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Monthly Investment Report

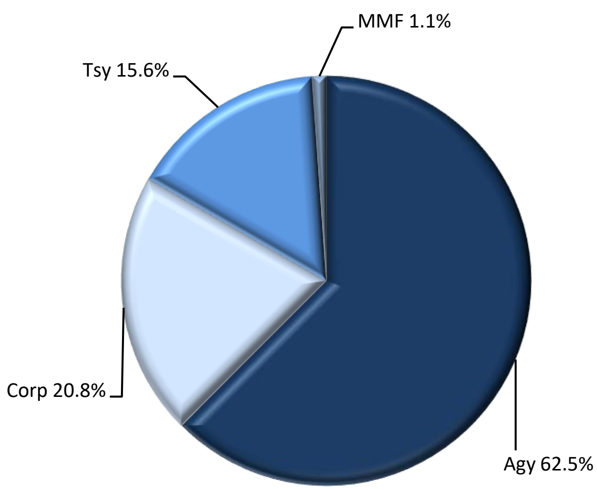
City of Las Vegas Investment Pool

FHN Main Street's Portion

May 2021

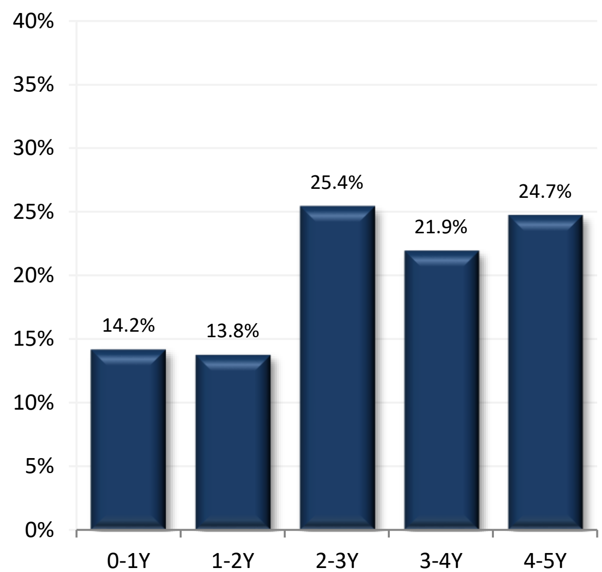
CLV Investment Pool - FHN Main Street | **5/31/2021**

SECTOR ALLOCATION



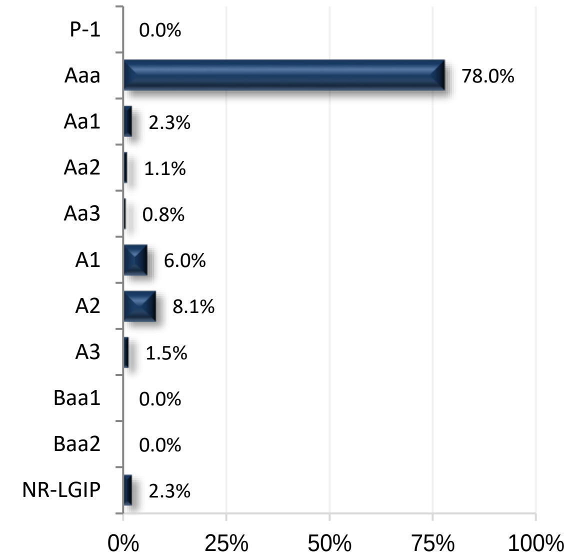
Per Book Value

MATURITY DISTRIBUTION



Per Book Value

CREDIT QUALITY (MOODY'S)



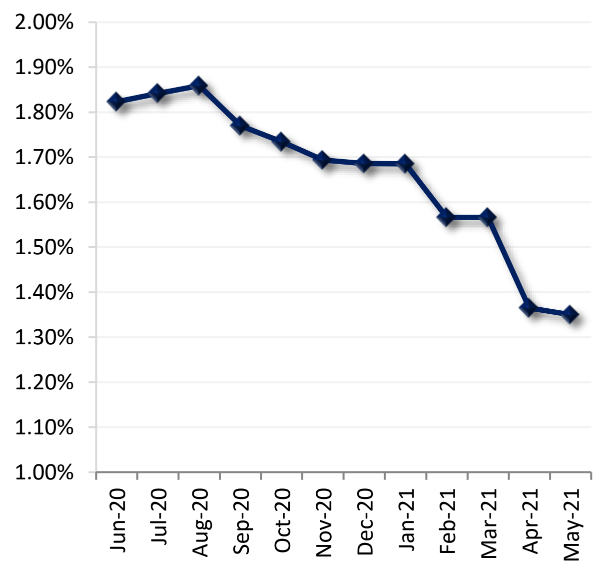
NR: Not Rated

ACCOUNT SUMMARY

	5/31/21	4/30/21
Market Value	$451,108,867	$450,437,645
Book Value*	$443,699,008	$443,374,447
Variance	$7,409,860	$7,063,198
Par Value	$441,742,966	$441,973,934
Net Asset Value	$101.670	$101.593
Book Yield	1.35%	1.37%
Years to Maturity	2.78	2.68
Effective Duration	2.47	2.46

