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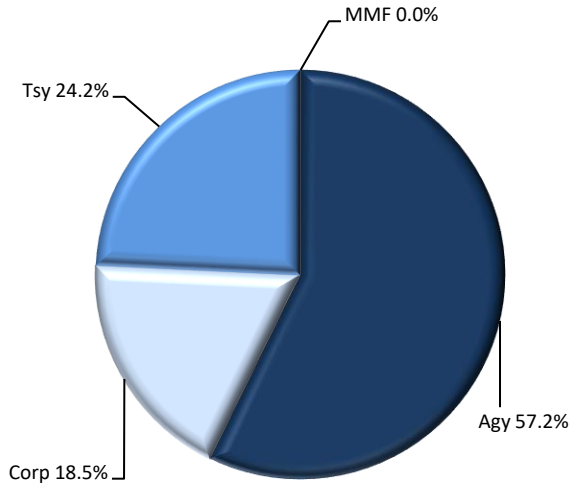
Monthly Investment Report

City of Las Vegas Investment Pool

FHN Main Street's Portion

July 2021

SECTOR ALLOCATION



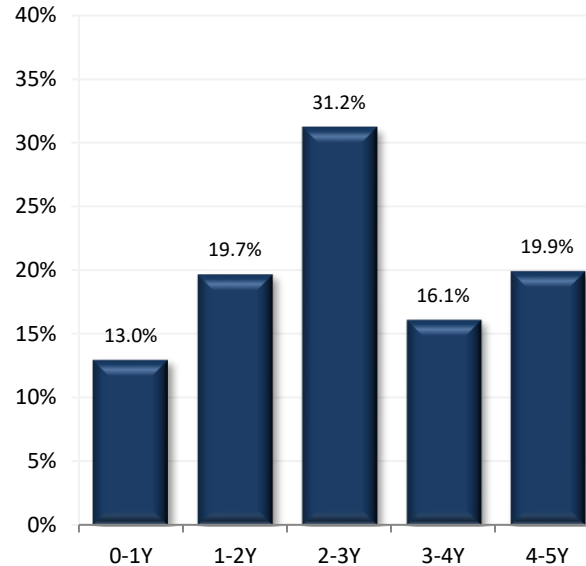
Per Book Value

ACCOUNT SUMMARY

	7/31/21	6/30/21
Market Value	\$491,644,630	\$475,236,788
Book Value*	\$484,519,683	\$469,214,150
Variance	\$7,124,947	\$6,022,639
Par Value	\$482,805,000	\$467,417,982
Net Asset Value	\$101.471	\$101.284
Book Yield	1.23%	1.26%
Years to Maturity	2.62	2.72
Effective Duration	2.29	2.46

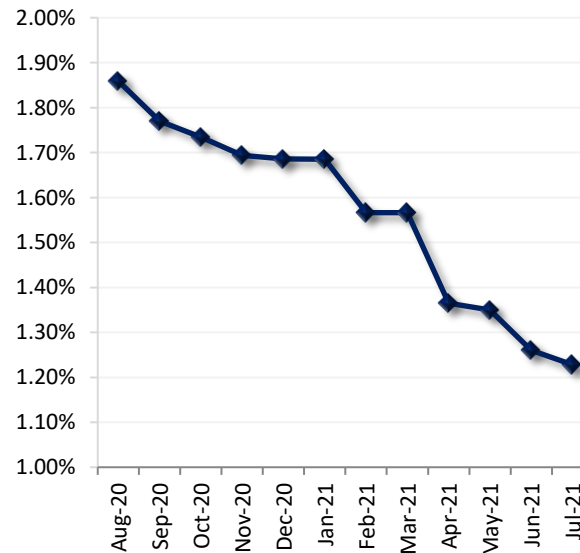
*Book Value is Amortized

MATURITY DISTRIBUTION



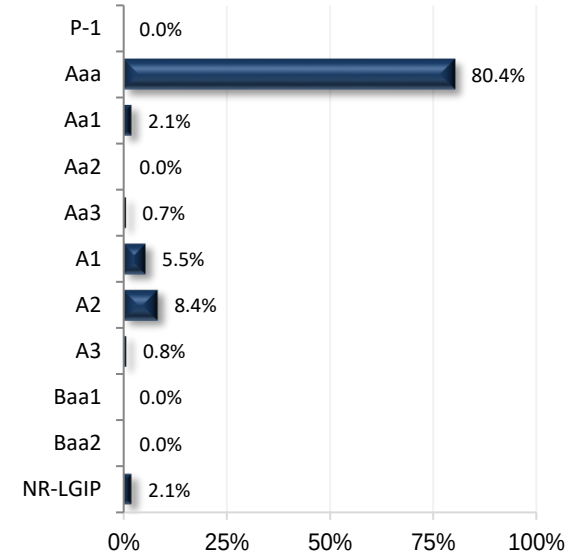
Per Book Value

PORTFOLIO BOOK YIELD HISTORY



NR: Not Rated

CREDIT QUALITY (MOODY'S)



TOP ISSUERS

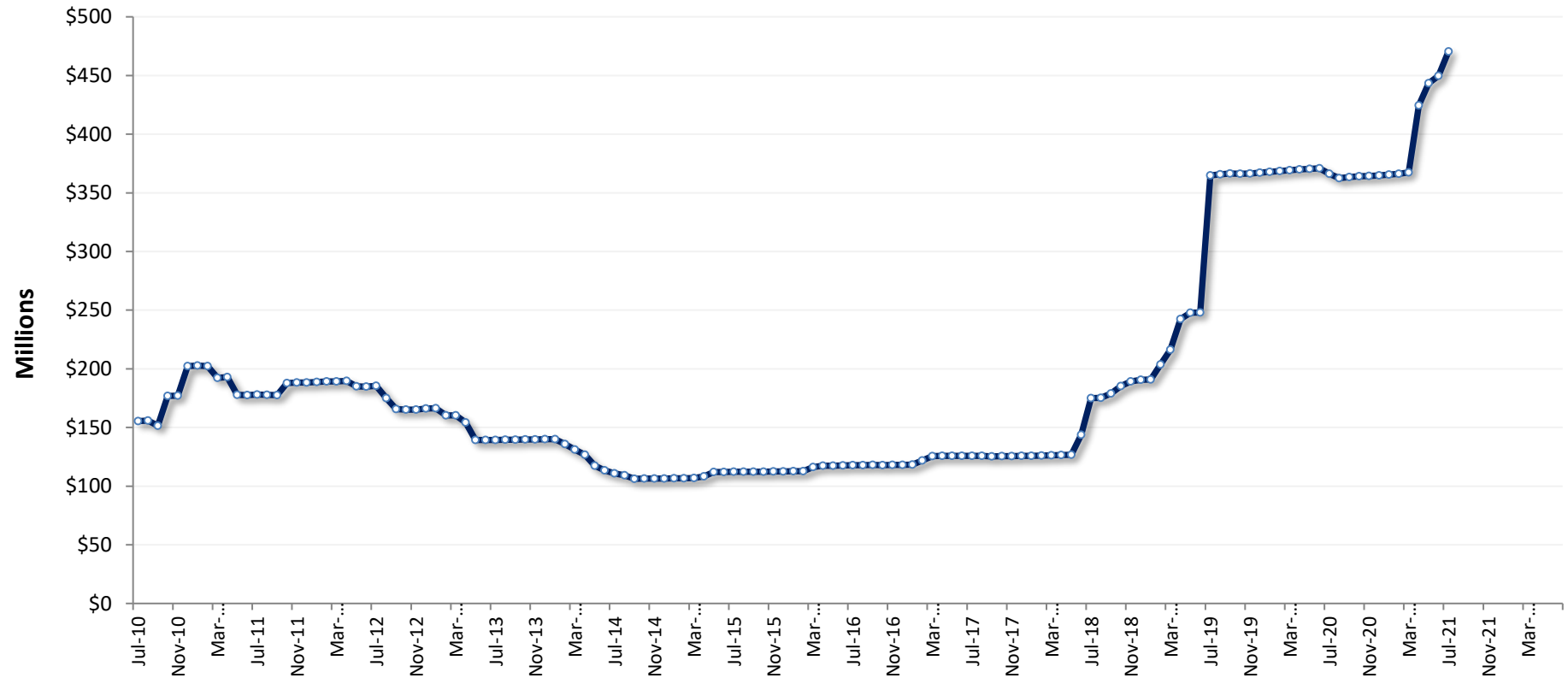
Issuer	% Portfolio
U.S. Treasury	24.2%
FFCB	17.8%
FNMA	16.6%
FHLB	12.6%
FHLMC	8.3%
BNYM	2.7%
Apple	2.1%
FAMCA	2.1%
Toyota	2.1%
IBM	1.6%
Charles Schwab	1.1%
John Deere	1.1%
Truist Bank	1.0%
Jackson Life	1.0%
US Bancorp	1.0%

Per Book Value

Item / Sector*	Parameters	In Compliance
Weighted Average Maturity	Weighted Average Maturity (WAM) cannot exceed 3.5 years.	Yes: 2.62 Yrs
U.S. Treasuries	No limit, maximum maturity 5 years.	Yes: 24.2%
U.S. Federal Agencies	No limit, no issuer limit, maximum maturity 5 years.	Yes: 57.2%
Commercial Paper	25% limit, 10% per issuer, maximum maturity 270 days, rated A-1 or P-1, issued by domestic corporation or depository institution licensed in the United States.	Yes: 0.0%
Negotiable Certificates of Deposit	25% limit, 10% issuer limit, rated A-1 or P-1, issued by commercial banks, insured credit unions or savings and loan associations.	Yes: 0.0%
Corporate Bonds	25% limit, 5% per issuer limit, maximum maturity 5 years, A- (S&P/Fitch) or A3 (Moody's), issued by Domestic Corporations.	Yes: 18.5%
Money Market Funds	No limit, no issuer limit, rated AAA-m or Aaa-mf, treasury and agency funds.	Yes: 0.0%

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

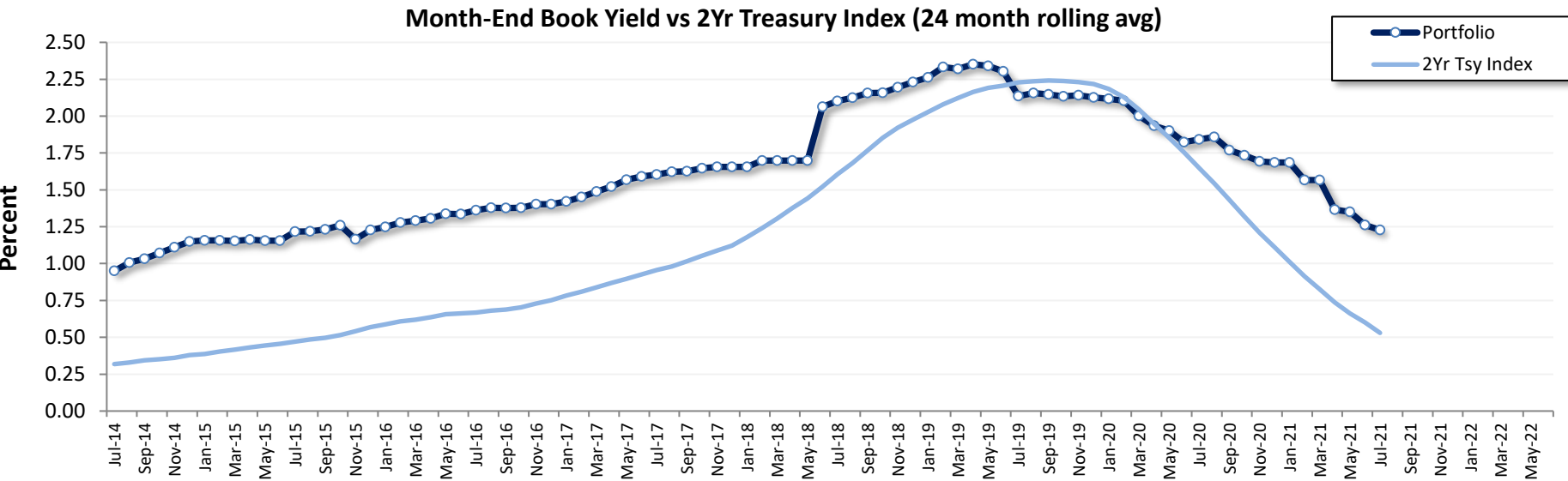
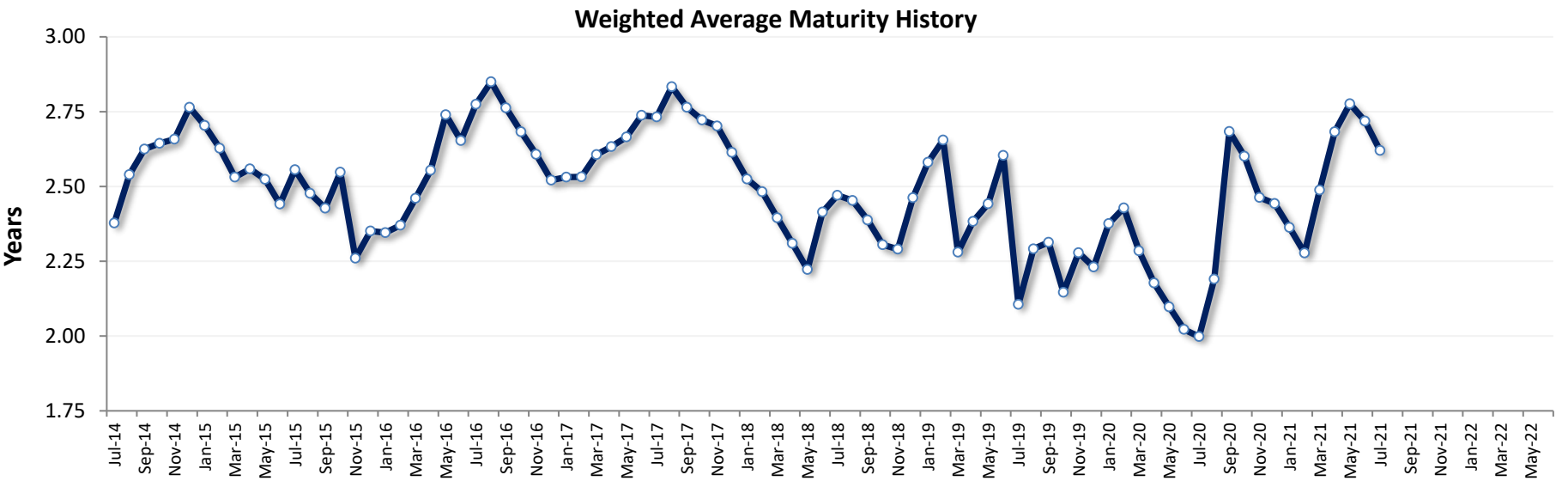
Securities' market values are derived from the Entity's custodian.

