02/05/2024	2.500	101,388.89	0.00	20,833.33	0.00	122,222.22
3130AFUX3	12289B	FAC	5,000,000.00	02/22/2024	2.800	50,166.67	0.00	11,666.66	0.00	61,833.33
3130AFW86	12292B	FAC	5,000,000.00	02/26/2024	2.750	47,743.06	0.00	11,458.33	0.00	59,201.39
3133EKNX0	12305	FAC	7,000,000.00	06/03/2024	2.160	11,760.00	0.00	12,600.00	0.00	24,360.00
3135G0V75	12307	FAC	10,000,000.00	07/02/2024	1.750	-486.11	0.00	14,583.33	0.00	14,097.22
3133EKVV4	12309	FAC	10,000,000.00	07/26/2024	1.850	79,652.78	0.00	15,416.66	92,500.00	2,569.44
3133EK6J0	12315	FAC	8,000,000.00	11/08/2024	1.625	19,138.89	0.00	10,833.33	0.00	29,972.22
3135G0X24	12321	FAC	7,000,000.00	01/07/2025	1.625	54,979.17	0.00	9,479.16	56,875.00	7,583.33
3135G04Z3	12335	FAC	10,000,000.00	06/17/2025	0.500	1,944.46	0.00	4,166.67	0.00	6,111.13
3135G04Z3	12339	FAC	8,000,000.00	06/17/2025	0.500	1,555.58	0.00	3,333.33	0.00	4,888.91
3136G4V34	12334	FAC	10,000,000.00	08/26/2025	0.550	19,097.22	0.00	4,583.34	0.00	23,680.56
3136G4X24	12336	FAC	10,000,000.00	08/29/2025	0.600	20,724.75	0.00	5,056.18	0.00	25,780.93
3134GWL38	12337	FAC	10,000,000.00	09/15/2025	0.540	15,900.00	0.00	4,500.00	0.00	20,400.00
3137EAEX3	12340	FAC	10,000,000.00	09/23/2025	0.375	10,000.00	0.00	3,125.00	0.00	13,125.00
Subtotal			271,000,000.00			1,260,560.52	0.00	366,656.14	446,250.00	1,180,966.66
Treasury Coupon										
9128282P4	12441A	TRC	5,000,000.00	07/31/2022	1.875	39,232.34	0.00	7,901.64	0.00	47,133.98
912828S92	12320	TRC	6,500,000.00	07/31/2023	1.250	34,001.36	0.00	6,848.09	0.00	40,849.45
Subtotal			11,500,000.00			73,233.70	0.00	14,749.73	0.00	87,983.43

* 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: 02/11/2021 09:36

Run Date: 02/11/2021 - 09:36

Portfolio CLVE

AC

AI (PRF_AI) 7.2.8

Report Ver. 7.3.6.1

Total	353,126,448.28	1,900,858.05	0.00	544,548.70	684,874.23	1,760,532.52
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CLV FHNMS - Interest Reports
Realized Gains and Losses
Sorted By Investment Type
Sales/Calls/Maturities: January 1, 2021 - January 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
No Sales or Maturities			0.00		0	0.00	0.00	0.00	0.00	0.00	

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

Trans. Date	Investment #	Fund	Trans. Type	Security ID	Par Value	Security Description	Maturity Date	Purchases	Interest	Redemptions	Cash
01/04/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-87,500.00	0.00	0.00	-87,500.00
01/05/2021	11203	913000	Interest	996212262	51,748,803.98	INVESC 51.7M 0.85%		0.00	27.98	0.00	27.98
01/05/2021	11203	913000	Interest	996212262	51,748,803.98	INVESC 51.7M 0.85%		-27.98	0.00	0.00	-27.98
01/05/2021	12248	913000	Interest	3135G0S38	5,000,000.00	FNMA 5.0M 2.00% Mat. 01/05/2022	01/05/2022	0.00	50,000.00	0.00	50,000.00
01/05/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-50,000.00	0.00	0.00	-50,000.00
01/07/2021	12321	913000	Interest	3135G0X24	7,000,000.00	FNMA 7.0M 1.63% Mat. 01/07/2025	01/07/2025	0.00	56,875.00	0.00	56,875.00
01/07/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-56,875.00	0.00	0.00	-56,875.00
01/08/2021	12268	913000	Interest	68389XBA2	2,000,000.00	ORCL 2.0M 2.80% Mat. 07/08/2021	07/08/2021	0.00	28,000.00	0.00	28,000.00
01/08/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-28,000.00	0.00	0.00	-28,000.00
01/11/2021	12288B	913000	Interest	59217GCT4	3,500,000.00	MET 3.5M 3.60% Mat. 01/11/2024	01/11/2024	0.00	63,000.00	0.00	63,000.00
01/11/2021	12390A	913000	Interest	89236TDP7	5,000,000.00	TOYCC 5.0M 2.60% Mat. 01/11/2022	01/11/2022	0.00	65,000.00	0.00	65,000.00
01/11/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-128,000.00	0.00	0.00	-128,000.00
01/12/2021	12287B	913000	Interest	02665WCT6	2,000,000.00	HNDA 2.0M 3.55% Mat. 01/12/2024	01/12/2024	0.00	35,500.00	0.00	35,500.00
01/12/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-35,500.00	0.00	0.00	-35,500.00
01/13/2021	12437A	913000	Interest	3137EADB2	5,000,000.00	FHLMC 5.0M 2.38% Mat. 01/13/2022	01/13/2022	0.00	59,375.00	0.00	59,375.00
01/13/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-59,375.00	0.00	0.00	-59,375.00
01/19/2021	12286	913000	Interest	3133EJ5G0	5,000,000.00	FFCB 5.0M 2.70% Mat. 01/16/2024	01/16/2024	0.00	67,500.00	0.00	67,500.00
01/19/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-67,500.00	0.00	0.00	-67,500.00
01/21/2021	12319	913000	Interest	3133ELHR8	15,000,000.00	FFCB 15.0M 1.60% Mat. 01/21/2022	01/21/2022	0.00	120,000.00	0.00	120,000.00
01/21/2021	12344	913000	Purchase	9127964Z9	11,500,000.00	UST 11.5M 0.08% Mat. 04/29/2021	04/29/2021	-11,497,573.82	0.00	0.00	-11,497,573.82
01/21/2021	11203	913000	Withdrawal	996212262	51,748,803.98	INVESC 51.7M 0.08%		0.00	0.00	11,377,573.82	11,377,573.82
01/25/2021	12293	913000	Interest	90331HNL3	3,305,000.00	US BAN 3.3M 2.85% Mat.	01/23/2023	0.00	47,096.25	0.00	47,096.25
01/25/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-47,096.25	0.00	0.00	-47,096.25
01/26/2021	12309	913000	Interest	3133EKWV4	10,000,000.00	FFCB 10.0M 1.85% Mat. 07/26/2024	07/26/2024	0.00	92,500.00	0.00	92,500.00
01/26/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-92,500.00	0.00	0.00	-92,500.00
Subtotal								-12,149,948.05	684,874.23	11,377,573.82	-87,500.00
Total								-12,149,948.05	684,874.23	11,377,573.82	-87,500.00



Monthly Economic and Market Update

January 2021

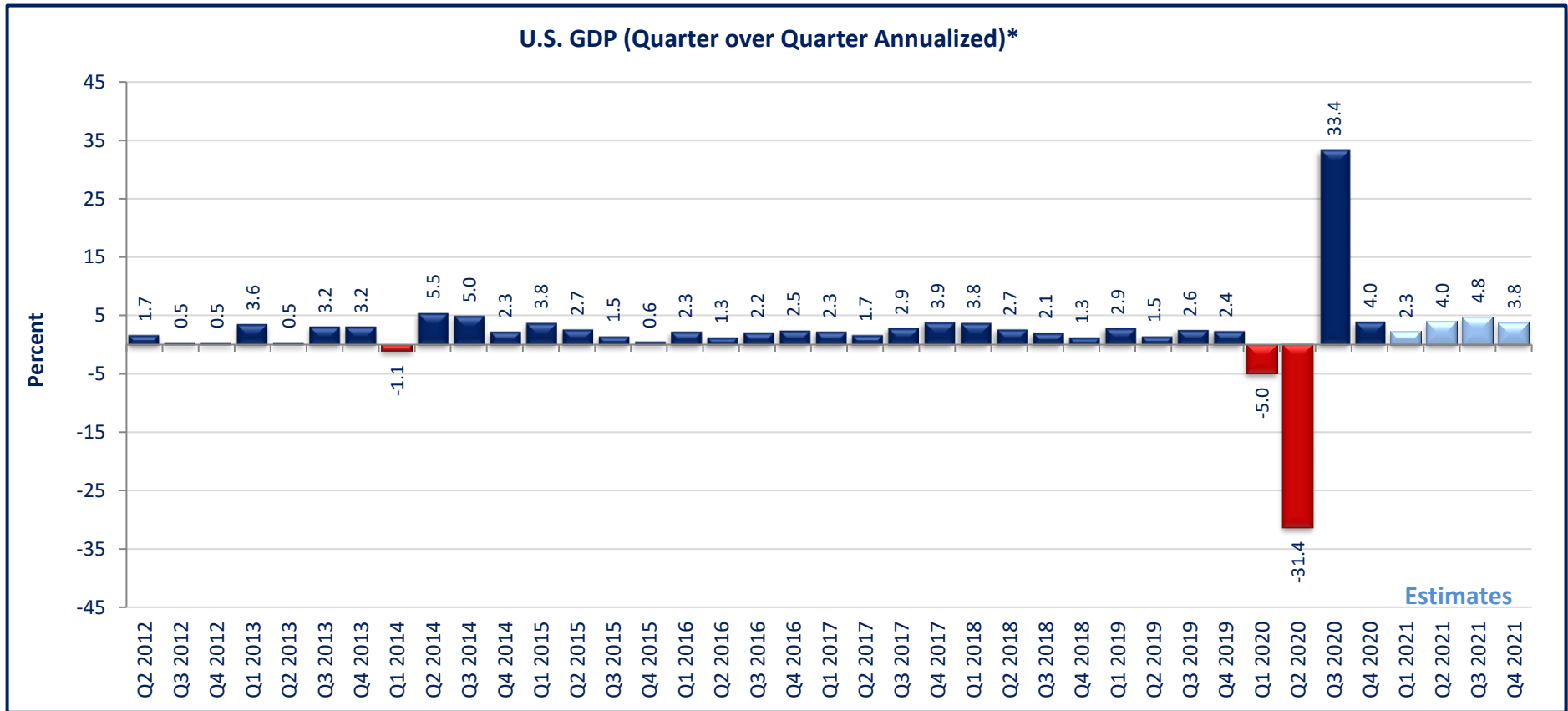
Economic and Market Update
1/31/21

Item	1/31/21	12/31/20	Change
U.S. Payrolls Monthly Change	49,000	(227,000)	276,000
Unemployment Rate	6.3%	6.7%	(0.4%)
Labor Force Participation	61.4%	61.5%	(0.1%)
Effective Fed Funds Rate	0.07%	0.09%	(0.02%)
3 Month T-Bill	0.05%	0.07%	(0.02%)
2 Year T-Note	0.11%	0.12%	(0.01%)
3 Year T-Note	0.17%	0.17%	0.01%
5 Year T-Note	0.42%	0.36%	0.06%
10 Year T-Note	1.07%	0.92%	0.15%
U.S. Fed Debt Avg Yield*	1.52%	1.55%	(0.03%)
30 Year Mortgage Rate	2.88%	2.87%	0.01%
1-5 Yr Agency Spread	0.04%	0.05%	(0.01%)
1-5 Yr A-AAA Corporate Spread	0.34%	0.31%	0.03%
Dow Jones	29,983	30,606	(2.0%)
S&P 500	3,714	3,756	(1.1%)
Consumer Price Index YOY*	1.3%	1.4%	(0.1%)
U.S. Avg Regular Unleaded	\$2.42	\$2.25	\$0.17
Retail Sales YOY*	2.1%	2.9%	(0.8%)
Case-Shiller Home Prices YOY*	9.1%	8.0%	1.1%
Gold (per ounce)	\$1,847.65	\$1,898.36	(\$50.71)
Dollar Index	90.58	89.94	0.65
Consumer Confidence	89.3	87.1	2.2