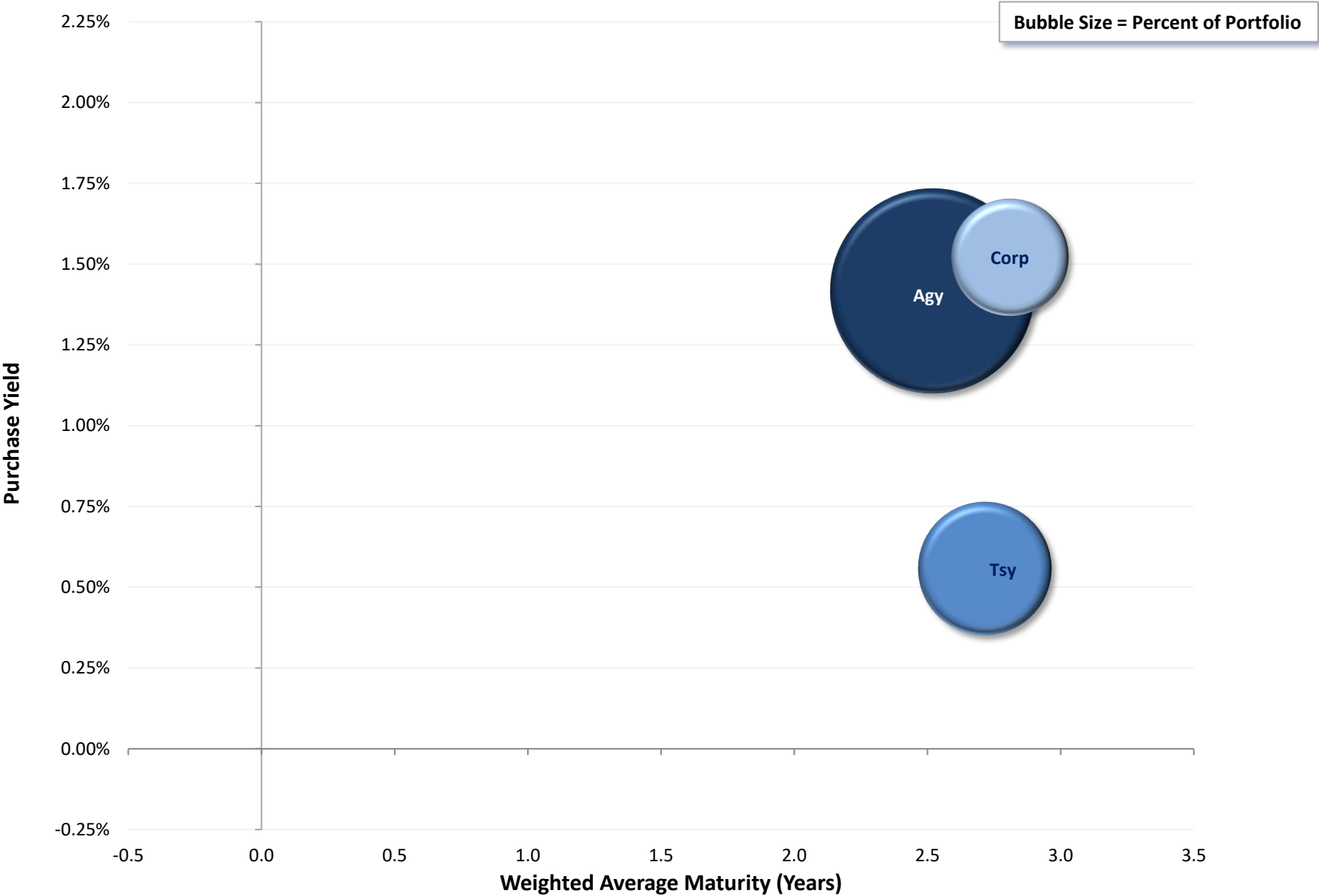


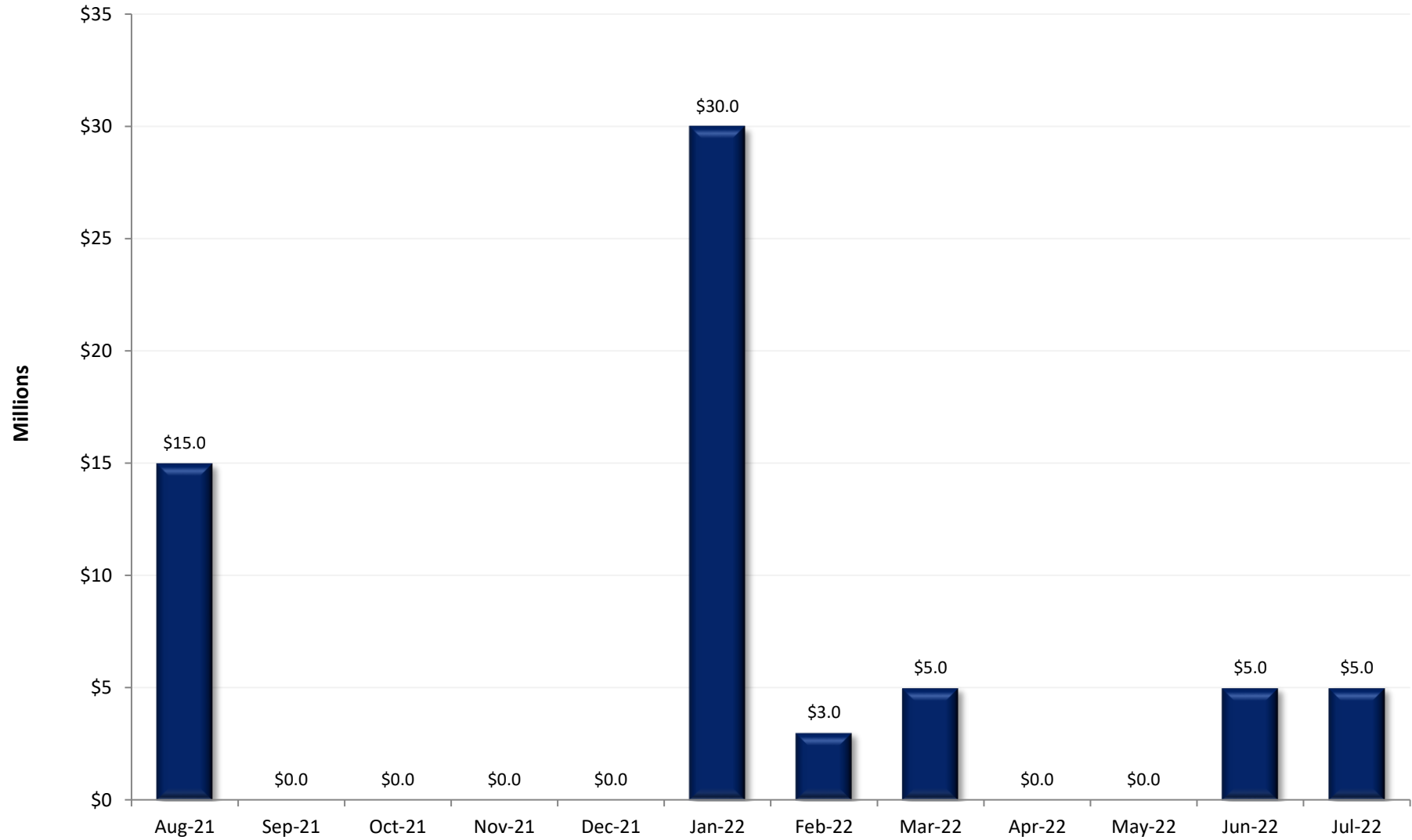
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2014	\$139.3	\$139.5	\$139.6	\$139.7	\$139.9	\$139.9	\$140.0	\$135.9	\$131.1	\$126.7	\$117.3	\$113.4
Fiscal Year 2015	\$110.9	\$109.2	\$106.2	\$106.4	\$106.4	\$106.5	\$106.6	\$106.8	\$106.9	\$108.3	\$112.1	\$112.1
Fiscal Year 2016	\$112.2	\$112.2	\$112.2	\$112.3	\$112.5	\$112.5	\$112.7	\$112.8	\$116.2	\$117.4	\$117.5	\$117.6
Fiscal Year 2017	\$117.8	\$117.9	\$118.0	\$117.9	\$118.0	\$118.1	\$118.3	\$121.9	\$125.6	\$125.7	\$125.8	\$125.9
Fiscal Year 2018	\$125.9	\$125.8	\$125.4	\$125.5	\$125.6	\$125.7	\$125.9	\$126.1	\$126.3	\$126.5	\$126.6	\$143.8
Fiscal Year 2019	\$175.0	\$175.3	\$179.0	\$185.4	\$189.2	\$190.5	\$190.9	\$203.6	\$216.3	\$242.3	\$247.8	\$248.1
Fiscal Year 2020	\$364.9	\$365.8	\$366.4	\$366.3	\$366.4	\$367.1	\$367.8	\$368.6	\$369.3	\$370.0	\$370.4	\$370.9
Fiscal Year 2021	\$366.2	\$362.6	\$363.4	\$364.0	\$364.4	\$364.9	\$365.6	\$366.3	\$367.4	\$424.6	\$443.4	\$449.8
Fiscal Year 2022	\$470.6											

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

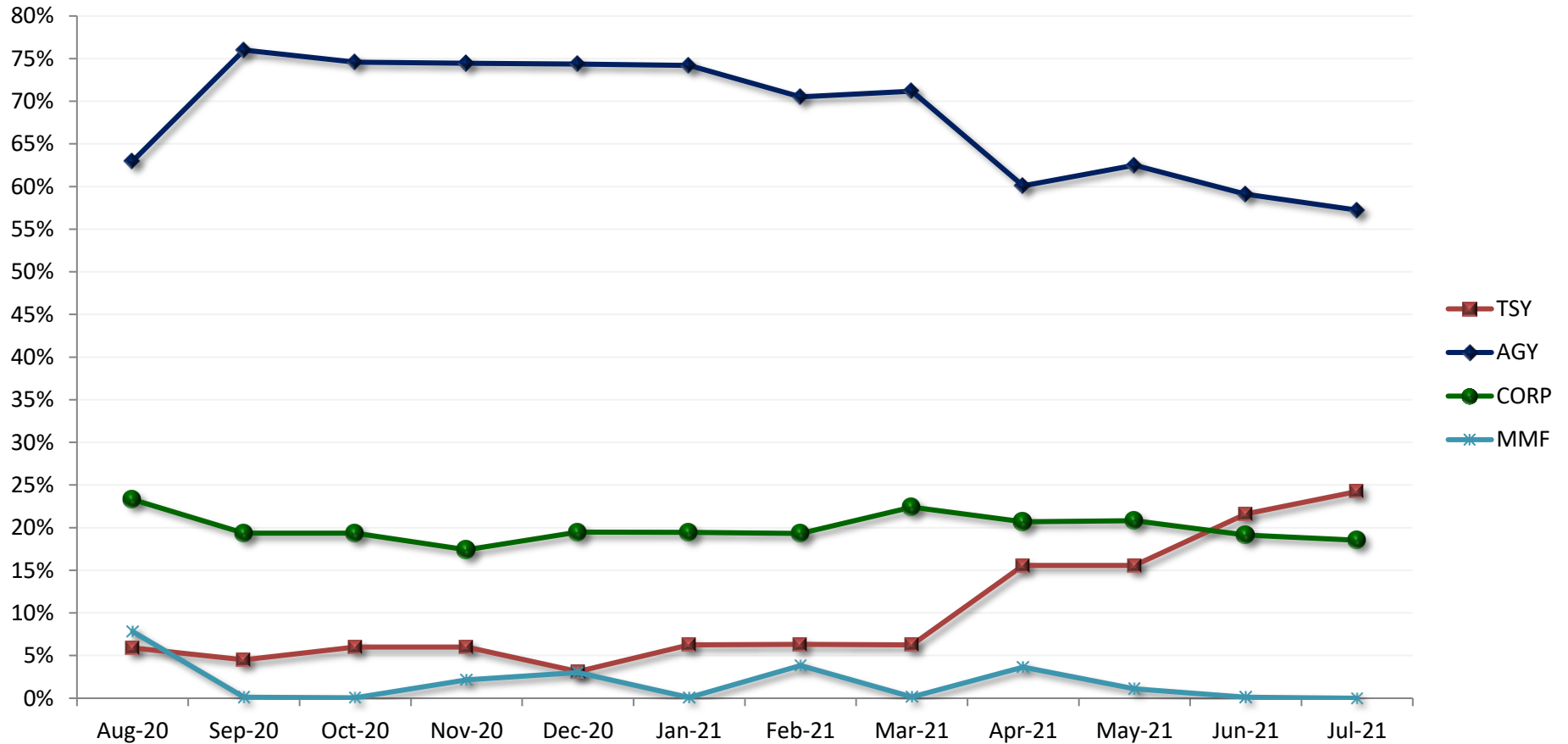




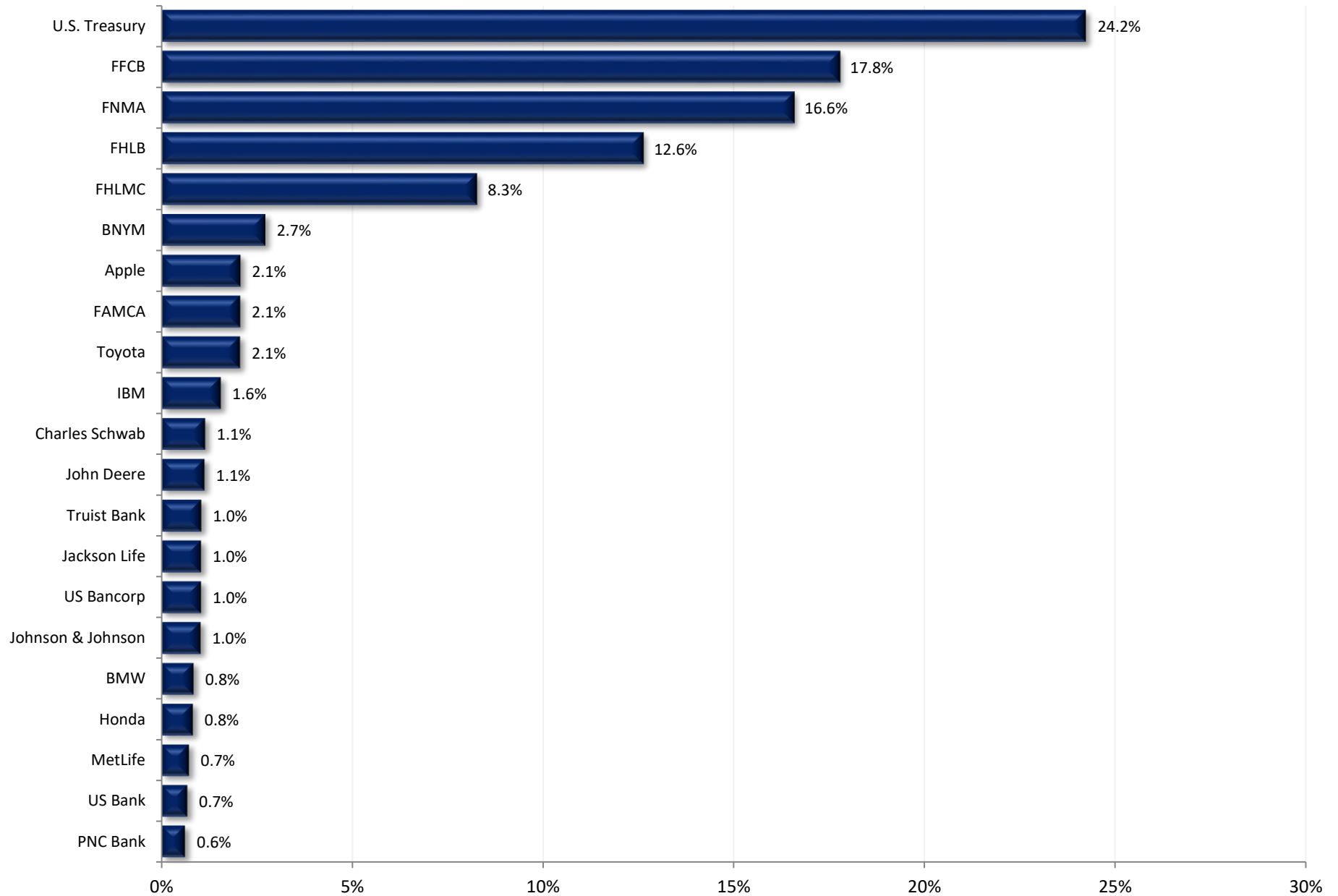


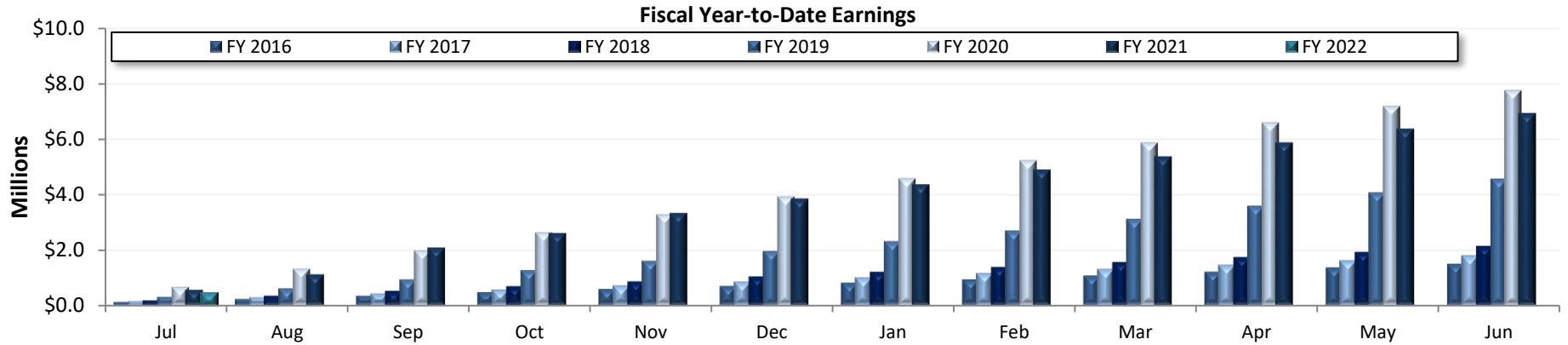
	Aug-21	Sep-21	Oct-21	Nov-21	Dec-21	Jan-22	Feb-22	Mar-22	Apr-22	May-22	Jun-22	Jul-22
Maturities	\$15.0	\$0.0	\$0.0	\$0.0	\$0.0	\$30.0	\$3.0	\$5.0	\$0.0	\$0.0	\$5.0	\$5.0

Par Value in Millions

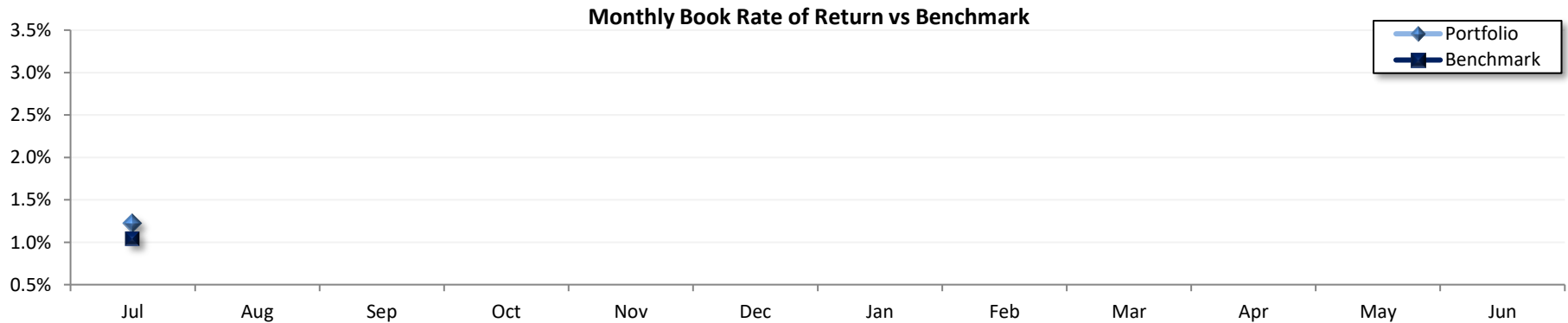


Sector	Aug-20	Sep-20	Oct-20	Nov-20	Dec-20	Jan-21	Feb-21	Mar-21	Apr-21	May-21	Jun-21	Jul-21
Agency	63.0%	76.0%	74.6%	74.5%	74.4%	74.2%	70.5%	71.2%	60.1%	62.5%	59.1%	57.2%
Treasury	5.9%	4.5%	6.0%	6.0%	3.1%	6.3%	6.3%	6.2%	15.6%	15.6%	21.6%	24.2%
Corporates	23.3%	19.4%	19.4%	17.4%	19.5%	19.4%	19.3%	22.4%	20.7%	20.8%	19.1%	18.5%
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	7.8%	0.1%	0.1%	2.2%	3.0%	0.1%	3.9%	0.2%	3.6%	1.1%	0.1%	0.0%
Total	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%





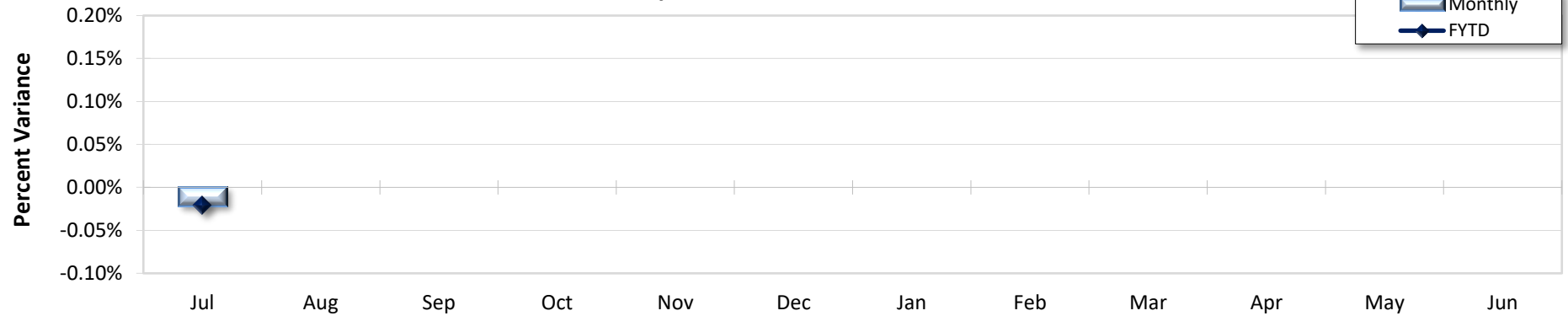
Fiscal YTD (\$Mil)	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
FY 2016	\$0.113	\$0.227	\$0.342	\$0.468	\$0.587	\$0.698	\$0.816	\$0.933	\$1.067	\$1.205	\$1.369	\$1.499
FY 2017	\$0.146	\$0.288	\$0.423	\$0.559	\$0.706	\$0.846	\$0.991	\$1.151	\$1.300	\$1.450	\$1.603	\$1.776
FY 2018	\$0.178	\$0.347	\$0.516	\$0.687	\$0.865	\$1.039	\$1.214	\$1.387	\$1.567	\$1.745	\$1.925	\$2.142
FY 2019	\$0.302	\$0.612	\$0.930	\$1.264	\$1.604	\$1.957	\$2.313	\$2.698	\$3.120	\$3.588	\$4.073	\$4.563
FY 2020	\$0.669	\$1.326	\$1.983	\$2.643	\$3.293	\$3.944	\$4.596	\$5.240	\$5.884	\$6.599	\$7.188	\$7.759
FY 2021	\$0.563	\$1.119	\$2.091	\$2.617	\$3.349	\$3.866	\$4.379	\$4.905	\$5.378	\$5.883	\$6.377	\$6.935
FY 2022	\$0.489											



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

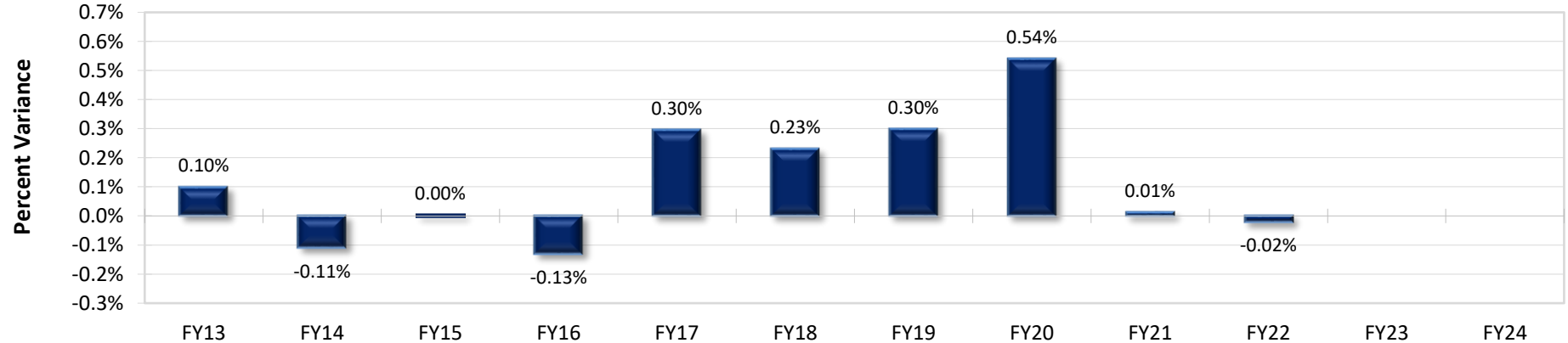
*Current Index: 30 Month Rolling Average ICE BofAML 0-1Y Tsy 10%, 1-5Y Tsy 20%, 0-1Y Agy 10%, 0-5Y Agy 40%, 0-1Y AAA-A Corp 5%, 1-5Y AAA-A Ex Yankee 15%