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

Sources: FHN Main Street and Bloomberg

Economic and Market Update
1/31/21



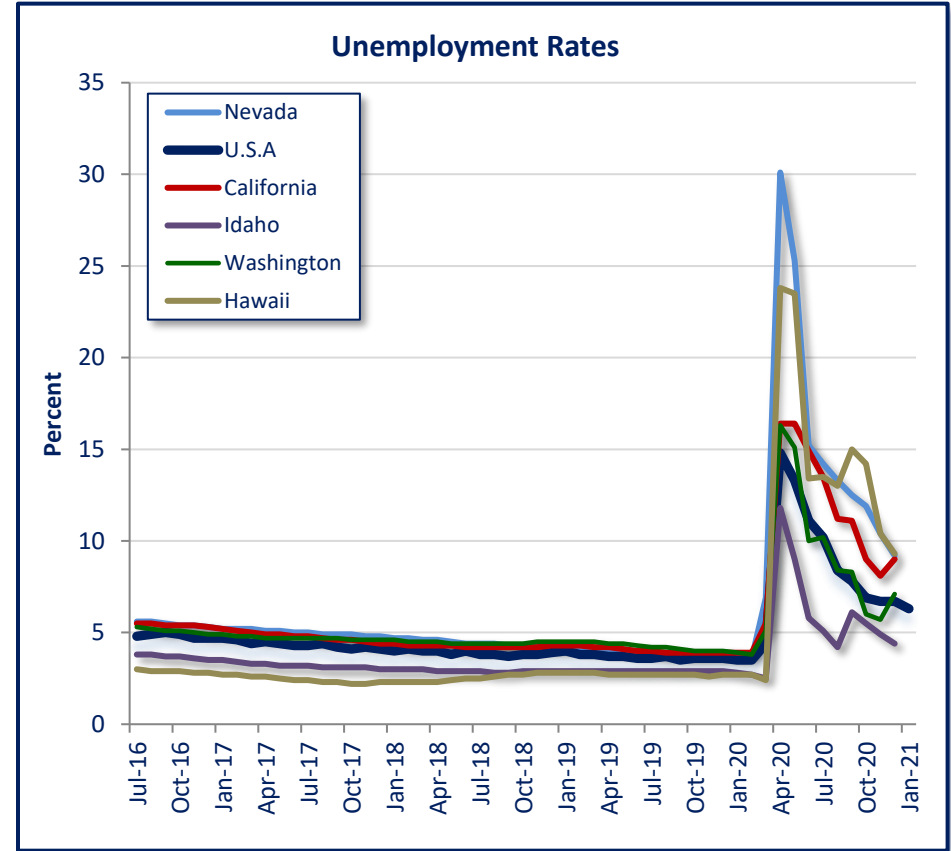
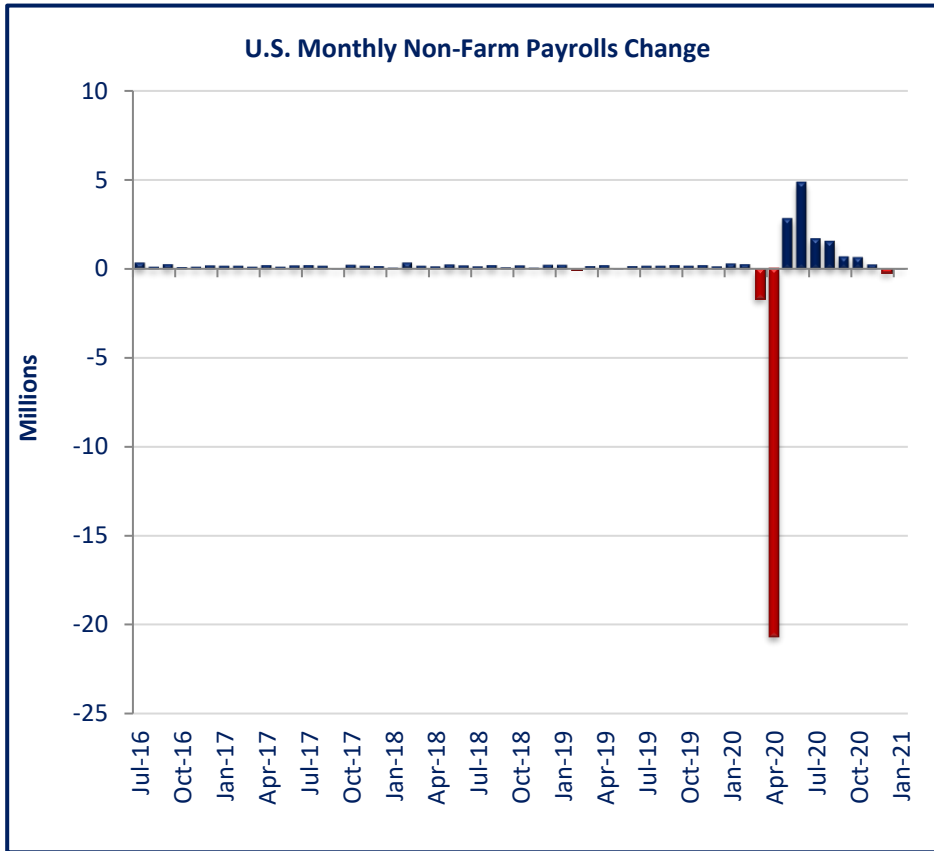
* Real Rate (Inflation Adjusted)

Source: Bureau of Economic Analysis

Estimate: Bloomberg's Survey of Economists

As of: 1/31/2021

Economic and Market Update 1/31/21

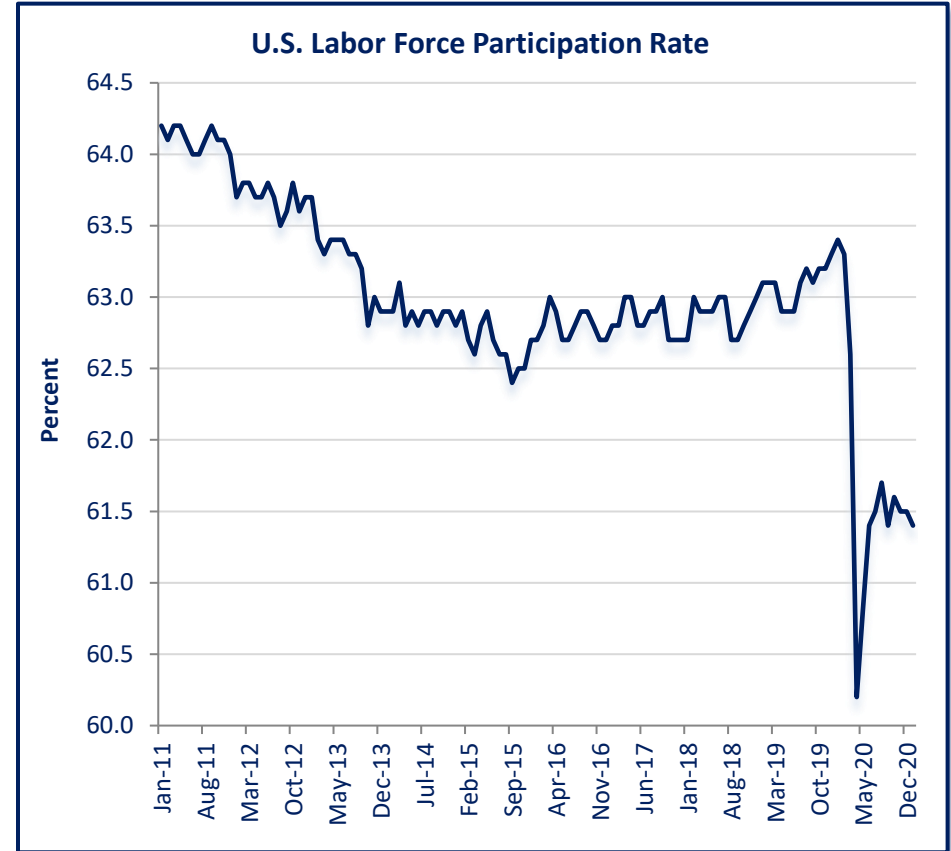
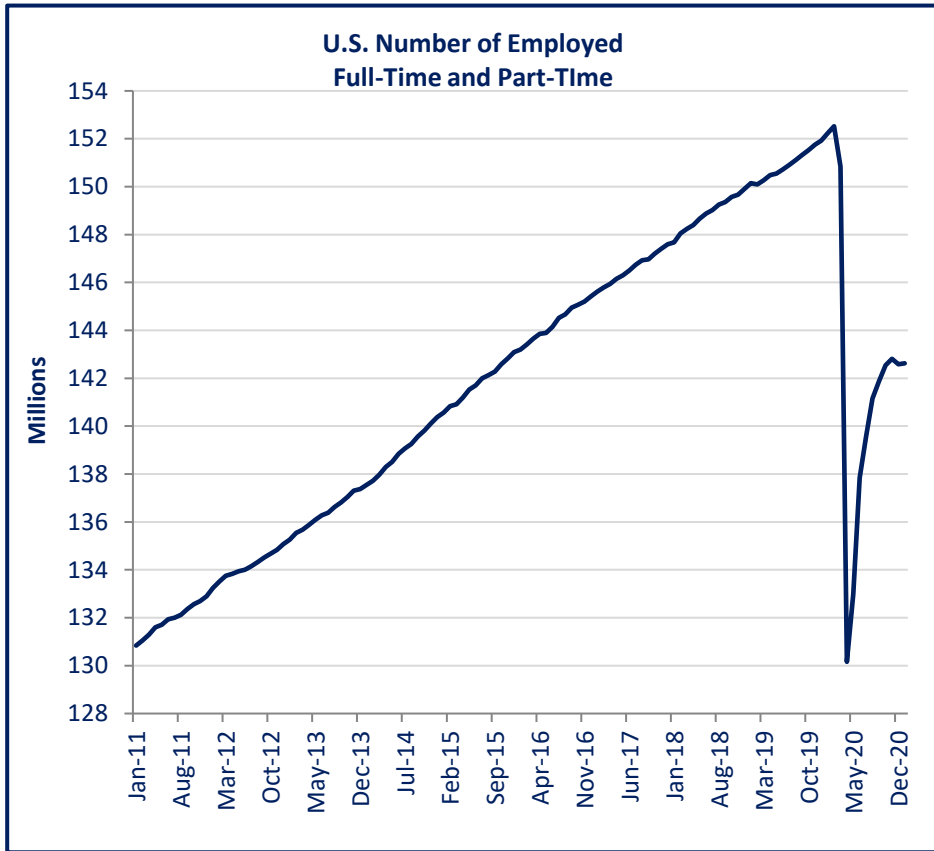


12 Month Average Job Change

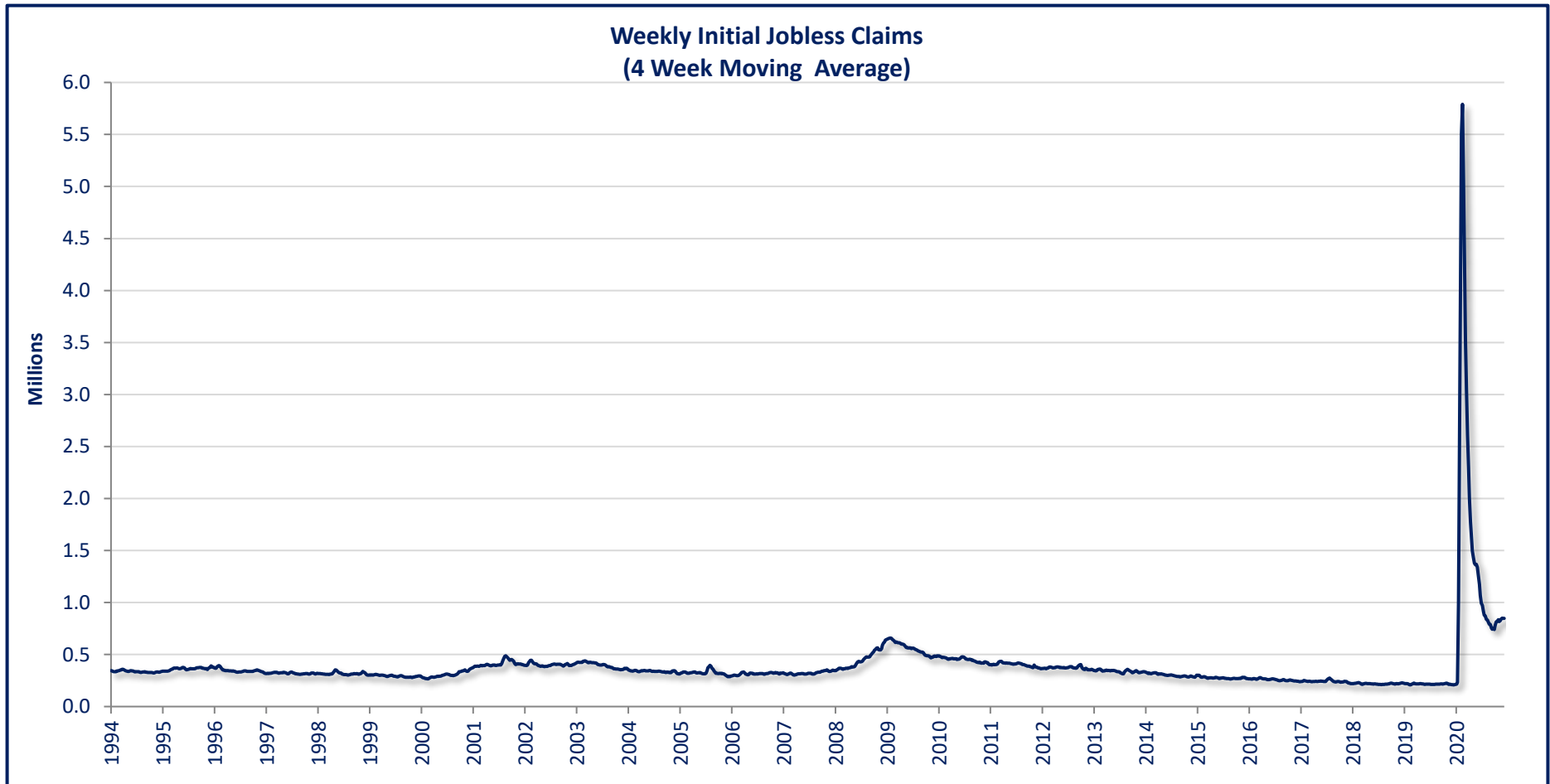
-800,250

Source: Bureau of Labor Statistics

Economic and Market Update
1/31/21



Source: Bureau of Labor Statistics

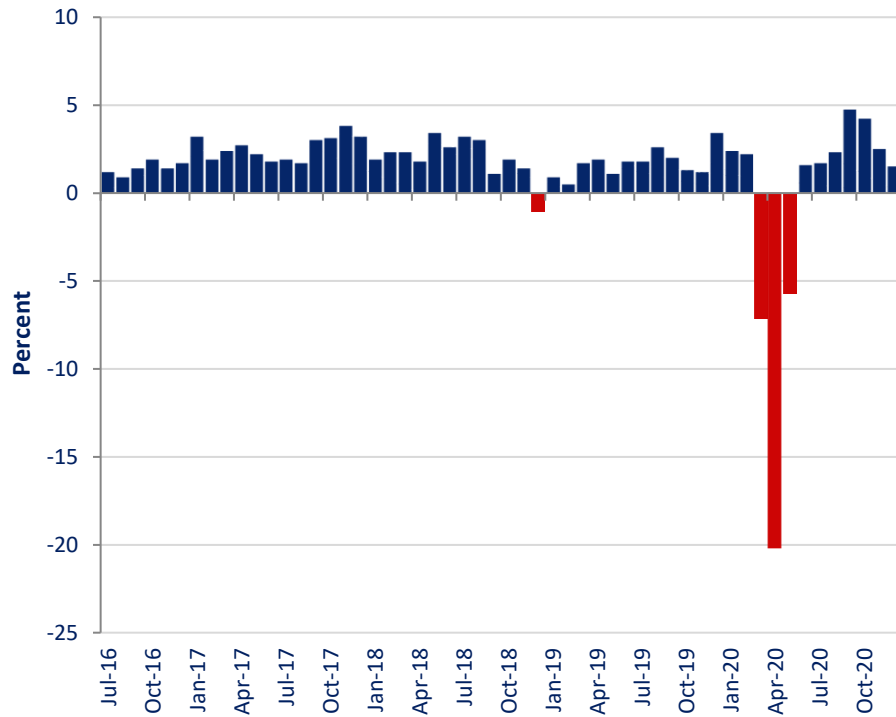


Weekly Initial Jobless Claims is the actual number of people who have filed for Unemployment benefits for the first time. The following five eligibility criteria must be met in order to file for unemployment benefits: 1. Meet the requirements of time worked during a 1 year period (full time or not).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