Monthly and FYTD Total Rate of Return



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

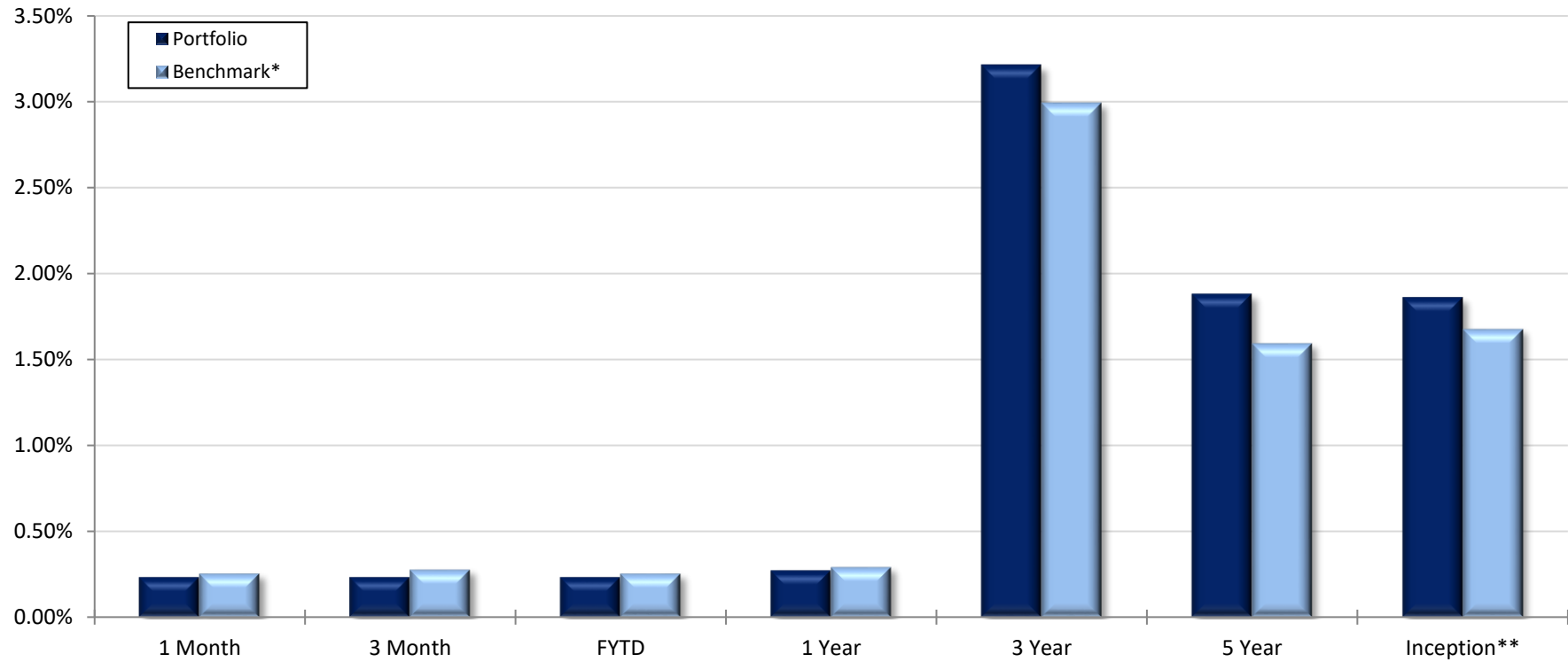
Annual Total Rate of Return Variance



	FY13	FY14	FY15	FY16	FY17	FY18	FY19	FY20	FY21	FY22	FY23	FY24
Portfolio	0.077%	1.086%	1.374%	2.259%	-0.197%	-0.096%	4.577%	4.718%	0.246%	0.234%		
Benchmark	-0.022%	1.195%	1.371%	2.389%	-0.493%	-0.326%	4.279%	4.178%	0.234%	0.254%		
Yearly Variance	0.099%	-0.109%	0.003%	-0.130%	0.296%	0.230%	0.298%	0.540%	0.013%	-0.021%		

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



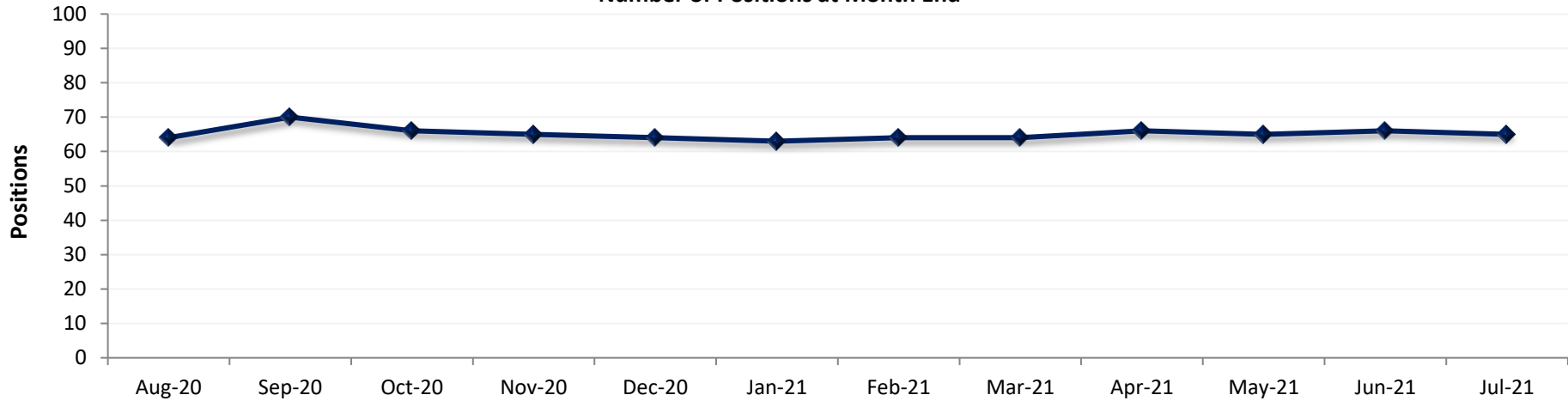
	1 Month	3 Month	FYTD	1 Year	3 Year	5 Year	Inception
Portfolio	0.23%	0.23%	0.23%	0.27%	3.21%	1.88%	1.86%
Benchmark*	0.25%	0.28%	0.25%	0.29%	2.99%	1.60%	1.68%
Variance	-0.02%	-0.04%	-0.02%	-0.02%	0.22%	0.29%	0.18%

*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;

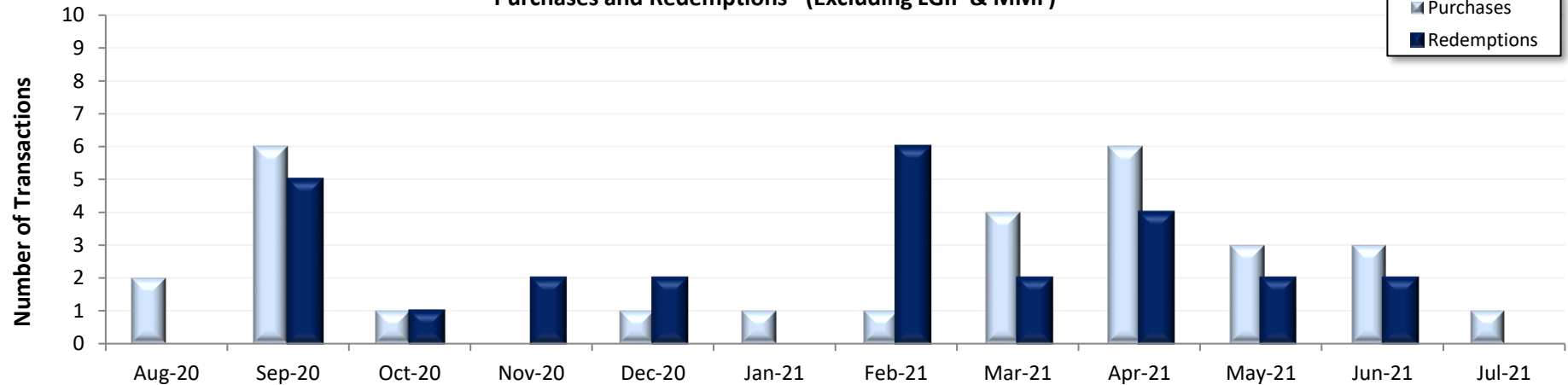
**Inception: September 2014

Number of Positions at Month End



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

Purchases and Redemptions* (Excluding LGIP & MMF)



*Redemptions include maturities, calls, and sells

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

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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Corporate Notes	87,805,000.00	91,284,545.20	89,726,891.07	18.52	1,501	1,025	1.500	1.521
Federal Agency Coupon	277,000,000.00	282,309,620.00	277,336,923.99	57.24	1,592	919	1.397	1.417
Treasury Coupon	118,000,000.00	118,050,465.00	117,455,867.96	24.24	1,141	991	0.549	0.557
	482,805,000.00	491,644,630.20	484,519,683.02	100.00%	1,466	956	1.211	1.228
Investments								

Total Earnings	July 31 Month Ending	Fiscal Year To Date
Current Year	488,781.08	488,781.08
Average Daily Balance	470,565,324.86	470,565,324.86
Effective Rate of Return	1.22%	1.22%

Cory DeMille, Senior Financial Analyst

Reporting period 07/01/2021-07/31/2021
Data Updated: SET_PMFT: 08/09/2021 14:34
Run Date: 08/09/2021 - 14:34

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

CLV FHNMS - PM
Portfolio Management
Portfolio Details - Investments
July 31, 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		07/01/2020	0.00	0.00	0.00	0.010	0.010	Aaa	AAA	
Subtotal and Average			961,209.06		0.00	0.00	0.00		0.000			
Corporate Notes												
037833DT4	12348	Apple		03/15/2021	7,000,000.00	7,091,000.00	7,063,246.62	1.125	0.881	Aa1	AA+	05/11/2025
037833EB2	12349	Apple		03/26/2021	3,000,000.00	2,984,070.00	2,956,594.76	0.700	1.029	Aa1	AA+	02/08/2026
06406RAA5	12255	BNYM		05/10/2017	3,000,000.00	3,031,200.00	3,002,386.29	2.600	2.436	A1	A	02/07/2022
06406RAN7	12345	BNYM		02/19/2021	5,000,000.00	5,144,650.00	5,169,012.76	1.600	0.679	A1	A	04/24/2025
06406RAS6	12354	BNYM		04/26/2021	5,000,000.00	5,002,750.00	4,995,120.60	0.500	0.536	A1	A	04/26/2024
05565EAW5	12316	BMW		12/06/2019	4,000,000.00	4,196,680.00	4,081,304.54	3.450	2.201	A2	A	04/12/2023
24422EUE7	12352	John Deere		04/16/2021	5,000,000.00	5,500,100.00	5,463,334.33	3.450	0.840	A2	A	03/13/2025
02665WCT6	12287B	Honda		01/15/2019	2,000,000.00	2,146,520.00	1,999,735.26	3.550	3.562	A3	A-	01/12/2024
02665WDD0	12312	Honda		09/27/2019	2,000,000.00	2,090,500.00	1,994,201.03	2.150	2.249	A3	A-	09/10/2024
459200HU8	12343	IBM		12/11/2020	7,000,000.00	7,538,720.00	7,530,224.36	3.625	0.599	A2	A-	02/12/2024
46849LTK7	12308	Jackson Life		08/06/2019	5,000,000.00	5,257,350.00	5,037,244.44	2.650	2.375	A2	A	06/21/2024
478160CN2	12347	Johnson & Johnson		03/05/2021	5,000,000.00	4,977,750.00	4,961,521.66	0.550	0.742	Aaa	AAA	09/01/2025
59217GCT4	12288B	MetLife		01/30/2019	3,500,000.00	3,767,120.00	3,511,119.82	3.600	3.457	Aa3	AA-	01/11/2024
69353RFL7	12290	PNC Bank		02/08/2019	3,000,000.00	3,173,190.00	3,014,558.56	3.500	3.217	A2	A	06/08/2023
808513BB0	12357	Charles Schwab		05/21/2021	5,000,000.00	5,595,150.00	5,570,105.93	4.200	1.005	A2	A	03/24/2025
89788JAB5	12341	Truist Bank		09/30/2020	5,000,000.00	5,073,250.00	5,064,835.95	1.250	0.437	A2	A	03/09/2023
89236THP3	12359	Toyota		06/07/2021	5,000,000.00	4,970,800.00	4,986,964.63	0.800	0.863	A1	A+	10/16/2025
89236TDP7	12390A	Toyota		01/31/2017	5,000,000.00	5,052,700.00	4,998,548.31	2.600	2.670	A1	A+	01/11/2022
90331HNL3	12293	US Bank		02/25/2019	3,305,000.00	3,426,095.20	3,295,147.25	2.850	3.065	A1	AA-	01/23/2023
91159HHX1	12310	US Bancorp		08/07/2019	5,000,000.00	5,264,950.00	5,031,683.97	2.400	2.176	A2	A+	07/30/2024
Subtotal and Average			89,752,187.45		87,805,000.00	91,284,545.20	89,726,891.07		1.521			
Federal Agency Coupon												
3133EHTS2	12259	FFCB		08/31/2017	5,000,000.00	5,091,250.00	5,005,985.67	1.900	1.775	Aaa	AA+	08/03/2022
3133EJYL7	12280	FFCB		09/21/2018	5,000,000.00	5,269,450.00	4,974,134.08	2.800	3.068	Aaa	AA+	09/05/2023
3133EJWA3	12284	FFCB		12/14/2018	6,000,000.00	6,248,940.00	6,004,630.11	2.900	2.845	Aaa	AA+	02/03/2023
3133EJ5G0	12286	FFCB		01/16/2019	5,000,000.00	5,295,900.00	4,998,967.50	2.700	2.709	Aaa	AA+	01/16/2024
3133EKMV5	12303	FFCB		05/23/2019	10,000,000.00	10,273,000.00	10,000,000.00	2.200	2.200	Aaa	AA+	11/23/2022
3133EKNX0	12305	FFCB		06/04/2019	7,000,000.00	7,357,000.00	7,031,057.67	2.160	1.995	Aaa	AA+	06/03/2024
3133EKPT7	12306	FFCB		06/07/2019	5,000,000.00	5,178,600.00	5,015,514.88	2.125	1.949	Aaa	AA+	06/05/2023
3133EKWV4	12309	FFCB		08/05/2019	10,000,000.00	10,436,200.00	10,026,169.74	1.850	1.758	Aaa	AA+	07/26/2024

Data Updated: SET_PMFT: 08/09/2021 14:34

Run Date: 08/09/2021 - 14:34

Portfolio CLVE
AP
PM (PRF_PM2) 7.3.0

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

Page 2

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Moody's	S&P	Maturity Date
Federal Agency Coupon												
3133EK4X1	12314	FFCB		11/01/2019	10,000,000.00	10,303,300.00	9,976,768.75	1.600	1.707	Aaa	AA+	11/01/2023
3133EK6J0	12315	FFCB		11/26/2019	8,000,000.00	8,310,240.00	7,987,899.75	1.625	1.673	Aaa	AA+	11/08/2024
3133ELHR8	12319	FFCB		01/21/2020	15,000,000.00	15,106,200.00	15,000,127.50	1.600	1.598	Aaa	AA+	01/21/2022
313383YJ4	12283	FHLB		11/27/2018	5,000,000.00	5,333,050.00	5,032,461.71	3.375	3.040	Aaa	AA+	09/08/2023
3130A0F70	12285	FHLB		12/14/2018	5,000,000.00	5,364,250.00	5,051,013.57	3.375	2.906	Aaa	AA+	12/08/2023
313378WG2	12291	FHLB		02/12/2019	5,000,000.00	5,073,800.00	4,998,908.93	2.500	2.537	Aaa	AA+	03/11/2022
313380GJ0	12311	FHLB		09/26/2019	10,000,000.00	10,211,200.00	10,041,709.50	2.000	1.612	Aaa	AA+	09/09/2022
3130AJXD6	12338	FHLB		09/10/2020	10,000,000.00	9,976,400.00	9,973,806.96	0.125	0.250	Aaa	AA+	09/08/2023
3130AM4L3	12353	FHLB		04/29/2021	10,000,000.00	10,032,500.00	10,000,000.00	0.500	0.500	Aaa	AA+	04/29/2026
3130AMFV9	12356	FHLB		05/20/2021	6,000,000.00	6,015,960.00	6,000,000.00	0.750	0.750	Aaa	AA+	11/20/2025
3130AMPD8	12358	FHLB		05/28/2021	10,000,000.00	10,002,400.00	10,000,000.00	0.385	0.385	Aaa	AA+	05/28/2024
3137EAEC9	12241	FHLMC		08/12/2016	5,000,000.00	5,001,500.00	4,999,844.78	1.125	1.230	Aaa	AA+	08/12/2021
3134GBRT1	12257	FHLMC		06/29/2017	5,000,000.00	5,087,350.00	5,000,000.00	2.000	2.000	Aaa	AA+	06/29/2022
3134GWL38	12337	FHLMC		09/15/2020	10,000,000.00	9,980,900.00	10,000,000.00	0.540	0.540	Aaa	AA+	09/15/2025
3137EAEX3	12340	FHLMC		09/30/2020	10,000,000.00	9,911,900.00	9,985,271.39	0.375	0.411	Aaa	AA+	09/23/2025
3137EAEC9	12395A	FHLMC		02/09/2017	5,000,000.00	5,001,500.00	4,998,969.13	1.125	1.831	Aaa	AA+	08/12/2021
3137EADB2	12437A	FHLMC		09/29/2017	5,000,000.00	5,051,650.00	5,010,056.80	2.375	1.907	Aaa	AA+	01/13/2022
3135G0S38	12248	FNMA		02/06/2017	5,000,000.00	5,041,200.00	4,999,468.97	2.000	2.026	Aaa	AA+	01/05/2022
3135G0T78	12262	FNMA		11/07/2017	5,000,000.00	5,110,450.00	4,997,937.56	2.000	2.037	Aaa	AA+	10/05/2022
3135G0V75	12307	FNMA		07/09/2019	10,000,000.00	10,412,100.00	9,957,033.85	1.750	1.905	Aaa	AA+	07/02/2024
3135G0X24	12321	FNMA		01/14/2020	7,000,000.00	7,287,630.00	6,981,663.36	1.625	1.705	Aaa	AA+	01/07/2025
3135G0V34	12322	FNMA		02/06/2020	10,000,000.00	10,557,800.00	10,244,815.01	2.500	1.492	Aaa	AA+	02/05/2024
3136G4V34	12334	FNMA		08/26/2020	10,000,000.00	9,997,500.00	10,000,000.00	0.550	0.550	Aaa	AA+	08/26/2025
3135G04Z3	12335	FNMA		08/28/2020	10,000,000.00	9,984,000.00	10,011,481.27	0.500	0.470	Aaa	AA+	06/17/2025
3136G4X24	12336	FNMA		09/10/2020	10,000,000.00	10,001,300.00	10,008,054.78	0.600	0.583	Aaa	AA+	08/29/2025
3135G04Z3	12339	FNMA		09/24/2020	8,000,000.00	7,987,200.00	8,023,345.91	0.500	0.424	Aaa	AA+	06/17/2025
3135G0N82	12363A	FNMA		08/31/2016	5,000,000.00	5,002,500.00	4,999,824.86	1.250	1.332	Aaa	AA+	08/17/2021
31422XCK6	12346	FAMCA		03/16/2021	10,000,000.00	10,013,500.00	10,000,000.00	0.875	0.875			03/16/2026
Subtotal and Average			277,342,017.80		277,000,000.00	282,309,620.00	277,336,923.99		1.417			
Treasury Coupon												
912828S92	12320	U.S. Treasury		01/14/2020	6,500,000.00	6,637,865.00	6,454,226.24	1.250	1.614	Aaa	AA+	07/31/2023
91282CBR1	12350	U.S. Treasury		04/12/2021	20,000,000.00	19,983,600.00	19,959,396.95	0.250	0.328	Aaa	AA+	03/15/2024
912828ZF0	12351	U.S. Treasury		04/15/2021	20,000,000.00	20,007,800.00	19,917,589.47	0.500	0.614	Aaa	AA+	03/31/2025
91282CBQ3	12355	U.S. Treasury		04/29/2021	18,000,000.00	17,881,920.00	17,739,045.87	0.500	0.824	Aaa	AA+	02/28/2026

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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												
91282CCK5	12360	U.S. Treasury		06/30/2021	15,000,000.00	14,989,500.00	14,962,463.08	0.125	0.256	Aaa	AA+	06/30/2023
91282CCD1	12361	U.S. Treasury		06/28/2021	17,500,000.00	17,488,450.00	17,459,019.43	0.125	0.253	Aaa	AA+	05/31/2023
91282CAK7	12362	U.S. Treasury		07/30/2021	16,000,000.00	15,972,480.00	15,969,453.83	0.125	0.215	Aaa	AA+	09/15/2023
9128282P4	12441A	U.S. Treasury		10/30/2017	5,000,000.00	5,088,850.00	4,994,673.09	1.875	1.987	Aaa	AA+	07/31/2022
Subtotal and Average			102,509,910.55		118,000,000.00	118,050,465.00	117,455,867.96		0.557			
Total and Average			470,565,324.86		482,805,000.00	491,644,630.20	484,519,683.02		1.228			

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CLV FHNMS - Maturity Report

Inventory by Maturity Report

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CUSIP	Investment #	Fund	Sec. Type	Issuer	Purchase Date	Book Value	Current Rate	Maturity Date	Maturity Amount	Total Days	Par Value	YTM		Days to Maturity
												360	365	
996212262	11203	913000	PA1	Invesco Govt MMF	07/01/2020	0.00	0.010		0.00	1	0.00	0.010	0.010	1
3137EAEC9	12241	913000	FAC	FHLMC	08/12/2016	4,999,844.78	1.125	08/12/2021	5,000,000.00	1,826	5,000,000.00	1.213	1.230	11
3137EAEC9	12395A	913000	FAC	FHLMC	02/09/2017	4,998,969.13	1.125	08/12/2021	5,000,000.00	1,645	5,000,000.00	1.806	1.831	11
3135G0N82	12363A	913000	FAC	FNMA	08/31/2016	4,999,824.86	1.250	08/17/2021	5,000,000.00	1,812	5,000,000.00	1.313	1.332	16
3135G0S38	12248	913000	FAC	FNMA	02/06/2017	4,999,468.97	2.000	01/05/2022	5,000,000.00	1,794	5,000,000.00	1.998	2.026	157
89236TDP7	12390A	913000	MTN	Toyota	01/31/2017	4,998,548.31	2.600	01/11/2022	5,000,000.00	1,806	5,000,000.00	2.633	2.670	163
3137EADB2	12437A	913000	FAC	FHLMC	09/29/2017	5,010,056.80	2.375	01/13/2022	5,000,000.00	1,567	5,000,000.00	1.881	1.907	165
3133ELHR8	12319	913000	FAC	FFCB	01/21/2020	15,000,127.50	1.600	01/21/2022	15,000,000.00	731	15,000,000.00	1.576	1.598	173
06406RAA5	12255	913000	MTN	BNYM	05/10/2017	3,002,386.29	2.600	02/07/2022	3,000,000.00	1,734	3,000,000.00	2.402	2.436	190
313378WG2	12291	913000	FAC	FHLB	02/12/2019	4,998,908.93	2.500	03/11/2022	5,000,000.00	1,123	5,000,000.00	2.502	2.537	222
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	332
9128282P4	12441A	913000	TRC	U.S. Treasury	10/30/2017	4,994,673.09	1.875	07/31/2022	5,000,000.00	1,735	5,000,000.00	1.960	1.987	364
3133EHTS2	12259	913000	FAC	FFCB	08/31/2017	5,005,985.67	1.900	08/03/2022	5,000,000.00	1,798	5,000,000.00	1.751	1.775	367
313380GJ0	12311	913000	FAC	FHLB	09/26/2019	10,041,709.50	2.000	09/09/2022	10,000,000.00	1,079	10,000,000.00	1.590	1.612	404
3135G0T78	12262	913000	FAC	FNMA	11/07/2017	4,997,937.56	2.000	10/05/2022	5,000,000.00	1,793	5,000,000.00	2.009	2.037	430
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	479
90331HNL3	12293	913000	MTN	US Bank	02/25/2019	3,295,147.25	2.850	01/23/2023	3,305,000.00	1,428	3,305,000.00	3.023	3.065	540
3133EJWA3	12284	913000	FAC	FFCB	12/14/2018	6,004,630.11	2.900	02/03/2023	6,000,000.00	1,512	6,000,000.00	2.806	2.845	551
89788JAB5	12341	913000	MTN	Truist Bank	09/30/2020	5,064,835.95	1.250	03/09/2023	5,000,000.00	890	5,000,000.00	0.431	0.437	585
05565EAW5	12316	913000	MTN	BMW	12/06/2019	4,081,304.54	3.450	04/12/2023	4,000,000.00	1,223	4,000,000.00	2.170	2.201	619
91282CCD1	12361	913000	TRC	U.S. Treasury	06/28/2021	17,459,019.43	0.125	05/31/2023	17,500,000.00	702	17,500,000.00	0.250	0.253	668
3133EKPT7	12306	913000	FAC	FFCB	06/07/2019	5,015,514.88	2.125	06/05/2023	5,000,000.00	1,459	5,000,000.00	1.923	1.949	673
69353RFL7	12290	913000	MTN	PNC Bank	02/08/2019	3,014,558.56	3.500	06/08/2023	3,000,000.00	1,581	3,000,000.00	3.172	3.217	676
91282CCK5	12360	913000	TRC	U.S. Treasury	06/30/2021	14,962,463.08	0.125	06/30/2023	15,000,000.00	730	15,000,000.00	0.253	0.256	698
912828S92	12320	913000	TRC	U.S. Treasury	01/14/2020	6,454,226.24	1.250	07/31/2023	6,500,000.00	1,294	6,500,000.00	1.592	1.614	729
3133EJYL7	12280	913000	FAC	FFCB	09/21/2018	4,974,134.08	2.800	09/05/2023	5,000,000.00	1,810	5,000,000.00	3.026	3.068	765
313383YJ4	12283	913000	FAC	FHLB	11/27/2018	5,032,461.71	3.375	09/08/2023	5,000,000.00	1,746	5,000,000.00	2.999	3.040	768
3130AJXD6	12338	913000	FAC	FHLB	09/10/2020	9,973,806.96	0.125	09/08/2023	10,000,000.00	1,093	10,000,000.00	0.247	0.250	768
91282CAK7	12362	913000	TRC	U.S. Treasury	07/30/2021	15,969,453.83	0.125	09/15/2023	16,000,000.00	777	16,000,000.00	0.212	0.215	775
3133EK4X1	12314	913000	FAC	FFCB	11/01/2019	9,976,768.75	1.600	11/01/2023	10,000,000.00	1,461	10,000,000.00	1.684	1.707	822
3130A0F70	12285	913000	FAC	FHLB	12/14/2018	5,051,013.57	3.375	12/08/2023	5,000,000.00	1,820	5,000,000.00	2.866	2.906	859
59217GCT4	12288B	913000	MTN	MetLife	01/30/2019	3,511,119.82	3.600	01/11/2024	3,500,000.00	1,807	3,500,000.00	3.410	3.457	893
02665WCT6	12287B	913000	MTN	Honda	01/15/2019	1,999,735.26	3.550	01/12/2024	2,000,000.00	1,823	2,000,000.00	3.514	3.562	894
3133EJ5G0	12286	913000	FAC	FFCB	01/16/2019	4,998,967.50	2.700	01/16/2024	5,000,000.00	1,826	5,000,000.00	2.672	2.709	898
3135G0V34	12322	913000	FAC	FNMA	02/06/2020	10,244,815.01	2.500	02/05/2024	10,000,000.00	1,460	10,000,000.00	1.472	1.492	918

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Inventory by Maturity Report**