Source: Department of Labor and Bloomberg

Economic and Market Update 1/31/21

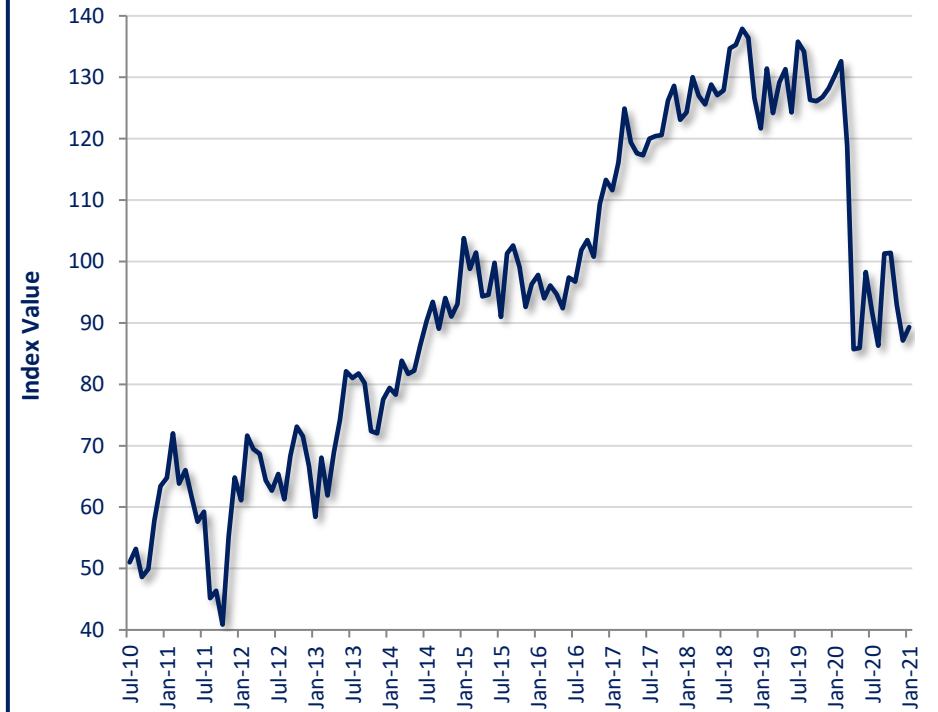
U.S. Real* Retail Sales YOY % Change



*Real: Inflation Adjusted

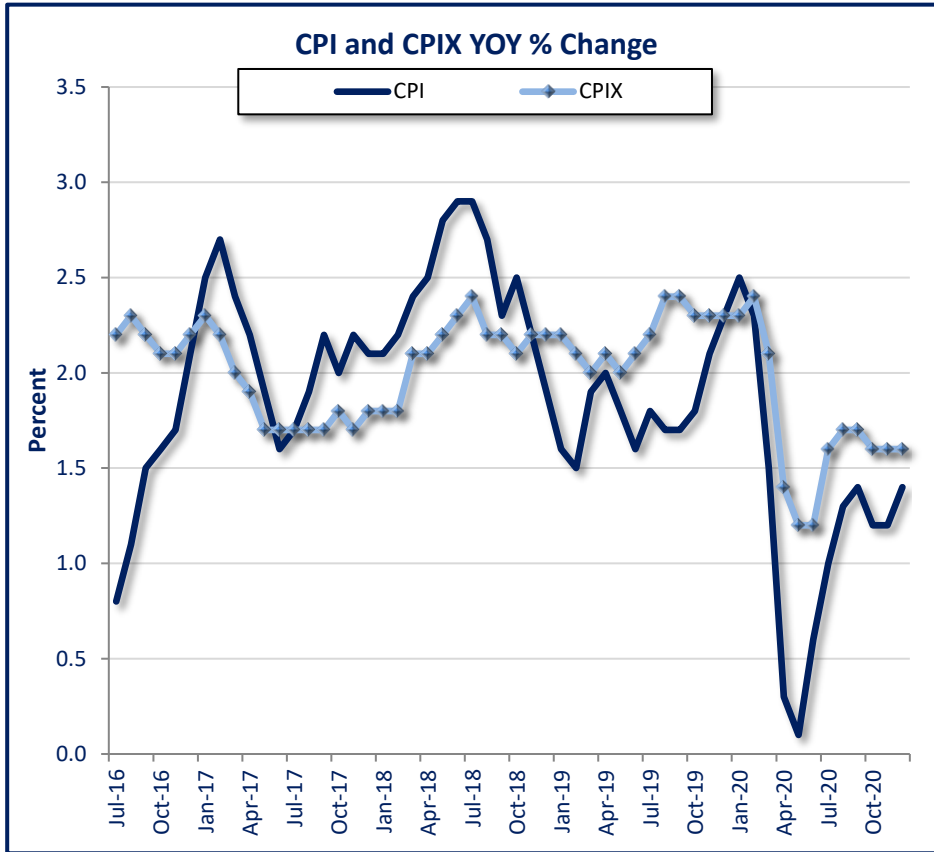
Source: U.S. Census Bureau

U.S. Consumer Confidence

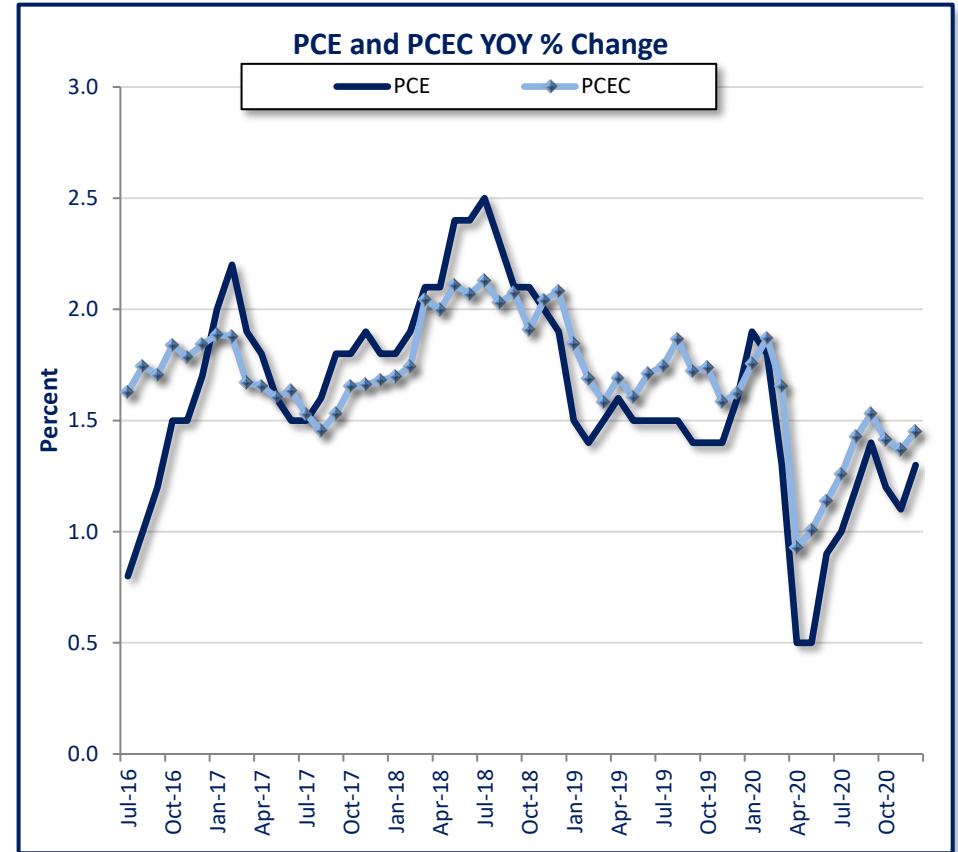


Source: Conference Board

Economic and Market Update 1/31/21



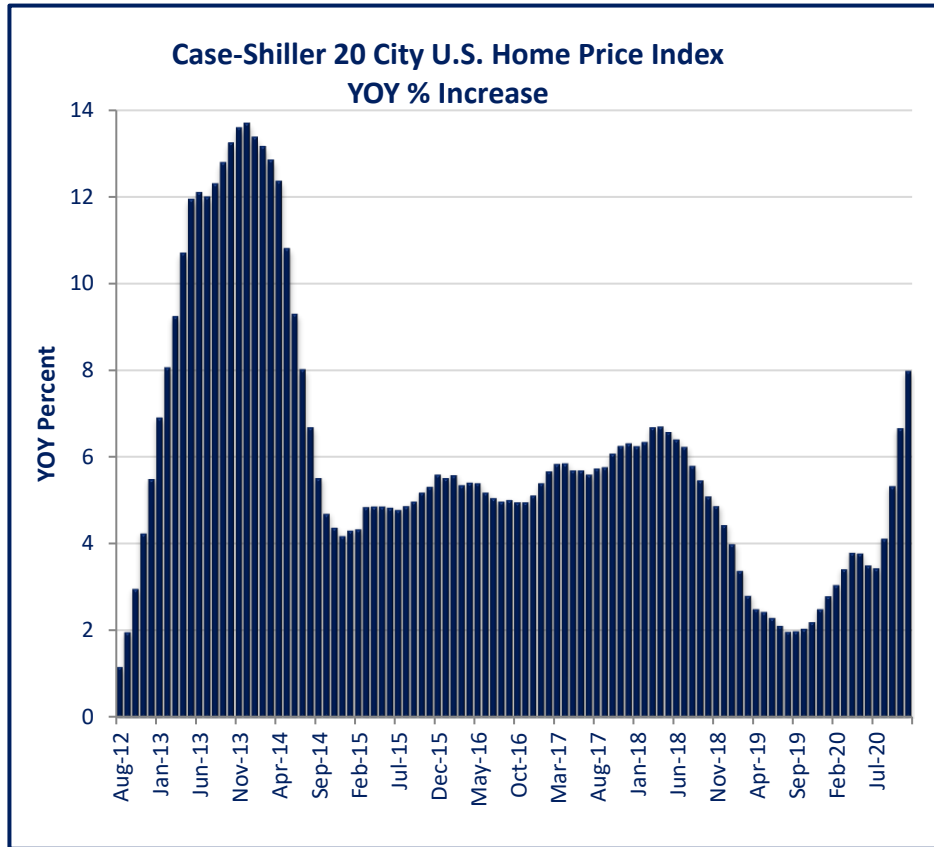
CPIX: Consumer Price Index, excluding food and energy



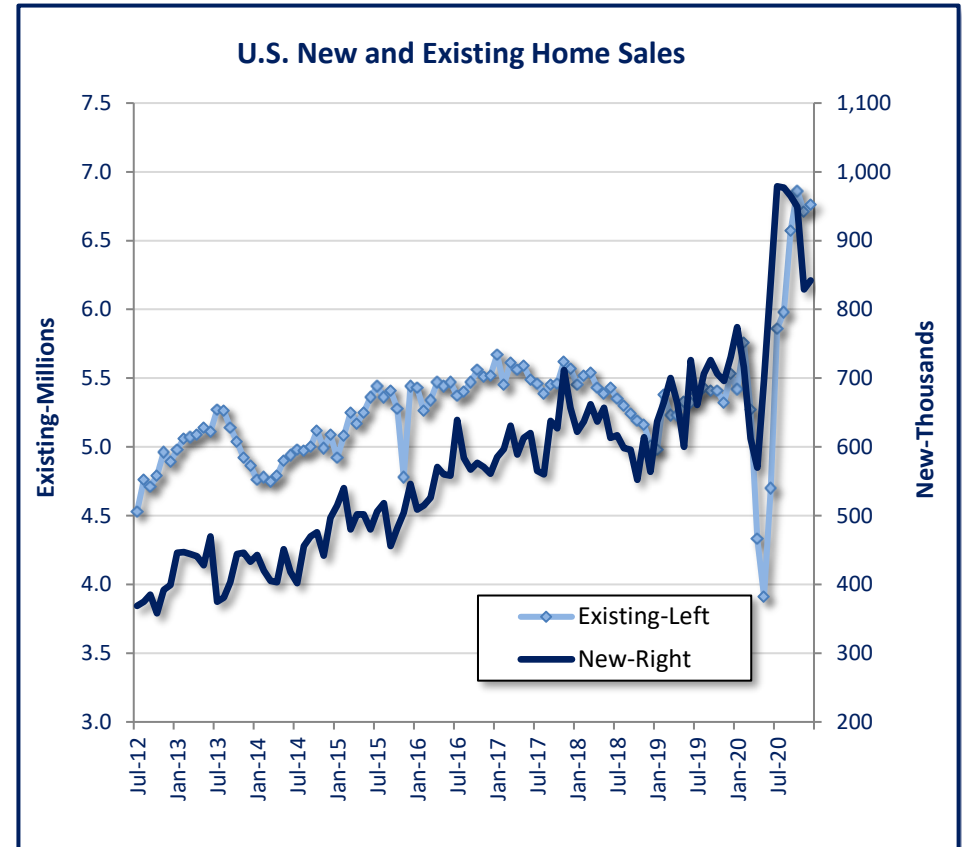
PCEC: Personal Consumption Expenditure Core

Source: Bureau of Labor Statistics and Bureau of Economic Analysis

Economic and Market Update
1/31/21

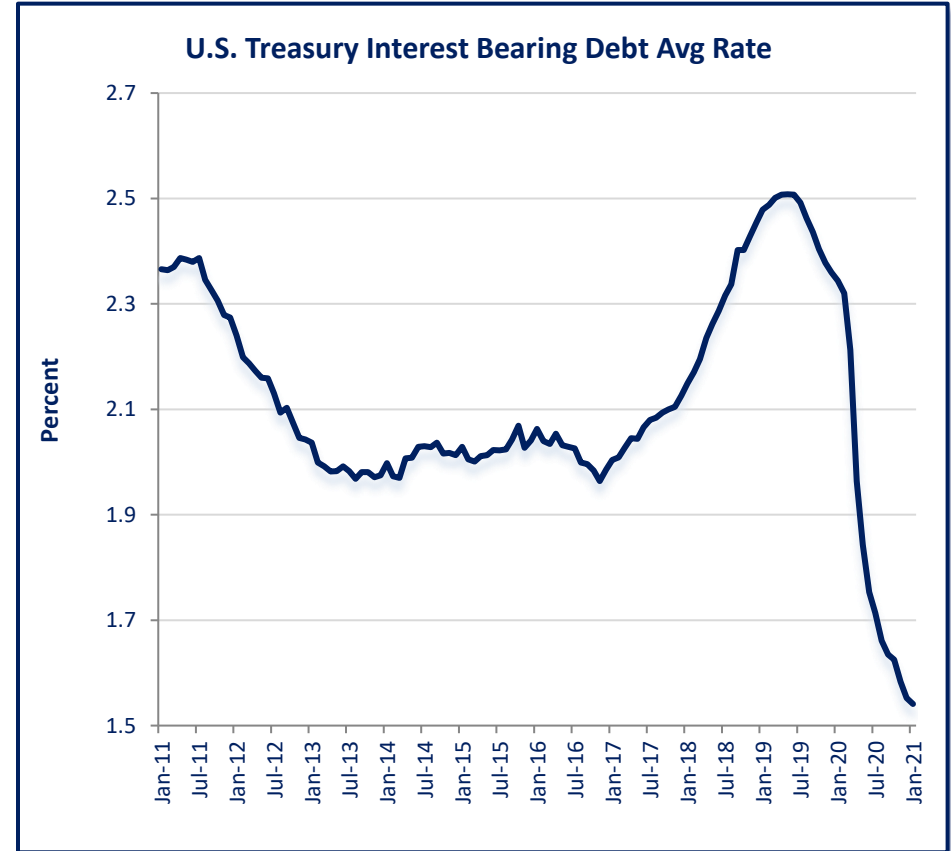
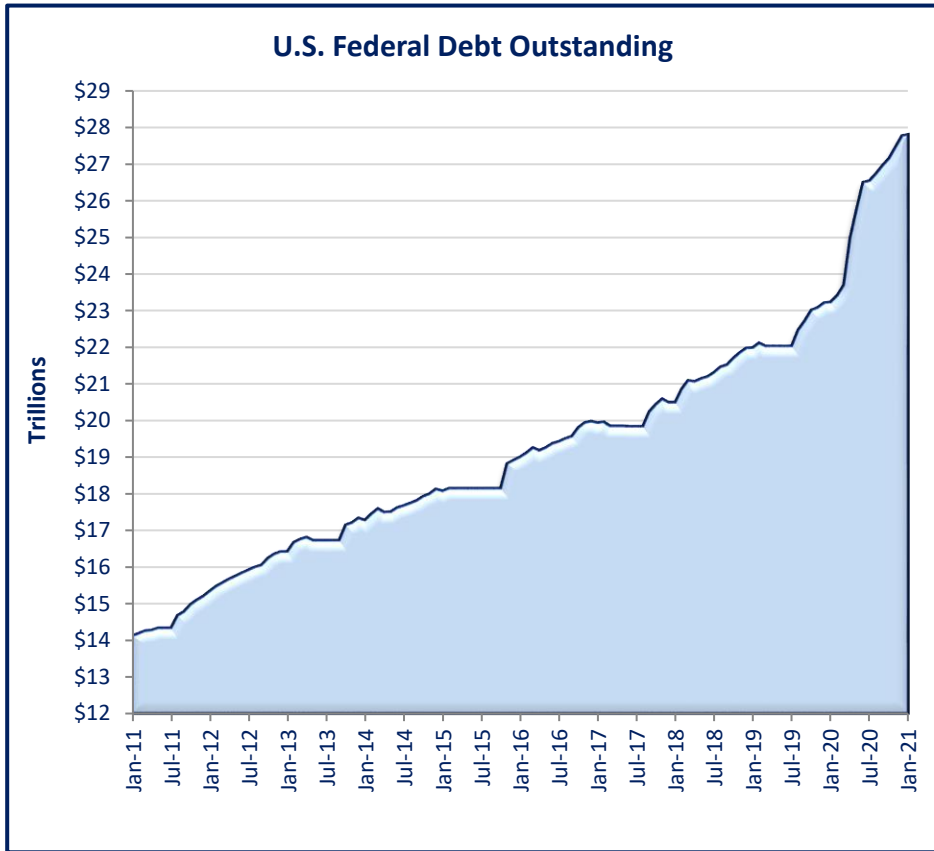


Source: Case-Shiller



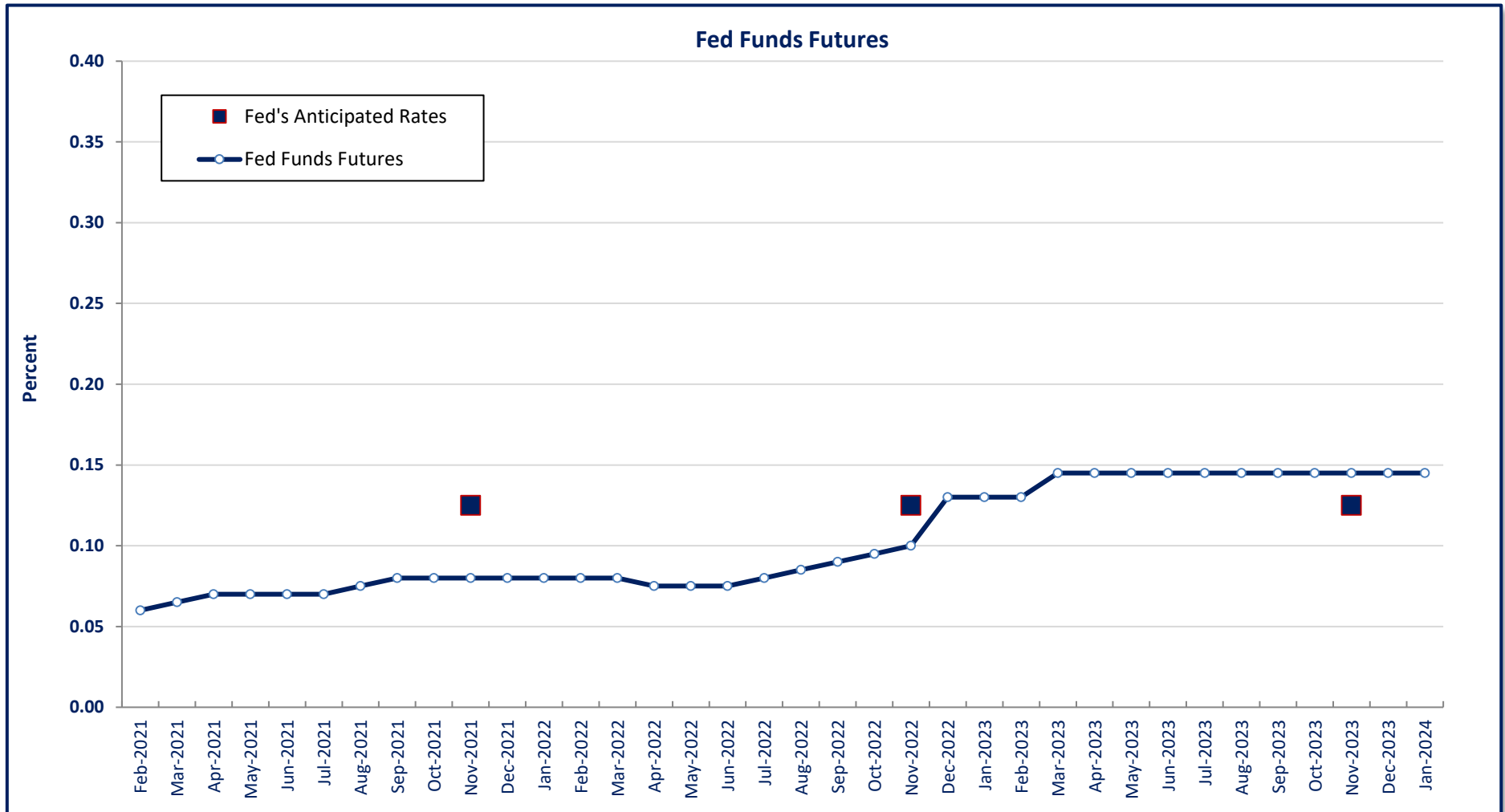
Sources: New (U.S. Census Bureau), Existing (National Assoc. of Realtors)
Seasonally Adjusted Annual Rate

Economic and Market Update
1/31/21



Source: U.S. Treasury

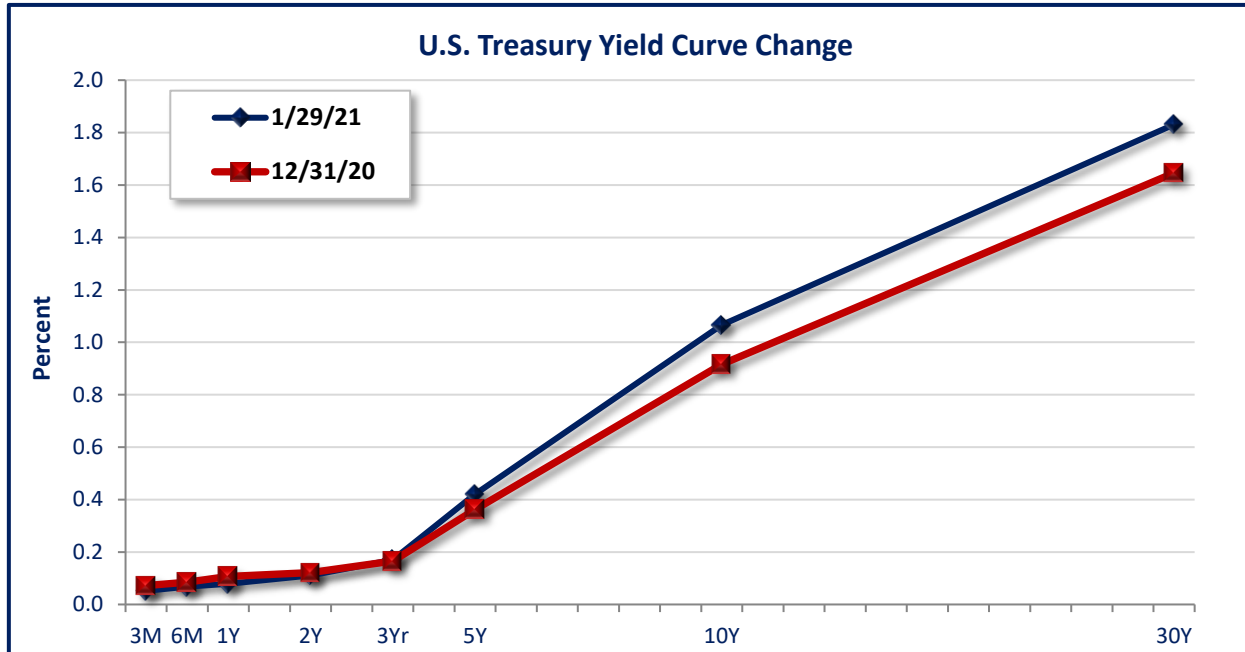
Economic and Market Update 1/31/21



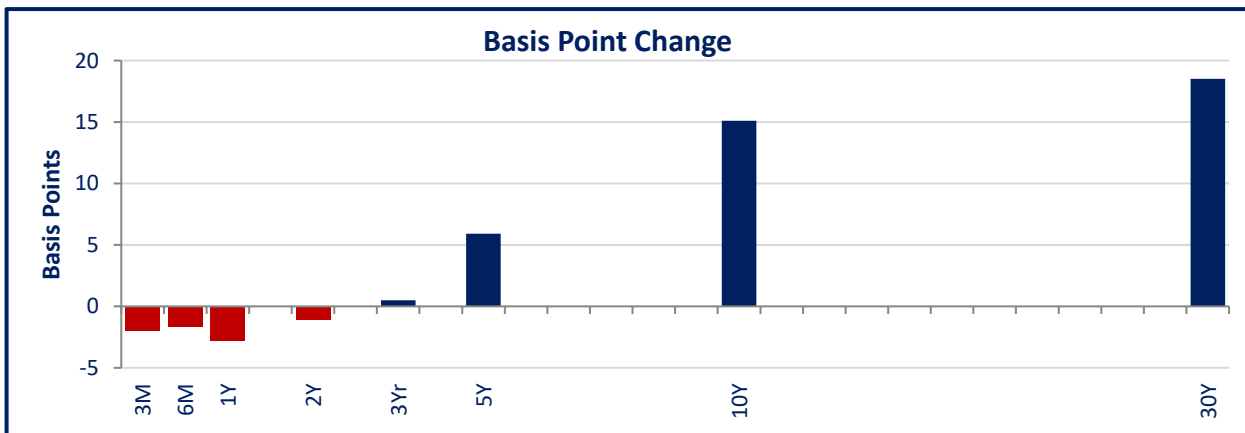
Fed Funds Anticipated Rate from the December 16, 2020 FOMC Meeting

Source: Bloomberg

Economic and Market Update 1/31/21



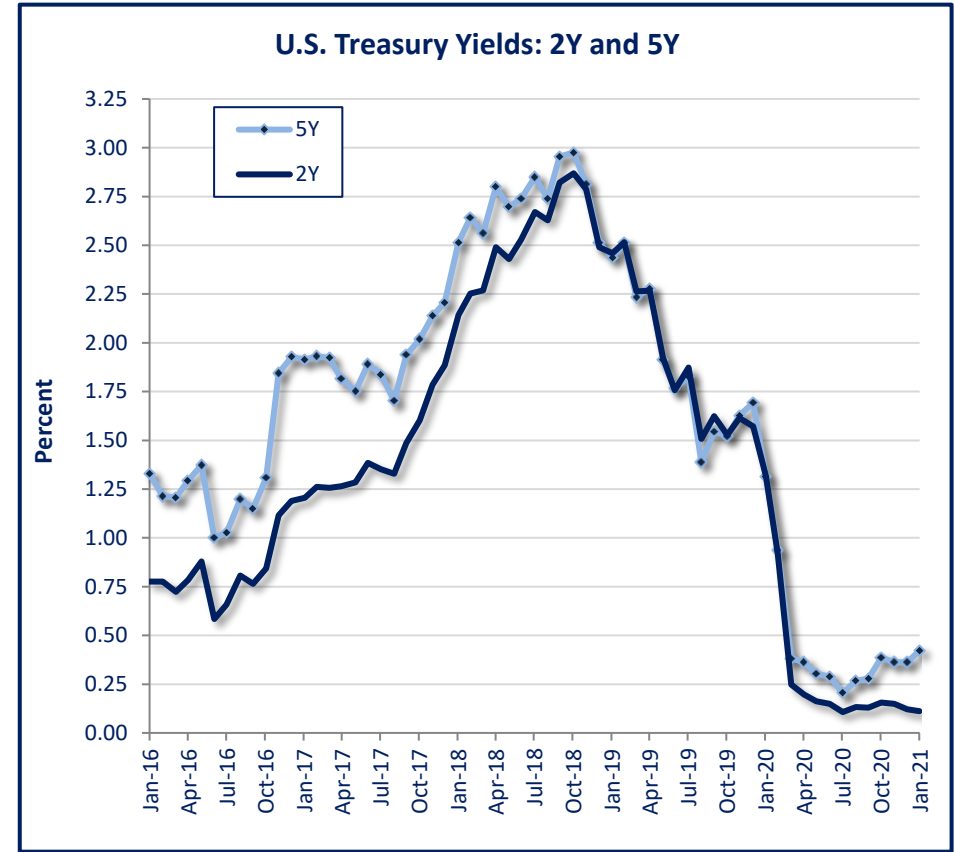
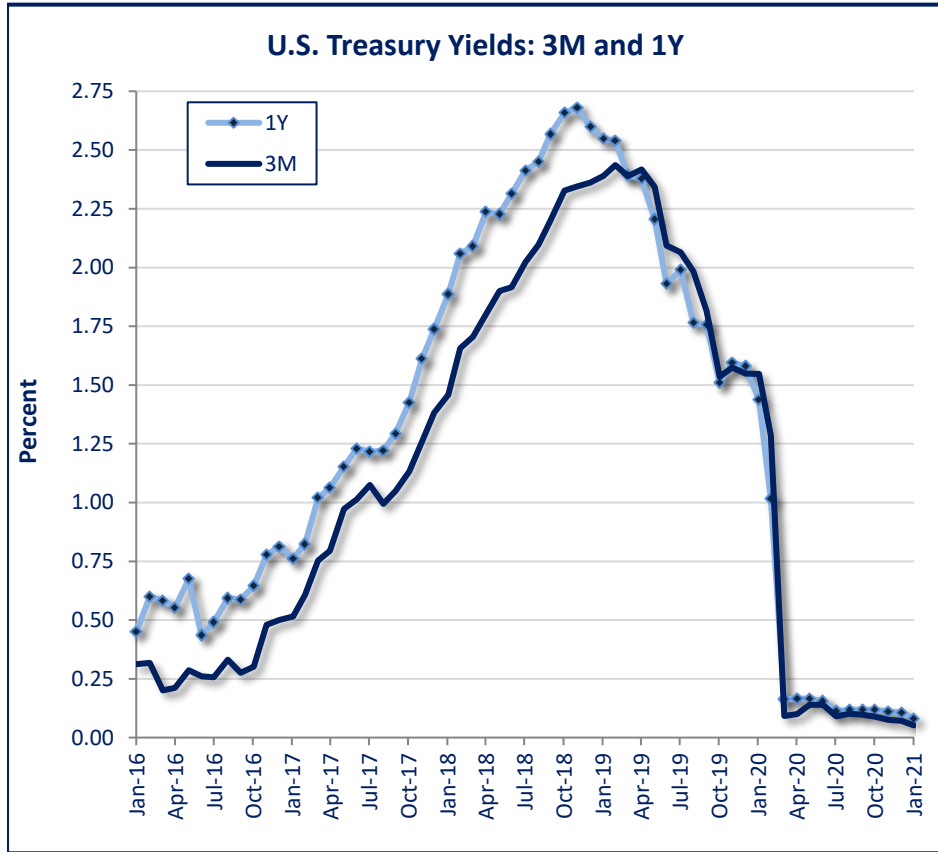
Maturity	1/29/21	12/31/20	Change
3M	0.05	0.07	-0.02
6M	0.07	0.09	-0.02
1Y	0.08	0.11	-0.03
2Y	0.11	0.12	-0.01
3Y	0.17	0.17	0.01
5Y	0.42	0.36	0.06
10Y	1.07	0.92	0.15
30Y	1.83	1.65	0.19