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CUSIP	Investment #	Fund	Sec. Type	Issuer	Purchase Date	Book Value	Current Rate	Maturity Date	Maturity Amount	Total Days	Par Value	YTM		Days to Maturity
												360	365	
459200HU8	12343	913000	MTN	IBM	12/11/2020	7,530,224.36	3.625	02/12/2024	7,000,000.00	1,158	7,000,000.00	0.590	0.599	925
91282CBR1	12350	913000	TRC	U.S. Treasury	04/12/2021	19,959,396.95	0.250	03/15/2024	20,000,000.00	1,068	20,000,000.00	0.323	0.328	957
06406RAS6	12354	913000	MTN	BNYM	04/26/2021	4,995,120.60	0.500	04/26/2024	5,000,000.00	1,096	5,000,000.00	0.529	0.536	999
3130AMPD8	12358	913000	FAC	FHLB	05/28/2021	10,000,000.00	0.385	05/28/2024	10,000,000.00	1,096	10,000,000.00	0.380	0.385	1,031
3133EKNX0	12305	913000	FAC	FFCB	06/04/2019	7,031,057.67	2.160	06/03/2024	7,000,000.00	1,826	7,000,000.00	1.968	1.995	1,037
46849LTK7	12308	913000	MTN	Jackson Life	08/06/2019	5,037,244.44	2.650	06/21/2024	5,000,000.00	1,781	5,000,000.00	2.343	2.375	1,055
3135G0V75	12307	913000	FAC	FNMA	07/09/2019	9,957,033.85	1.750	07/02/2024	10,000,000.00	1,820	10,000,000.00	1.879	1.905	1,066
3133EKWV4	12309	913000	FAC	FFCB	08/05/2019	10,026,169.74	1.850	07/26/2024	10,000,000.00	1,817	10,000,000.00	1.734	1.758	1,090
91159HHX1	12310	913000	MTN	US Bancorp	08/07/2019	5,031,683.97	2.400	07/30/2024	5,000,000.00	1,819	5,000,000.00	2.146	2.176	1,094
02665WDD0	12312	913000	MTN	Honda	09/27/2019	1,994,201.03	2.150	09/10/2024	2,000,000.00	1,810	2,000,000.00	2.218	2.249	1,136
3133EK6J0	12315	913000	FAC	FFCB	11/26/2019	7,987,899.75	1.625	11/08/2024	8,000,000.00	1,809	8,000,000.00	1.650	1.673	1,195
3135G0X24	12321	913000	FAC	FNMA	01/14/2020	6,981,663.36	1.625	01/07/2025	7,000,000.00	1,820	7,000,000.00	1.682	1.705	1,255
24422EUE7	12352	913000	MTN	John Deere	04/16/2021	5,463,334.33	3.450	03/13/2025	5,000,000.00	1,427	5,000,000.00	0.828	0.840	1,320
808513BB0	12357	913000	MTN	Charles Schwab	05/21/2021	5,570,105.93	4.200	03/24/2025	5,000,000.00	1,403	5,000,000.00	0.991	1.005	1,331
912828ZF0	12351	913000	TRC	U.S. Treasury	04/15/2021	19,917,589.47	0.500	03/31/2025	20,000,000.00	1,446	20,000,000.00	0.606	0.614	1,338
06406RAN7	12345	913000	MTN	BNYM	02/19/2021	5,169,012.76	1.600	04/24/2025	5,000,000.00	1,525	5,000,000.00	0.670	0.679	1,362
037833DT4	12348	913000	MTN	Apple	03/15/2021	7,063,246.62	1.125	05/11/2025	7,000,000.00	1,518	7,000,000.00	0.869	0.881	1,379
3135G04Z3	12335	913000	FAC	FNMA	08/28/2020	10,011,481.27	0.500	06/17/2025	10,000,000.00	1,754	10,000,000.00	0.464	0.470	1,416
3135G04Z3	12339	913000	FAC	FNMA	09/24/2020	8,023,345.91	0.500	06/17/2025	8,000,000.00	1,727	8,000,000.00	0.418	0.424	1,416
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	1,486
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	1,489
478160CN2	12347	913000	MTN	Johnson & Johnson	03/05/2021	4,961,521.66	0.550	09/01/2025	5,000,000.00	1,641	5,000,000.00	0.732	0.742	1,492
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	1,506
3137EAXE3	12340	913000	FAC	FHLMC	09/30/2020	9,985,271.39	0.375	09/23/2025	10,000,000.00	1,819	10,000,000.00	0.405	0.411	1,514
89236THP3	12359	913000	MTN	Toyota	06/07/2021	4,986,964.63	0.800	10/16/2025	5,000,000.00	1,592	5,000,000.00	0.851	0.863	1,537
3130AMFV9	12356	913000	FAC	FHLB	05/20/2021	6,000,000.00	0.750	11/20/2025	6,000,000.00	1,645	6,000,000.00	0.740	0.750	1,572
037833EB2	12349	913000	MTN	Apple	03/26/2021	2,956,594.76	0.700	02/08/2026	3,000,000.00	1,780	3,000,000.00	1.015	1.029	1,652
91282CBQ3	12355	913000	TRC	U.S. Treasury	04/29/2021	17,739,045.87	0.500	02/28/2026	18,000,000.00	1,766	18,000,000.00	0.812	0.824	1,672
31422XCK6	12346	913000	FAC	FAMCA	03/16/2021	10,000,000.00	0.875	03/16/2026	10,000,000.00	1,826	10,000,000.00	0.863	0.875	1,688
3130AM4L3	12353	913000	FAC	FHLB	04/29/2021	10,000,000.00	0.500	04/29/2026	10,000,000.00	1,826	10,000,000.00	0.493	0.500	1,732
Subtotal and Average						484,519,683.02			482,805,000.00		482,805,000.00	1.211	1.228	956
Net Maturities and Average						484,519,683.02			482,805,000.00		482,805,000.00	1.211	1.228	956

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CLV FHNMS - Credit Rating
Credit Rating Report
July 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	0.00	0.00	0.00	Aaa	AAA	07/01/2020		1	0.010	0.010	0.00
12241	FHLMC	3137EAEC9	4,974,600.00	4,999,844.78	5,001,500.00	Aaa	AA+	08/12/2016	08/12/2021	11	1.125	1.230	1.03
12248	FNMA	3135G0S38	4,993,900.00	4,999,468.97	5,041,200.00	Aaa	AA+	02/06/2017	01/05/2022	157	2.000	2.026	1.03
12257	FHLMC	3134GBRT1	5,000,000.00	5,000,000.00	5,087,350.00	Aaa	AA+	06/29/2017	06/29/2022	332	2.000	2.000	1.03
12259	FFCB	3133EHTS2	5,029,300.00	5,005,985.67	5,091,250.00	Aaa	AA+	08/31/2017	08/03/2022	367	1.900	1.775	1.03
12262	FNMA	3135G0T78	4,991,400.00	4,997,937.56	5,110,450.00	Aaa	AA+	11/07/2017	10/05/2022	430	2.000	2.037	1.03
12280	FFCB	3133EJYL7	4,938,800.00	4,974,134.08	5,269,450.00	Aaa	AA+	09/21/2018	09/05/2023	765	2.800	3.068	1.03
12283	FHLB	313383YJ4	5,073,800.00	5,032,461.71	5,333,050.00	Aaa	AA+	11/27/2018	09/08/2023	768	3.375	3.040	1.04
12284	FFCB	3133EJWA3	6,012,720.00	6,004,630.11	6,248,940.00	Aaa	AA+	12/14/2018	02/03/2023	551	2.900	2.845	1.24
12285	FHLB	3130A0F70	5,108,050.00	5,051,013.57	5,364,250.00	Aaa	AA+	12/14/2018	12/08/2023	859	3.375	2.906	1.04
12286	FFCB	3133EJ5G0	4,997,900.00	4,998,967.50	5,295,900.00	Aaa	AA+	01/16/2019	01/16/2024	898	2.700	2.709	1.03
12291	FHLB	313378WG2	4,994,500.00	4,998,908.93	5,073,800.00	Aaa	AA+	02/12/2019	03/11/2022	222	2.500	2.537	1.03
12303	FFCB	3133EKMV5	10,000,000.00	10,000,000.00	10,273,000.00	Aaa	AA+	05/23/2019	11/23/2022	479	2.200	2.200	2.06
12305	FFCB	3133EKNX0	7,054,670.00	7,031,057.67	7,357,000.00	Aaa	AA+	06/04/2019	06/03/2024	1,037	2.160	1.995	1.45
12306	FFCB	3133EKPT7	5,033,600.00	5,015,514.88	5,178,600.00	Aaa	AA+	06/07/2019	06/05/2023	673	2.125	1.949	1.04
12307	FNMA	3135G0V75	9,926,700.00	9,957,033.85	10,412,100.00	Aaa	AA+	07/09/2019	07/02/2024	1,066	1.750	1.905	2.06
12309	FFCB	3133EKVV4	10,043,600.00	10,026,169.74	10,436,200.00	Aaa	AA+	08/05/2019	07/26/2024	1,090	1.850	1.758	2.07
12311	FHLB	313380GJ0	10,111,400.00	10,041,709.50	10,211,200.00	Aaa	AA+	09/26/2019	09/09/2022	404	2.000	1.612	2.07
12314	FFCB	3133EK4X1	9,958,700.00	9,976,768.75	10,303,300.00	Aaa	AA+	11/01/2019	11/01/2023	822	1.600	1.707	2.06
12315	FFCB	3133EK6J0	7,981,680.00	7,987,899.75	8,310,240.00	Aaa	AA+	11/26/2019	11/08/2024	1,195	1.625	1.673	1.65
12319	FFCB	3133ELHR8	15,000,540.00	15,000,127.50	15,106,200.00	Aaa	AA+	01/21/2020	01/21/2022	173	1.600	1.598	3.10
12320	UST	912828S92	6,418,750.00	6,454,226.24	6,637,865.00	Aaa	AA+	01/14/2020	07/31/2023	729	1.250	1.614	1.33
12321	FNMA	3135G0X24	6,973,400.00	6,981,663.36	7,287,630.00	Aaa	AA+	01/14/2020	01/07/2025	1,255	1.625	1.705	1.44
12322	FNMA	3135G0V34	10,389,700.00	10,244,815.01	10,557,800.00	Aaa	AA+	02/06/2020	02/05/2024	918	2.500	1.492	2.11
12334	FNMA	3136G4V34	10,000,000.00	10,000,000.00	9,997,500.00	Aaa	AA+	08/26/2020	08/26/2025	1,486	0.550	0.550	2.06
12335	FNMA	3135G04Z3	10,014,220.00	10,011,481.27	9,984,000.00	Aaa	AA+	08/28/2020	06/17/2025	1,416	0.500	0.470	2.07
12336	FNMA	3136G4X24	10,010,000.00	10,008,054.78	10,001,300.00	Aaa	AA+	09/10/2020	08/29/2025	1,489	0.600	0.583	2.07
12337	FHLMC	3134GWL38	10,000,000.00	10,000,000.00	9,980,900.00	Aaa	AA+	09/15/2020	09/15/2025	1,506	0.540	0.540	2.06
12338	FHLB	3130AJXD6	9,962,700.00	9,973,806.96	9,976,400.00	Aaa	AA+	09/10/2020	09/08/2023	768	0.125	0.250	2.06
12339	FNMA	3135G04Z3	8,028,480.00	8,023,345.91	7,987,200.00	Aaa	AA+	09/24/2020	06/17/2025	1,416	0.500	0.424	1.66
12340	FHLMC	3137EAEX3	9,982,300.00	9,985,271.39	9,911,900.00	Aaa	AA+	09/30/2020	09/23/2025	1,514	0.375	0.411	2.06
12347	JNJ	478160CN2	4,957,700.00	4,961,521.66	4,977,750.00	Aaa	AAA	03/05/2021	09/01/2025	1,492	0.550	0.742	1.02
12350	UST	91282CBR1	19,954,687.50	19,959,396.95	19,983,600.00	Aaa	AA+	04/12/2021	03/15/2024	957	0.250	0.328	4.12
12351	UST	91282ZF0	19,910,937.50	19,917,589.47	20,007,800.00	Aaa	AA+	04/15/2021	03/31/2025	1,338	0.500	0.614	4.11
12353	FHLB	3130AM4L3	10,000,000.00	10,000,000.00	10,032,500.00	Aaa	AA+	04/29/2021	04/29/2026	1,732	0.500	0.500	2.06