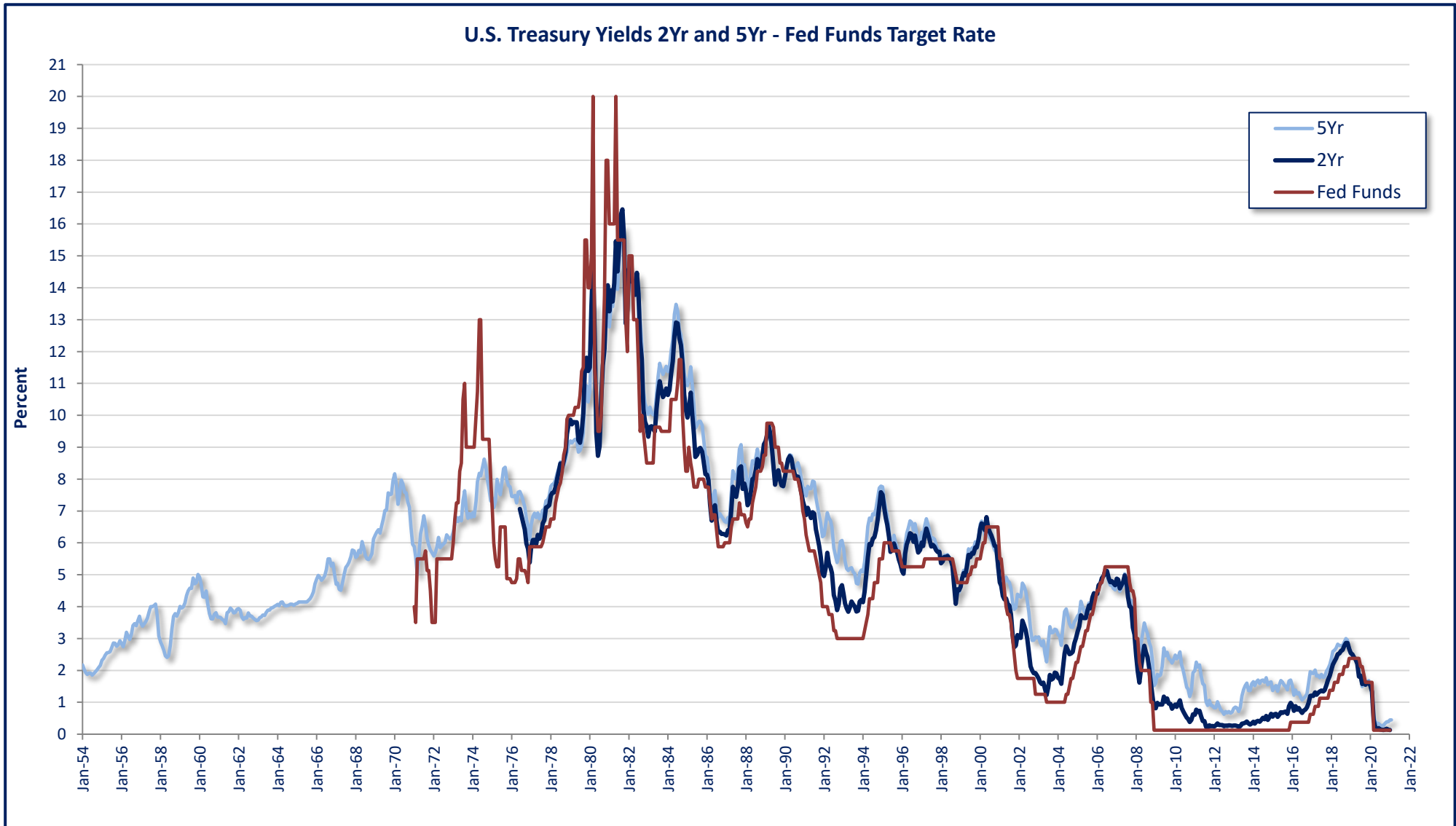
Source: Bloomberg

Figures may not total due to rounding

Economic and Market Update
1/31/21



Source: Bloomberg

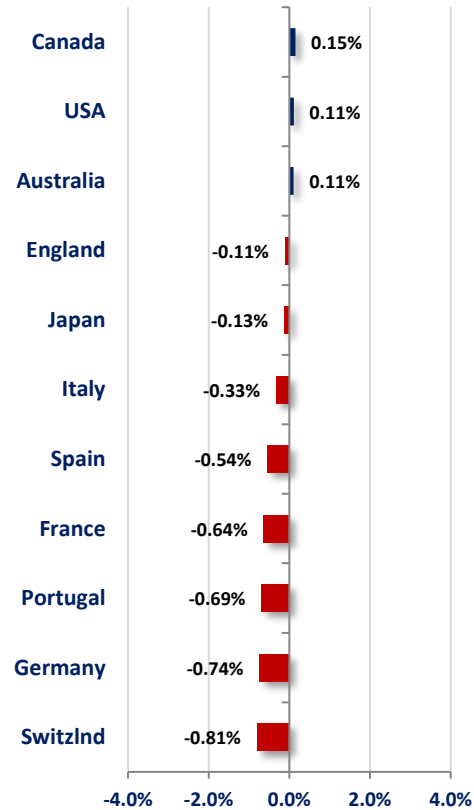


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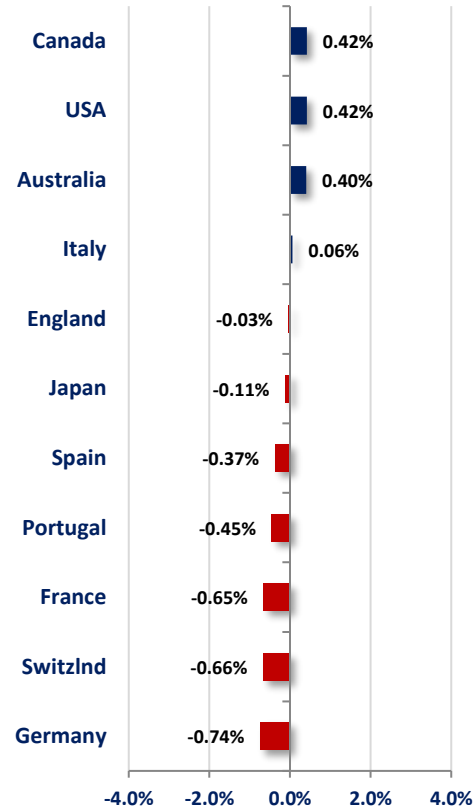
Economic and Market Update 1/31/21

Global Treasury Rates

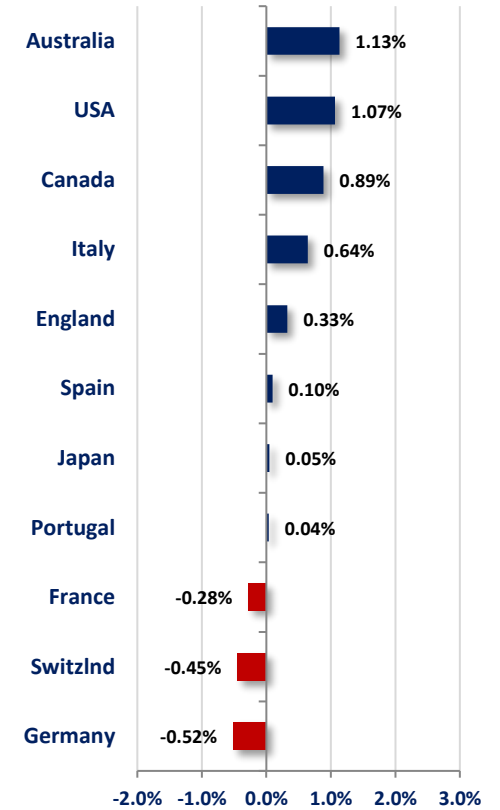
2 Year Yields



5 Year Yields

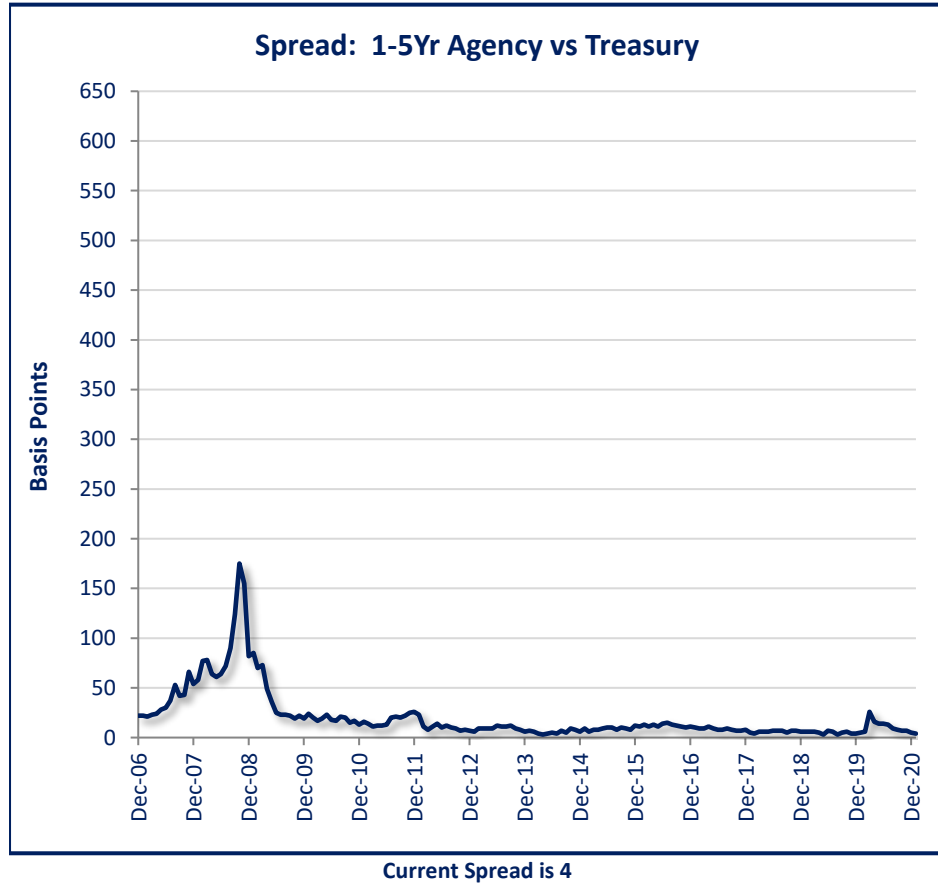


10 Year Yields

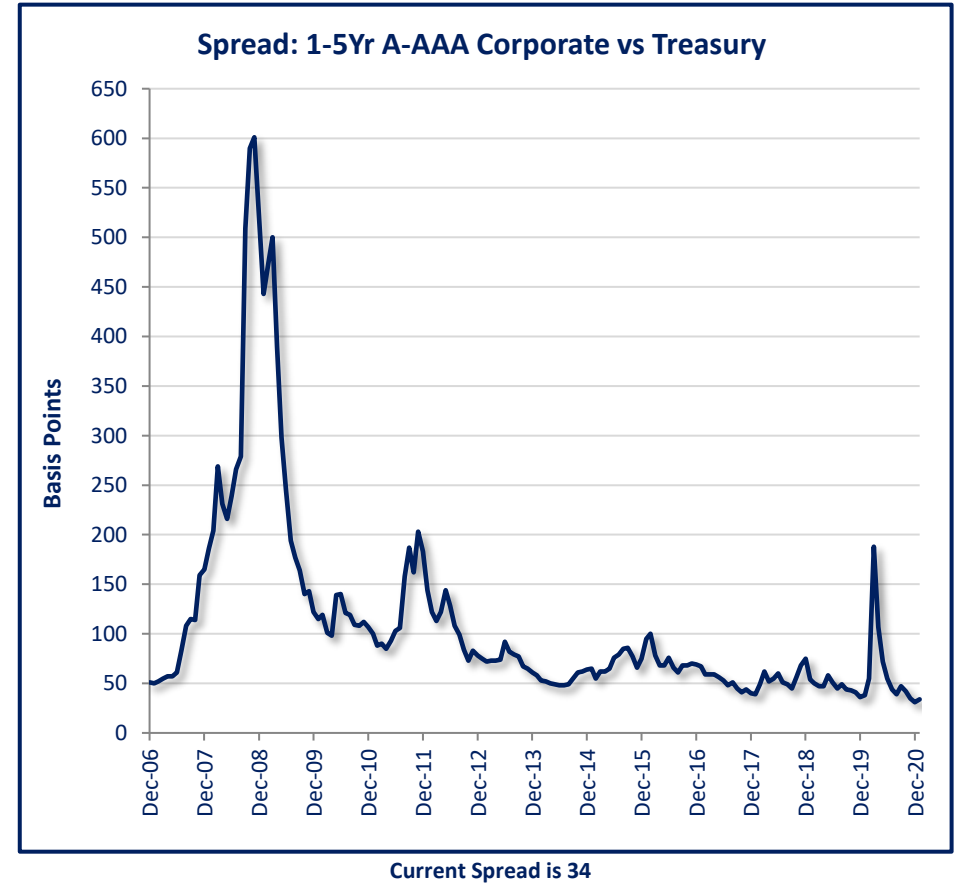


Source: Bloomberg

Economic and Market Update
1/31/21



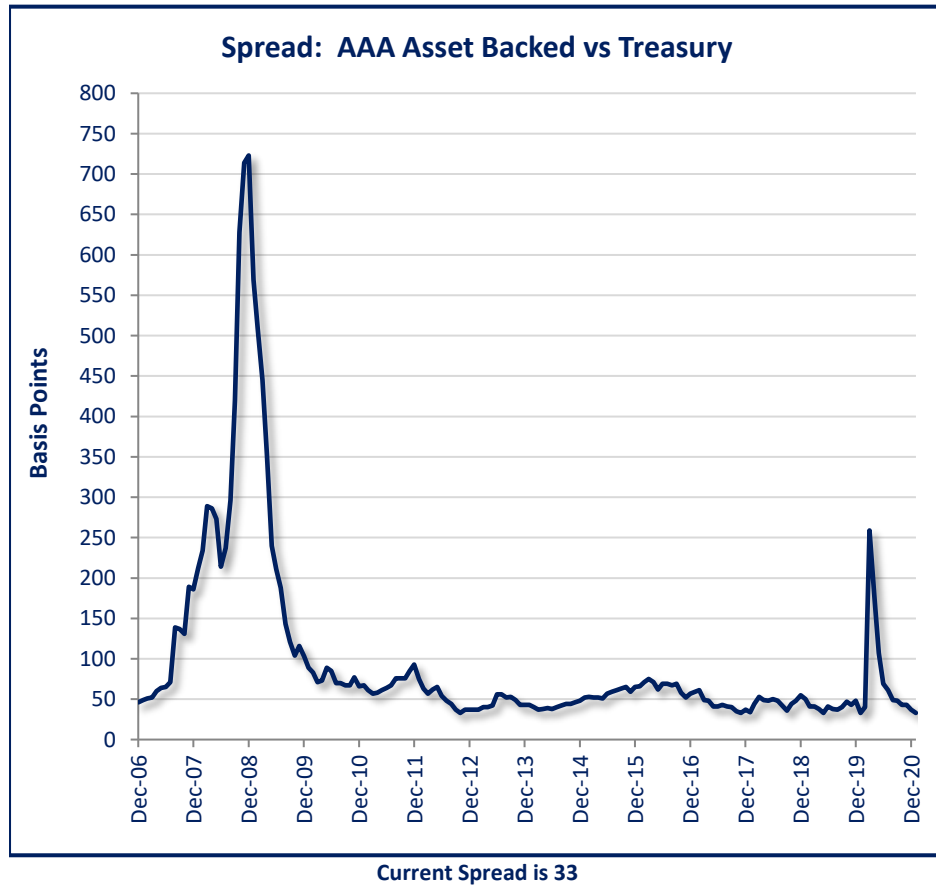
ICE BofAML Index (option adjusted spread vs. Treasury)
1-5Yr Non-Callable Agency (GVPB)



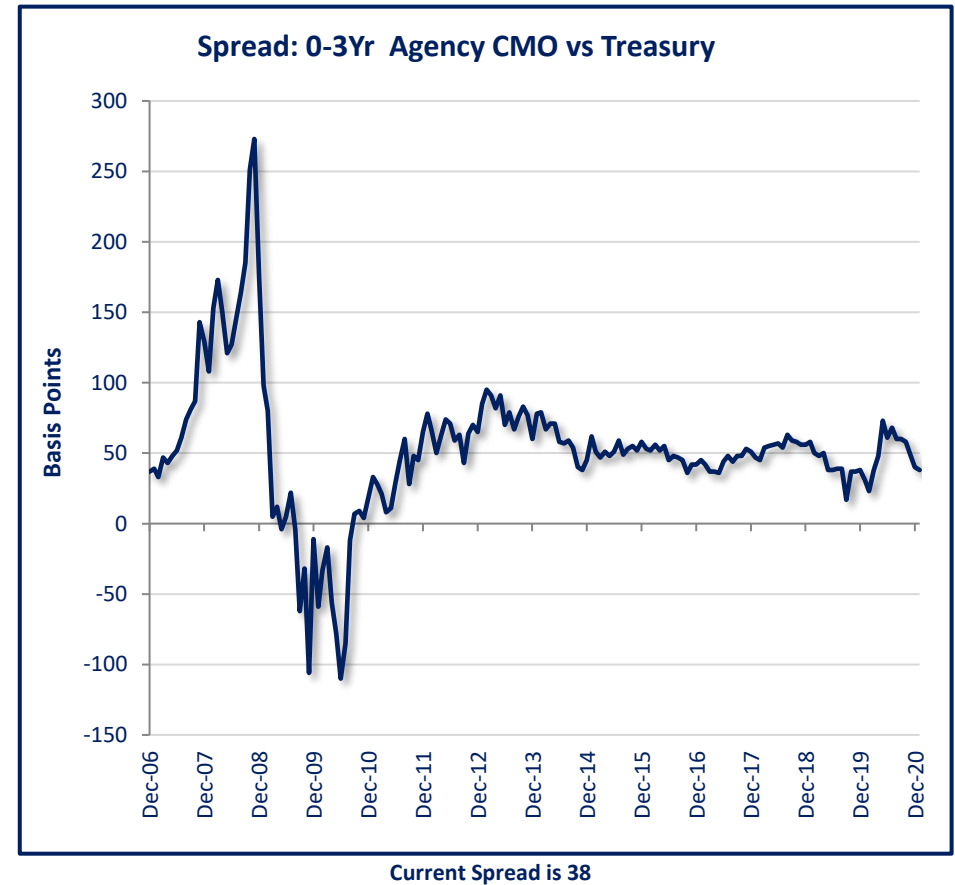
ICE BofAML Index (option adjusted spread vs. Treasury)
Corporate A-AAA Excluding Yankee (CVAC)

Source: ICE BofAML Indices

Economic and Market Update
1/31/21



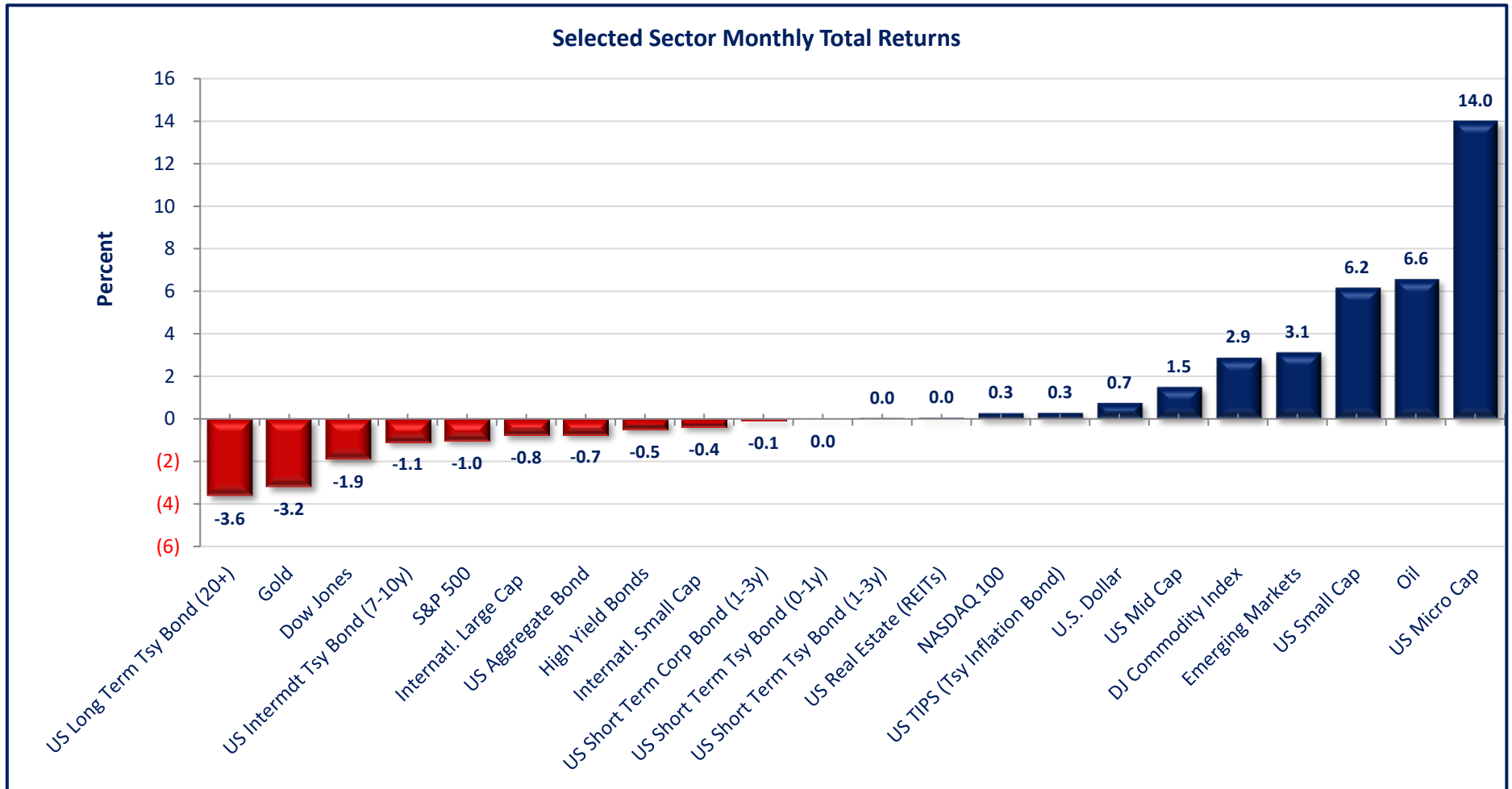
*ICE BofAML Index (option adjusted spread vs. Treasury)
AAA Rated ABS (ROA1)