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CLV FHNMS - Credit Rating
Credit Rating Report
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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
12355	UST	91282CBQ3	17,724,375.00	17,739,045.87	17,881,920.00	Aaa	AA+	04/29/2021	02/28/2026	1,672	0.500	0.824	3.66
12356	FHLB	3130AMFV9	6,000,000.00	6,000,000.00	6,015,960.00	Aaa	AA+	05/20/2021	11/20/2025	1,572	0.750	0.750	1.24
12358	FHLB	3130AMPD8	10,000,000.00	10,000,000.00	10,002,400.00	Aaa	AA+	05/28/2021	05/28/2024	1,031	0.385	0.385	2.06
12360	UST	91282CCK5	14,960,742.19	14,962,463.08	14,989,500.00	Aaa	AA+	06/30/2021	06/30/2023	698	0.125	0.256	3.09
12361	UST	91282CCD1	17,456,933.59	17,459,019.43	17,488,450.00	Aaa	AA+	06/28/2021	05/31/2023	668	0.125	0.253	3.60
12362	UST	91282CAK7	15,969,375.00	15,969,453.83	15,972,480.00	Aaa	AA+	07/30/2021	09/15/2023	775	0.125	0.215	3.30
12363A	FNMA	3135G0N82	4,980,450.00	4,999,824.86	5,002,500.00	Aaa	AA+	08/31/2016	08/17/2021	16	1.250	1.332	1.03
12395A	FHLMC	3137EAEC9	4,847,900.00	4,998,969.13	5,001,500.00	Aaa	AA+	02/09/2017	08/12/2021	11	1.125	1.831	1.03
12437A	FHLMC	3137EADB2	5,095,850.00	5,010,056.80	5,051,650.00	Aaa	AA+	09/29/2017	01/13/2022	165	2.375	1.907	1.03
12441A	UST	9128282P4	4,974,609.38	4,994,673.09	5,088,850.00	Aaa	AA+	10/30/2017	07/31/2022	364	1.875	1.987	1.03
SubTotal for Aaa			389,838,970.16	389,754,313.61	395,324,335.00					929	1.150	1.163	80.42
12348	APPLE	037833DT4	7,069,571.28	7,063,246.62	7,091,000.00	Aa1	AA+	03/15/2021	05/11/2025	1,379	1.125	0.881	1.46
12349	APPLE	037833EB2	2,953,260.00	2,956,594.76	2,984,070.00	Aa1	AA+	03/26/2021	02/08/2026	1,652	0.700	1.029	0.61
SubTotal for Aa1			10,022,831.28	10,019,841.38	10,075,070.00					1460	1.000	0.925	2.07
12288B	MET	59217GCT4	3,522,505.00	3,511,119.82	3,767,120.00	Aa3	AA-	01/30/2019	01/11/2024	893	3.600	3.457	0.72
SubTotal for Aa3			3,522,505.00	3,511,119.82	3,767,120.00					893	3.600	3.457	0.72
12255	BK	06406RAA5	3,021,900.00	3,002,386.29	3,031,200.00	A1	A	05/10/2017	02/07/2022	190	2.600	2.436	0.62
12293	US BAN	90331HNL3	3,278,923.55	3,295,147.25	3,426,095.20	A1	AA-	02/25/2019	01/23/2023	540	2.850	3.065	0.68
12345	BK	06406RAN7	5,189,400.00	5,169,012.76	5,144,650.00	A1	A	02/19/2021	04/24/2025	1,362	1.600	0.679	1.07
12354	BK	06406RAS6	4,994,650.00	4,995,120.60	5,002,750.00	A1	A	04/26/2021	04/26/2024	999	0.500	0.536	1.03
12359	TOYCC	89236THP3	4,986,500.00	4,986,964.63	4,970,800.00	A1	A+	06/07/2021	10/16/2025	1,537	0.800	0.863	1.03
12390A	TOYCC	89236TDP7	4,983,850.00	4,998,548.31	5,052,700.00	A1	A+	01/31/2017	01/11/2022	163	2.600	2.670	1.03
SubTotal for A1			26,455,223.55	26,447,179.84	26,628,195.20					864	1.700	1.560	5.46
12290	PNC	69353RFL7	3,034,050.00	3,014,558.56	3,173,190.00	A2	A	02/08/2019	06/08/2023	676	3.500	3.217	0.62
12308	JACLIF	46849LTK7	5,062,850.00	5,037,244.44	5,257,350.00	A2	A	08/06/2019	06/21/2024	1,055	2.650	2.375	1.04
12310	USBT	91159HHX1	5,052,650.00	5,031,683.97	5,264,950.00	A2	A+	08/07/2019	07/30/2024	1,094	2.400	2.176	1.04
12316	BMW	05565EAW5	4,160,480.00	4,081,304.54	4,196,680.00	A2	A	12/06/2019	04/12/2023	619	3.450	2.201	0.84
12341	TFC	89788JAB5	5,098,600.00	5,064,835.95	5,073,250.00	A2	A	09/30/2020	03/09/2023	585	1.250	0.437	1.05
12343	IBM	459200HU8	7,664,090.00	7,530,224.36	7,538,720.00	A2	A-	12/11/2020	02/12/2024	925	3.625	0.599	1.55
12352	DE	24422EUE7	5,500,700.00	5,463,334.33	5,500,100.00	A2	A	04/16/2021	03/13/2025	1,320	3.450	0.840	1.13
12357	SCHW	808513BB0	5,600,500.00	5,570,105.93	5,595,150.00	A2	A	05/21/2021	03/24/2025	1,331	4.200	1.005	1.15
SubTotal for A2			41,173,920.00	40,793,292.08	41,599,390.00					979	3.087	1.434	8.42
12287B	HNDA	02665WCT6	1,999,460.00	1,999,735.26	2,146,520.00	A3	A-	01/15/2019	01/12/2024	894	3.550	3.562	0.41
12312	HNDA	02665WDD0	1,990,760.00	1,994,201.03	2,090,500.00	A3	A-	09/27/2019	09/10/2024	1,136	2.150	2.249	0.41
SubTotal for A3			3,990,220.00	3,993,936.29	4,237,020.00					1015	2.851	2.907	0.82

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

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Investment #	Issuer	Security #	Purchase Principal	Book Value	Market Value	Moody's Rating	S&P Rating	Purchase Date	Maturity Date	Days To Maturity	Stated Rate	YTM	% of Total
12346	FRMDN	31422XCK6	10,000,000.00	10,000,000.00	10,013,500.00	None	None	03/16/2021	03/16/2026	1,688	0.875	0.875	2.06
SubTotal for No Specified Rating			10,000,000.00	10,000,000.00	10,013,500.00					1688	0.875	0.875	2.06

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

Issuer	Number of Investments	Par Value	Book Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Apple	2	10,000,000.00	10,019,841.38	2.07	0.925	1,460
BNYM	3	13,000,000.00	13,166,519.65	2.72	1.025	957
BMW	1	4,000,000.00	4,081,304.54	0.84	2.201	619
John Deere	1	5,000,000.00	5,463,334.33	1.13	0.840	1,320
FFCB	11	86,000,000.00	86,021,255.65	17.75	2.006	699
FHLB	8	61,000,000.00	61,097,900.67	12.61	1.223	951
FHLMC	6	40,000,000.00	39,994,142.10	8.25	1.109	819
FNMA	10	80,000,000.00	80,223,625.57	16.56	1.154	1,086
FAMCA	1	10,000,000.00	10,000,000.00	2.06	0.875	1,688
Honda	2	4,000,000.00	3,993,936.29	0.82	2.907	1,015
IBM	1	7,000,000.00	7,530,224.36	1.55	0.599	925
Invesco Govt MMF	1	0.00	0.00	0.00	0.000	0
Jackson Life	1	5,000,000.00	5,037,244.44	1.04	2.375	1,055
Johnson & Johnson	1	5,000,000.00	4,961,521.66	1.02	0.742	1,492
MetLife	1	3,500,000.00	3,511,119.82	0.72	3.457	893
PNC Bank	1	3,000,000.00	3,014,558.56	0.62	3.217	676
Charles Schwab	1	5,000,000.00	5,570,105.93	1.15	1.005	1,331
Truist Bank	1	5,000,000.00	5,064,835.95	1.05	0.437	585
Toyota	2	10,000,000.00	9,985,512.94	2.06	1.768	849
US Bank	1	3,305,000.00	3,295,147.25	0.68	3.065	540
US Bancorp	1	5,000,000.00	5,031,683.97	1.04	2.176	1,094
U.S. Treasury	8	118,000,000.00	117,455,867.96	24.24	0.557	991

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

Issuer	Number of Investments	Par Value	Book Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Total and Average	65	482,805,000.00	484,519,683.02	100.00	1.228	956

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

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	July 31Month Ending	Fiscal Year To Date
CD/Coupon/Discount Investments:		
Interest Collected	744,346.25	744,346.25
Plus Accrued Interest at End of Period	1,691,704.05	1,691,704.05
Less Accrued Interest at Beginning of Period	(1,896,422.36)	(1,896,422.36)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	539,627.94	539,627.94
Adjusted by Premiums and Discounts	-50,859.30	-50,859.30
Adjusted by Capital Gains or Losses	0.00	0.00
Earnings during Periods	488,768.64	488,768.64
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	75.13	75.13
Plus Accrued Interest at End of Period	-3,055.73	-3,055.73
Less Accrued Interest at Beginning of Period	(-2,993.04)	(-2,993.04)
Interest Earned during Period	12.44	12.44
Total Interest Earned during Period	539,640.38	539,640.38
Total Adjustments from Premiums and Discounts	-50,859.30	-50,859.30
Total Capital Gains or Losses	0.00	0.00
Total Earnings during Period	488,781.08	488,781.08

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CLV FHNMS - Interest Reports
Interest Earnings
Sorted by Security Type - Maturity Date
July 1, 2021 - July 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	0.00	612,982.36	0.00		0.010	0.024	12.44	0.00	12.44
			Subtotal	0.00	612,982.36	0.00			0.024	12.44	0.00	12.44
Security Type: Corporate Notes												
89236TDP7	12390A	913000	TOYCC	5,000,000.00	4,998,276.12	4,998,548.31	01/11/2022	2.600	2.616	10,833.33	272.19	11,105.52
06406RAA5	12255	913000	BK	3,000,000.00	3,002,771.18	3,002,386.29	02/07/2022	2.600	2.398	6,500.00	-384.89	6,115.11
90331HNL3	12293	913000	US BAN	3,305,000.00	3,294,591.64	3,295,147.25	01/23/2023	2.850	3.004	7,849.38	555.61	8,404.99
89788JAB5	12341	913000	TFC	5,000,000.00	5,068,201.14	5,064,835.95	03/09/2023	1.250	0.428	5,208.34	-3,365.19	1,843.15
05565EAW5	12316	913000	BMW	4,000,000.00	4,085,296.58	4,081,304.54	04/12/2023	3.450	2.164	11,500.00	-3,992.04	7,507.96
69353RFL7	12290	913000	PNC	3,000,000.00	3,015,213.37	3,014,558.56	06/08/2023	3.500	3.161	8,750.00	-654.81	8,095.19
59217GCT4	12288B	913000	MET	3,500,000.00	3,511,498.91	3,511,119.82	01/11/2024	3.600	3.394	10,500.00	-379.09	10,120.91
02665WCT6	12287B	913000	HNDA	2,000,000.00	1,999,726.24	1,999,735.26	01/12/2024	3.550	3.489	5,916.67	9.02	5,925.69
459200HU8	12343	913000	IBM	7,000,000.00	7,547,685.09	7,530,224.36	02/12/2024	3.625	0.575	21,145.84	-17,460.73	3,685.11
06406RAS6	12354	913000	BK	5,000,000.00	4,994,971.99	4,995,120.60	04/26/2024	0.500	0.526	2,083.33	148.61	2,231.94
46849LTK7	12308	913000	JACLIF	5,000,000.00	5,038,318.80	5,037,244.44	06/21/2024	2.650	2.329	11,041.66	-1,074.36	9,967.30
91159HHX1	12310	913000	USBT	5,000,000.00	5,032,564.89	5,031,683.97	07/30/2024	2.400	2.134	10,000.00	-880.92	9,119.08
02665WDD0	12312	913000	HNDA	2,000,000.00	1,994,045.56	1,994,201.03	09/10/2024	2.150	2.208	3,583.34	155.47	3,738.81
24422EUE7	12352	913000	DE	5,000,000.00	5,474,010.23	5,463,334.33	03/13/2025	3.450	0.796	14,375.00	-10,675.90	3,699.10
808513BB0	12357	913000	SCHW	5,000,000.00	5,583,131.96	5,570,105.93	03/24/2025	4.200	0.944	17,500.00	-13,026.03	4,473.97
06406RAN7	12345	913000	BK	5,000,000.00	5,172,788.17	5,169,012.76	04/24/2025	1.600	0.658	6,666.67	-3,775.41	2,891.26
037833DT4	12348	913000	APPLE	7,000,000.00	7,064,641.76	7,063,246.62	05/11/2025	1.125	0.861	6,562.50	-1,395.14	5,167.36
478160CN2	12347	913000	JNJ	5,000,000.00	4,960,736.39	4,961,521.66	09/01/2025	0.550	0.730	2,291.66	785.27	3,076.93
89236THP3	12359	913000	TOYCC	5,000,000.00	4,986,706.50	4,986,964.63	10/16/2025	0.800	0.848	3,333.34	258.13	3,591.47
037833EB2	12349	913000	APPLE	3,000,000.00	2,955,794.42	2,956,594.76	02/08/2026	0.700	1.016	1,750.00	800.34	2,550.34
			Subtotal	87,805,000.00	89,780,970.94	89,726,891.07			1.486	167,391.06	-54,079.87	113,311.19
Security Type: Federal Agency Coupon												
3137EAEC9	12395A	913000	FHLMC	5,000,000.00	4,996,157.67	4,998,969.13	08/12/2021	1.125	1.767	4,687.50	2,811.46	7,498.96
3137EAEC9	12241	913000	FHLMC	5,000,000.00	4,999,421.44	4,999,844.78	08/12/2021	1.125	1.204	4,687.50	423.34	5,110.84