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

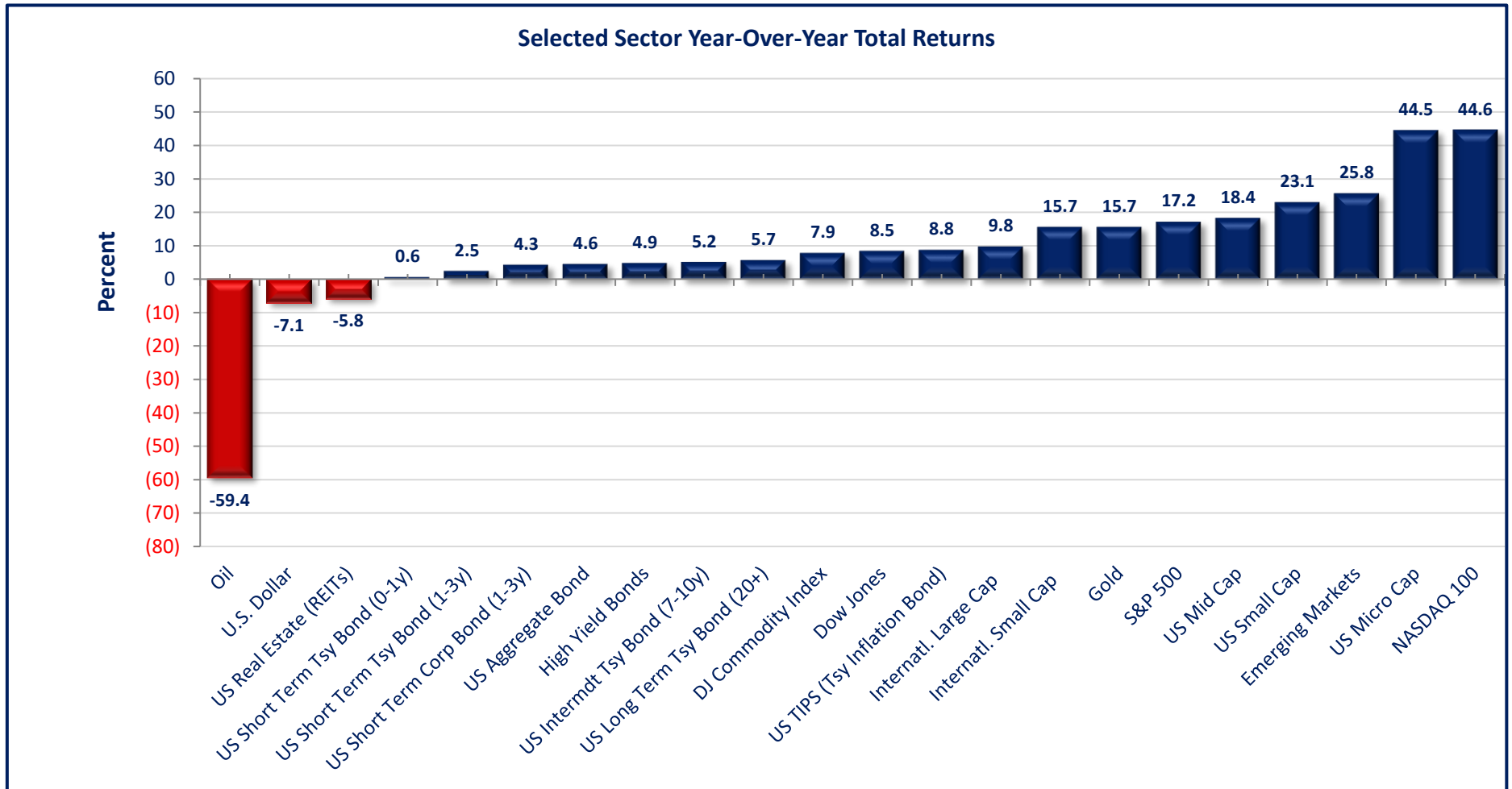
Source: ICE BofAML Indices

Economic and Market Update
1/31/21



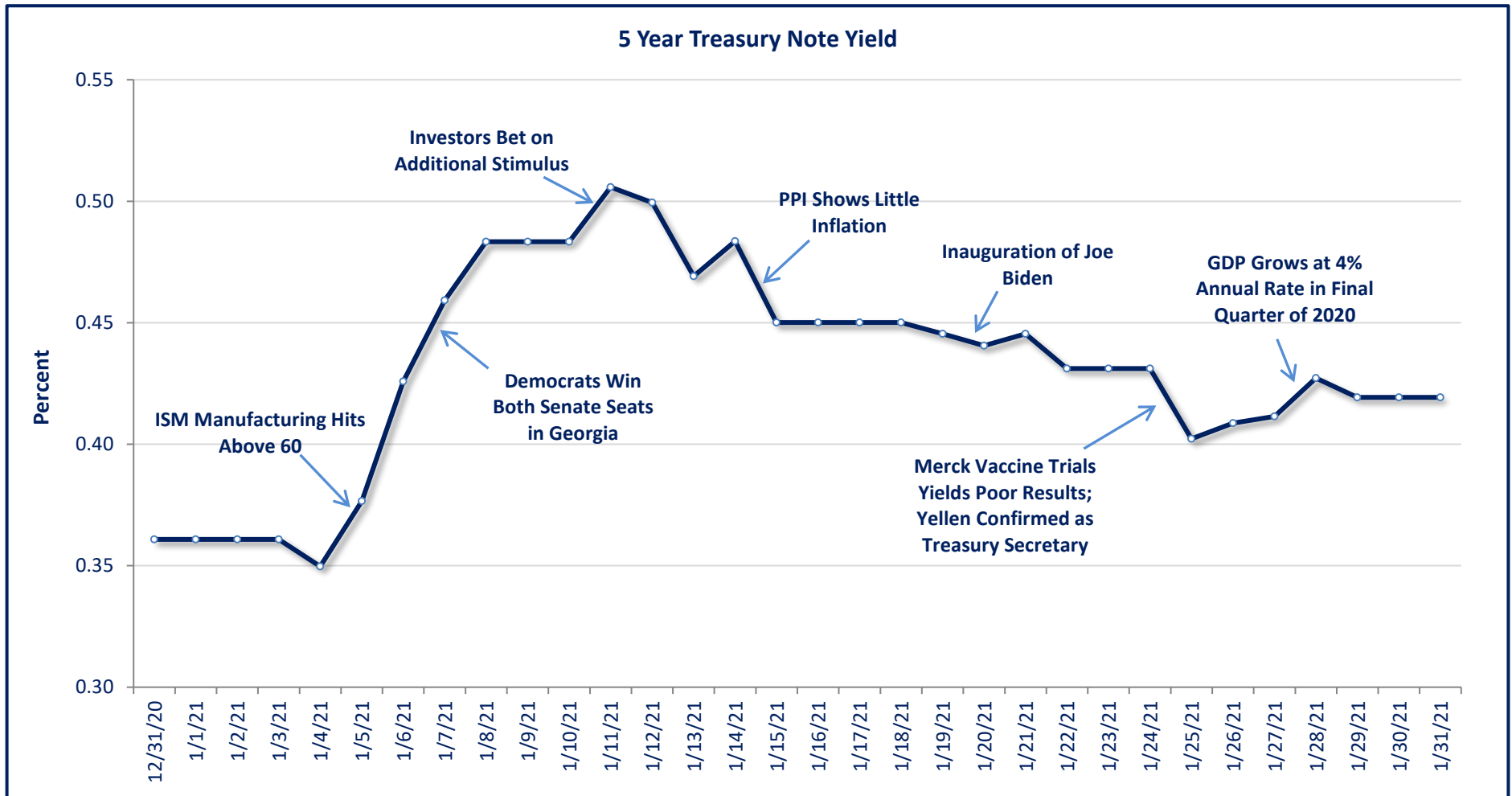
Source: Bloomberg

Economic and Market Update
1/31/21



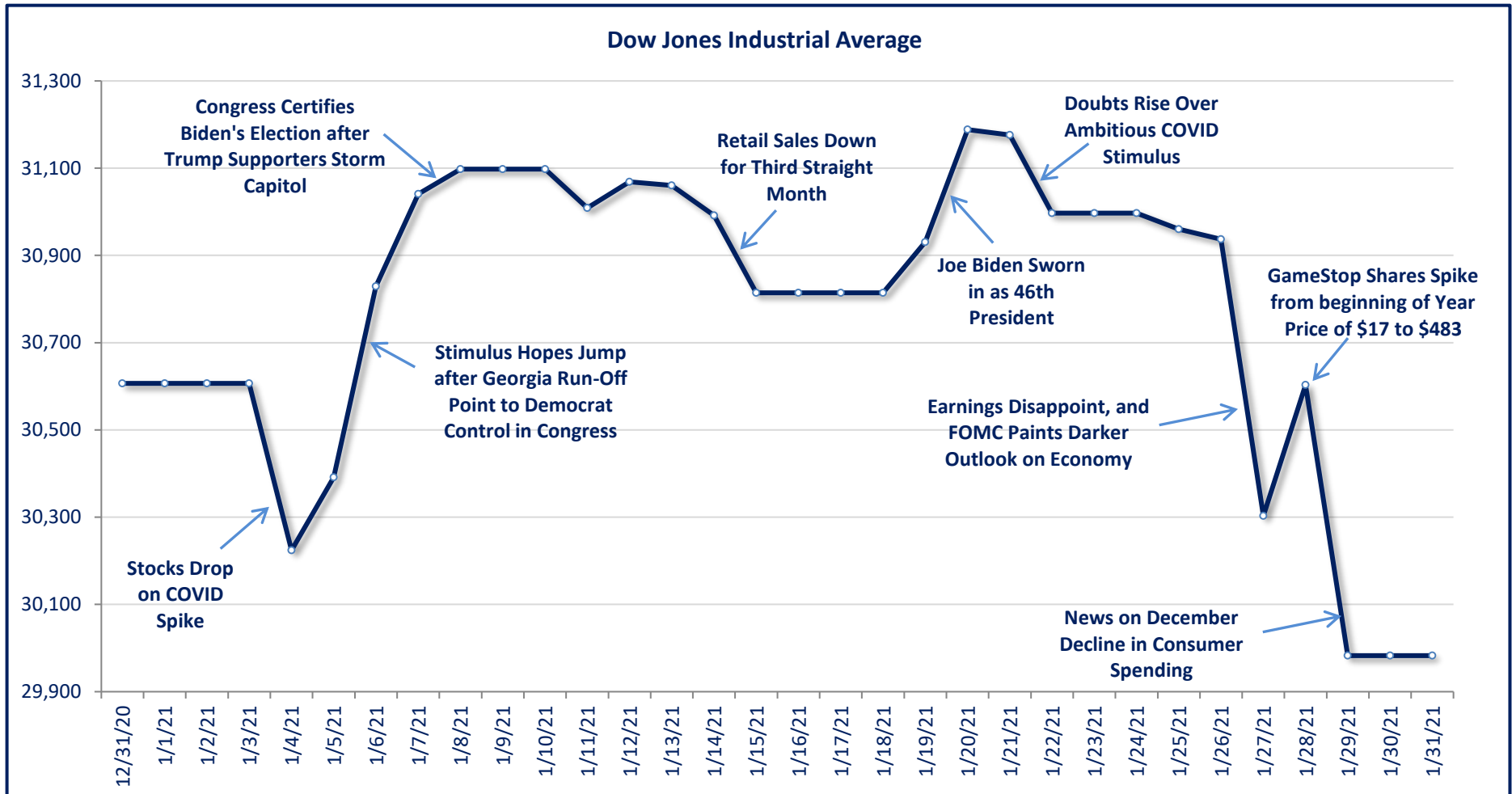
Source: Bloomberg

Economic and Market Update 1/31/21



Source: Bloomberg, FHN Main Street

Economic and Market Update 1/31/21



Source: Bloomberg, FHN Main Street

Disclosure

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