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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												
3135G0N82	12363A	913000	FNMA	5,000,000.00	4,999,496.47	4,999,824.86	08/17/2021	1.250	1.304	5,208.33	328.39	5,536.72
3135G0S38	12248	913000	FNMA	5,000,000.00	4,999,365.52	4,999,468.97	01/05/2022	2.000	1.987	8,333.33	103.45	8,436.78
3137EADB2	12437A	913000	FHLMC	5,000,000.00	5,011,919.17	5,010,056.80	01/13/2022	2.375	1.887	9,895.83	-1,862.37	8,033.46
3133ELHR8	12319	913000	FFCB	15,000,000.00	15,000,150.00	15,000,127.50	01/21/2022	1.600	1.568	20,000.00	-22.50	19,977.50
313378WG2	12291	913000	FHLB	5,000,000.00	4,998,760.14	4,998,908.93	03/11/2022	2.500	2.489	10,416.67	148.79	10,565.46
3134GBRT1	12257	913000	FHLMC	5,000,000.00	5,000,000.00	5,000,000.00	06/29/2022	2.000	1.962	8,333.33	0.00	8,333.33
3133EHTS2	12259	913000	FFCB	5,000,000.00	5,006,481.72	5,005,985.67	08/03/2022	1.900	1.745	7,916.66	-496.05	7,420.61
313380GJ0	12311	913000	FHLB	10,000,000.00	10,044,853.43	10,041,709.50	09/09/2022	2.000	1.585	16,666.67	-3,143.93	13,522.74
3135G0T78	12262	913000	FNMA	5,000,000.00	4,997,791.63	4,997,937.56	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	6,004,886.39	6,004,630.11	02/03/2023	2.900	2.793	14,500.00	-256.28	14,243.72
3133EKPT7	12306	913000	FFCB	5,000,000.00	5,016,215.86	5,015,514.88	06/05/2023	2.125	1.914	8,854.17	-700.98	8,153.19
3133EJYL7	12280	913000	FFCB	5,000,000.00	4,973,104.93	4,974,134.08	09/05/2023	2.800	3.006	11,666.67	1,029.15	12,695.82
313383YJ4	12283	913000	FHLB	5,000,000.00	5,033,748.17	5,032,461.71	09/08/2023	3.375	2.988	14,062.50	-1,286.46	12,776.04
3130AJXD6	12338	913000	FHLB	10,000,000.00	9,972,768.92	9,973,806.96	09/08/2023	0.125	0.246	1,041.67	1,038.04	2,079.71
3133EK4X1	12314	913000	FFCB	10,000,000.00	9,975,908.33	9,976,768.75	11/01/2023	1.600	1.675	13,333.33	860.42	14,193.75
3130A0F70	12285	913000	FHLB	5,000,000.00	5,052,820.43	5,051,013.57	12/08/2023	3.375	2.856	14,062.50	-1,806.86	12,255.64
3133EJ5G0	12286	913000	FFCB	5,000,000.00	4,998,932.50	4,998,967.50	01/16/2024	2.700	2.658	11,250.00	35.00	11,285.00
3135G0V34	12322	913000	FNMA	10,000,000.00	10,252,939.40	10,244,815.01	02/05/2024	2.500	1.459	20,833.33	-8,124.39	12,708.94
3130AMPD8	12358	913000	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	05/28/2024	0.385	0.378	3,208.33	0.00	3,208.33
3133EKNX0	12305	913000	FFCB	7,000,000.00	7,031,969.34	7,031,057.67	06/03/2024	2.160	1.957	12,600.00	-911.67	11,688.33
3135G0V75	12307	913000	FNMA	10,000,000.00	9,955,807.42	9,957,033.85	07/02/2024	1.750	1.870	14,583.33	1,226.43	15,809.76
3133EKWV4	12309	913000	FFCB	10,000,000.00	10,026,900.06	10,026,169.74	07/26/2024	1.850	1.725	15,416.66	-730.32	14,686.34
3133EK6J0	12315	913000	FFCB	8,000,000.00	7,987,591.34	7,987,899.75	11/08/2024	1.625	1.642	10,833.33	308.41	11,141.74
3135G0X24	12321	913000	FNMA	7,000,000.00	6,981,218.29	6,981,663.36	01/07/2025	1.625	1.674	9,479.16	445.07	9,924.23
3135G04Z3	12335	913000	FNMA	10,000,000.00	10,011,728.00	10,011,481.27	06/17/2025	0.500	0.461	4,166.67	-246.73	3,919.94
3135G04Z3	12339	913000	FNMA	8,000,000.00	8,023,847.61	8,023,345.91	06/17/2025	0.500	0.416	3,333.33	-501.70	2,831.63
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	10,008,054.78	10,008,054.78	08/29/2025	0.600		0.00	0.00	0.00
3134GWL38	12337	913000	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	09/15/2025	0.540	0.530	4,500.00	0.00	4,500.00
3137EAEX3	12340	913000	FHLMC	10,000,000.00	9,984,975.24	9,985,271.39	09/23/2025	0.375	0.403	3,125.00	296.15	3,421.15
3130AMFV9	12356	913000	FHLB	6,000,000.00	6,000,000.00	6,000,000.00	11/20/2025	0.750	0.736	3,750.00	0.00	3,750.00
31422XCK6	12346	913000	FRMDN	10,000,000.00	10,000,000.00	10,000,000.00	03/16/2026	0.875	0.859	7,291.67	0.00	7,291.67
3130AM4L3	12353	913000	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	04/29/2026	0.500	0.491	4,166.67	0.00	4,166.67
Subtotal				277,000,000.00	277,347,814.20	277,336,923.99			1.369	333,454.15	-10,890.21	322,563.94

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										Adjusted Interest Earnings		
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Adjusted Interest Earnings
Security Type: Treasury Coupon												
9128282P4	12441A	913000	UST	5,000,000.00	4,994,219.43	4,994,673.09	07/31/2022	1.875	1.999	8,024.10	453.66	8,477.76
91282CCD1	12361	913000	UST	17,500,000.00	17,457,117.63	17,459,019.43	05/31/2023	0.125	0.253	1,852.80	1,901.80	3,754.60
91282CCK5	12360	913000	UST	15,000,000.00	14,960,795.97	14,962,463.08	06/30/2023	0.125	0.256	1,579.48	1,667.11	3,246.59
912828S92	12320	913000	UST	6,500,000.00	6,452,279.75	6,454,226.24	07/31/2023	1.250	1.624	6,954.22	1,946.49	8,900.71
91282CAK7	12362	913000	UST	16,000,000.00	0.00	15,969,453.83	09/15/2023	0.125	0.214	108.70	78.83	187.53
91282CBR1	12350	913000	UST	20,000,000.00	19,958,081.69	19,959,396.95	03/15/2024	0.250	0.326	4,211.96	1,315.26	5,527.22
912828ZF0	12351	913000	UST	20,000,000.00	19,915,680.11	19,917,589.47	03/31/2025	0.500	0.614	8,469.95	1,909.36	10,379.31
91282CBQ3	12355	913000	UST	18,000,000.00	17,734,207.60	17,739,045.87	02/28/2026	0.500	0.825	7,581.52	4,838.27	12,419.79
Subtotal				118,000,000.00	101,472,382.18	117,455,867.96	0.608			38,782.73	14,110.78	52,893.51
Total				482,805,000.00	469,214,149.68	484,519,683.02	1.224			539,640.38	-50,859.30	488,781.08

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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
Money Market Sweep										
996212262	11203	PA1	0.00		0.010	-2,993.04	0.00	12.44	75.13	-3,055.73
		Subtotal	0.00			-2,993.04	0.00	12.44	75.13	-3,055.73
Corporate Notes										
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
89788JAB5	12341	MTN	5,000,000.00	03/09/2023	1.250	19,444.44	0.00	5,208.34	0.00	24,652.78
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
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
06406RAS6	12354	MTN	5,000,000.00	04/26/2024	0.500	4,513.89	0.00	2,083.33	0.00	6,597.22
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
24422EUE7	12352	MTN	5,000,000.00	03/13/2025	3.450	51,750.00	0.00	14,375.00	0.00	66,125.00
808513BB0	12357	MTN	5,000,000.00	03/24/2025	4.200	56,583.33	0.00	17,500.00	0.00	74,083.33
06406RAN7	12345	MTN	5,000,000.00	04/24/2025	1.600	14,888.89	0.00	6,666.67	0.00	21,555.56
037833DT4	12348	MTN	7,000,000.00	05/11/2025	1.125	10,937.50	0.00	6,562.50	0.00	17,500.00
478160CN2	12347	MTN	5,000,000.00	09/01/2025	0.550	9,166.67	0.00	2,291.66	0.00	11,458.33
89236THP3	12359	MTN	5,000,000.00	10/16/2025	0.800	8,333.33	0.00	3,333.34	0.00	11,666.67
037833EB2	12349	MTN	3,000,000.00	02/08/2026	0.700	8,341.67	0.00	1,750.00	0.00	10,091.67
		Subtotal	87,805,000.00			612,958.77	0.00	167,391.06	210,596.25	569,753.58
Federal Agency Coupon										
3137EAEC9	12241	FAC	5,000,000.00	08/12/2021	1.125	21,718.75	0.00	4,687.50	0.00	26,406.25
3137EAEC9	12395A	FAC	5,000,000.00	08/12/2021	1.125	21,718.75	0.00	4,687.50	0.00	26,406.25
3135G0N82	12363A	FAC	5,000,000.00	08/17/2021	1.250	22,916.67	0.00	5,208.33	0.00	28,125.00
3135G0S38	12248	FAC	5,000,000.00	01/05/2022	2.000	48,888.89	0.00	8,333.33	50,000.00	7,222.22
3137EADB2	12437A	FAC	5,000,000.00	01/13/2022	2.375	55,416.67	0.00	9,895.83	59,375.00	5,937.50
3133ELHR8	12319	FAC	15,000,000.00	01/21/2022	1.600	106,666.67	0.00	20,000.00	120,000.00	6,666.67
313378WG2	12291	FAC	5,000,000.00	03/11/2022	2.500	38,194.44	0.00	10,416.67	0.00	48,611.11

* 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										
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
3133EKPT7	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	3,923.61	0.00	1,041.67	0.00	4,965.28
3133EK4X1	12314	FAC	10,000,000.00	11/01/2023	1.600	26,666.67	0.00	13,333.33	0.00	40,000.00
3130A0F70	12285	FAC	5,000,000.00	12/08/2023	3.375	10,781.25	0.00	14,062.50	0.00	24,843.75
3133EJ5G0	12286	FAC	5,000,000.00	01/16/2024	2.700	61,875.00	0.00	11,250.00	67,500.00	5,625.00
3135G0V34	12322	FAC	10,000,000.00	02/05/2024	2.500	101,388.89	0.00	20,833.33	0.00	122,222.22
3130AMPD8	12358	FAC	10,000,000.00	05/28/2024	0.385	3,529.17	0.00	3,208.33	0.00	6,737.50
3133EKNX0	12305	FAC	7,000,000.00	06/03/2024	2.160	11,760.00	0.00	12,600.00	0.00	24,360.00
3135G0V75	12307	FAC	10,000,000.00	07/02/2024	1.750	87,013.89	0.00	14,583.33	87,500.00	14,097.22
3133EKWV4	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	30,331.49	0.00	0.00	0.00	30,331.49
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	10,208.30	0.00	3,125.00	0.00	13,333.30
3130AMFV9	12356	FAC	6,000,000.00	11/20/2025	0.750	5,125.00	0.00	3,750.00	0.00	8,875.00
31422XCK6	12346	FAC	10,000,000.00	03/16/2026	0.875	25,520.83	0.00	7,291.67	0.00	32,812.50
3130AM4L3	12353	FAC	10,000,000.00	04/29/2026	0.500	8,611.11	0.00	4,166.67	0.00	12,777.78
Subtotal			277,000,000.00			1,220,755.42	0.00	333,454.15	533,750.00	1,020,459.57
Treasury Coupon										
9128282P4	12441A	TRC	5,000,000.00	07/31/2022	1.875	39,105.66	0.00	8,024.10	0.00	47,129.76
91282CCD1	12361	TRC	17,500,000.00	05/31/2023	0.125	1,852.80	0.00	1,852.80	0.00	3,705.60
91282CCK5	12360	TRC	15,000,000.00	06/30/2023	0.125	50.95	0.00	1,579.48	0.00	1,630.43
912828S92	12320	TRC	6,500,000.00	07/31/2023	1.250	33,891.57	0.00	6,954.22	0.00	40,845.79
91282CAK7	12362	TRC	16,000,000.00	09/15/2023	0.125	0.00	7,445.65	108.70	0.00	7,554.35
91282CBR1	12350	TRC	20,000,000.00	03/15/2024	0.250	14,673.91	0.00	4,211.96	0.00	18,885.87
912828ZF0	12351	TRC	20,000,000.00	03/31/2025	0.500	25,136.61	0.00	8,469.95	0.00	33,606.56

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

Data Updated: SET_CLI: 08/09/2021 14:40

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Portfolio CLVE

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AI (PRF_AI) 7.2.8

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

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CUSIP	Investment #	Security Type	Par Value	Maturity Date	Current Rate	* Beginning Accrued Interest	Adjusted Acc'd Int. at Purchase During Period	Interest Earned	Interest Received	* Ending Accrued Interest
Treasury Coupon										
91282CBQ3	12355	TRC	18,000,000.00	02/28/2026	0.500	30,081.52	0.00	7,581.52	0.00	37,663.04
		Subtotal	118,000,000.00			144,793.02	7,445.65	38,782.73	0.00	191,021.40
		Total	482,805,000.00			1,975,514.17	7,445.65	539,640.38	744,421.38	1,778,178.82

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

Data Updated: SET_CLI: 08/09/2021 14:40

Run Date: 08/09/2021 - 14:40

Portfolio CLVE

AC

AI (PRF_AI) 7.2.8

Report Ver. 7.3.6.1

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

FHN 913000
Cash Reconciliation Report
For the Period July 1, 2021 - July 31, 2021
Grouped by Fund

Trans. Date	Investment #	Fund	Trans. Type	Security ID	Par Value	Security Description	Maturity Date	Purchases	Interest	Redemptions	Cash
FHN 913000											
07/01/2021	11203	913000	Interest	996212262	51,748,803.98	INVESC 51.7M 0.85%		0.00	6.85	0.00	6.85
07/01/2021	11203	913000	Interest	996212262	51,748,803.98	INVESC 51.7M 0.85%		-6.85	0.00	0.00	-6.85
07/02/2021	11203	913000	Interest	996212262	51,748,803.98	INVESC 51.7M 0.85%		0.00	68.28	0.00	68.28
07/02/2021	11203	913000	Interest	996212262	51,748,803.98	INVESC 51.7M 0.85%		-68.28	0.00	0.00	-68.28
07/02/2021	12307	913000	Interest	3135G0V75	10,000,000.00	FNMA 10.0M 1.75% Mat. 07/02/2024	07/02/2024	0.00	87,500.00	0.00	87,500.00
07/02/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-87,500.00	0.00	0.00	-87,500.00
07/06/2021	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
07/06/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-50,000.00	0.00	0.00	-50,000.00
07/07/2021	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
07/08/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-56,875.00	0.00	0.00	-56,875.00
07/12/2021	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
07/12/2021	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
07/12/2021	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
07/12/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-163,500.00	0.00	0.00	-163,500.00
07/13/2021	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
07/13/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-59,375.00	0.00	0.00	-59,375.00
07/16/2021	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
07/16/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-67,500.00	0.00	0.00	-67,500.00
07/21/2021	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
07/21/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-120,000.00	0.00	0.00	-120,000.00
07/23/2021	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
07/23/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-47,096.25	0.00	0.00	-47,096.25
07/26/2021	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
07/26/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-92,500.00	0.00	0.00	-92,500.00
07/30/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-15,000,000.00	0.00	0.00	-15,000,000.00
07/30/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-60,000.00	0.00	0.00	-60,000.00
07/30/2021	12362	913000	Purchase	91282CAK7	16,000,000.00	UST 16.0M 0.13% Mat. 09/15/2023	09/15/2023	-15,969,375.00	-7,445.65	0.00	-15,976,820.65
07/30/2021	11203	913000	Withdrawal	996212262	51,748,803.98	INVESC 51.7M 0.08%		0.00	0.00	15,976,820.65	15,976,820.65
07/31/2021	11203	913000	Withdrawal	996212262	51,748,803.98	INVESC 51.7M 0.08%		0.00	0.00	440,583.09	440,583.09
Subtotal								-31,773,796.38	736,975.73	16,417,403.74	-14,619,416.91
Total								-31,773,796.38	736,975.73	16,417,403.74	-14,619,416.91

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