*Book Value is Amortized

PORTFOLIO BOOK YIELD HISTORY



TOP ISSUERS

Issuer	% Portfolio
FFCB	19.4%
FNMA	18.1%
U.S. Treasury	15.6%
FHLB	13.8%
FHLMC	9.0%
BNYM	3.0%
Apple	2.3%
FAMCA	2.3%
IBM	1.7%
Honda	1.5%
Charles Schwab	1.3%
John Deere	1.2%
Truist Bank	1.1%
Jackson Life	1.1%
US Bancorp	1.1%

Per Book Value

Investment Policy Compliance

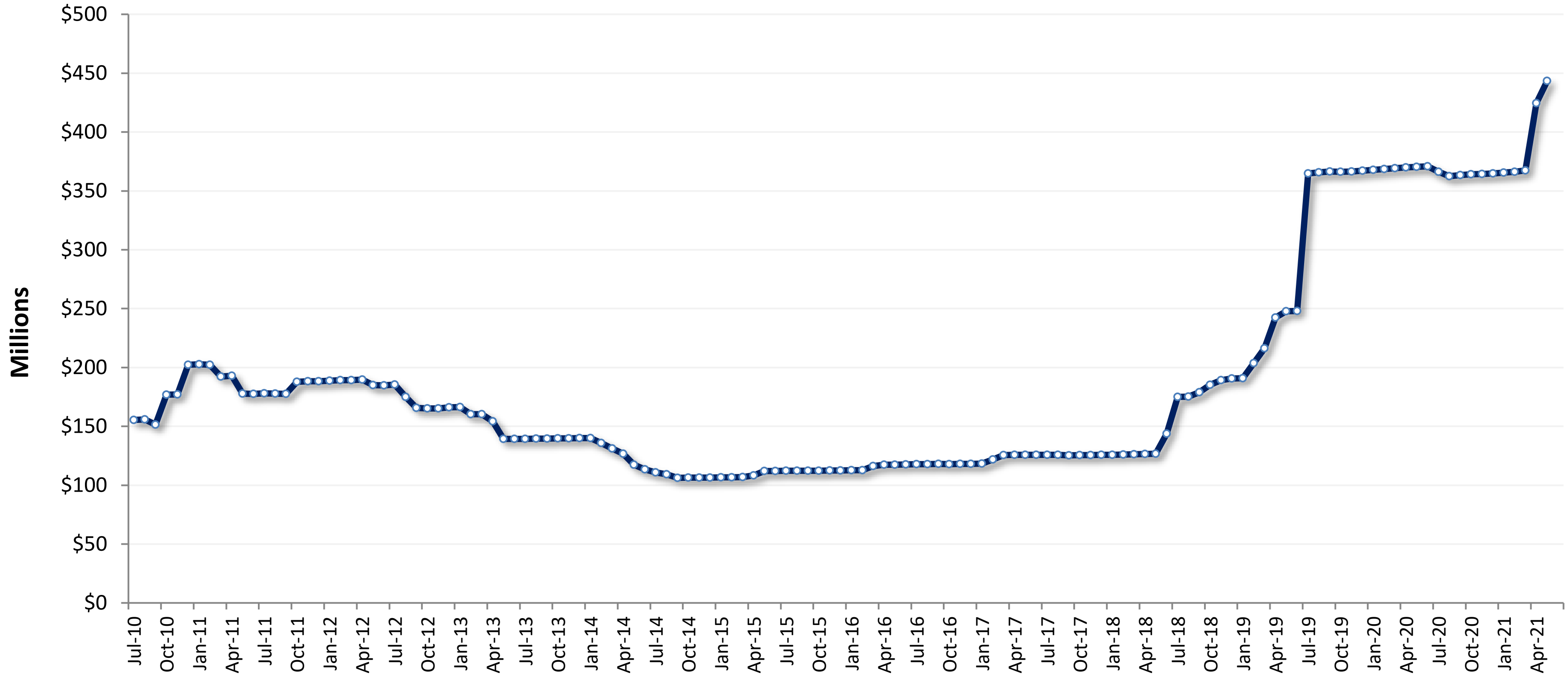
CLV Investment Pool - FHN Main Street **5/31/2021**

Item / Sector*	Parameters	In Compliance	
Weighted Average Maturity	Weighted Average Maturity (WAM) cannot exceed 3.5 years.	Yes:	2.78 Yrs
U.S. Treasuries	No limit, maximum maturity 5 years.	Yes:	15.6%
U.S. Federal Agencies	No limit, no issuer limit, maximum maturity 5 years.	Yes:	62.5%
Commercial Paper	25% limit, 10% per issuer, maximum maturity 270 days, rated A-1 or P-1, issued by domestic corporation or depository institution licensec in the United States.	Yes:	0.0%
Negotiable Certificates of Deposit	25% limit, 10% issuer limit, rated A-1 or P-1, issued by commerical banks, insured credit unions or savings and loan associations.	Yes:	0.0%
Corporate Bonds	25% limit, 5% per issuer limit, maximum maturity 5 years, A- (S&P/Fitch) or A3 (Moody's), issued by Domestic Corporations.	Yes:	20.8%
Money Market Funds	No limit, no issuer limit, rated AAA-m or Aaa-mf, treasury and agency funds.	Yes:	1.1%

* 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.

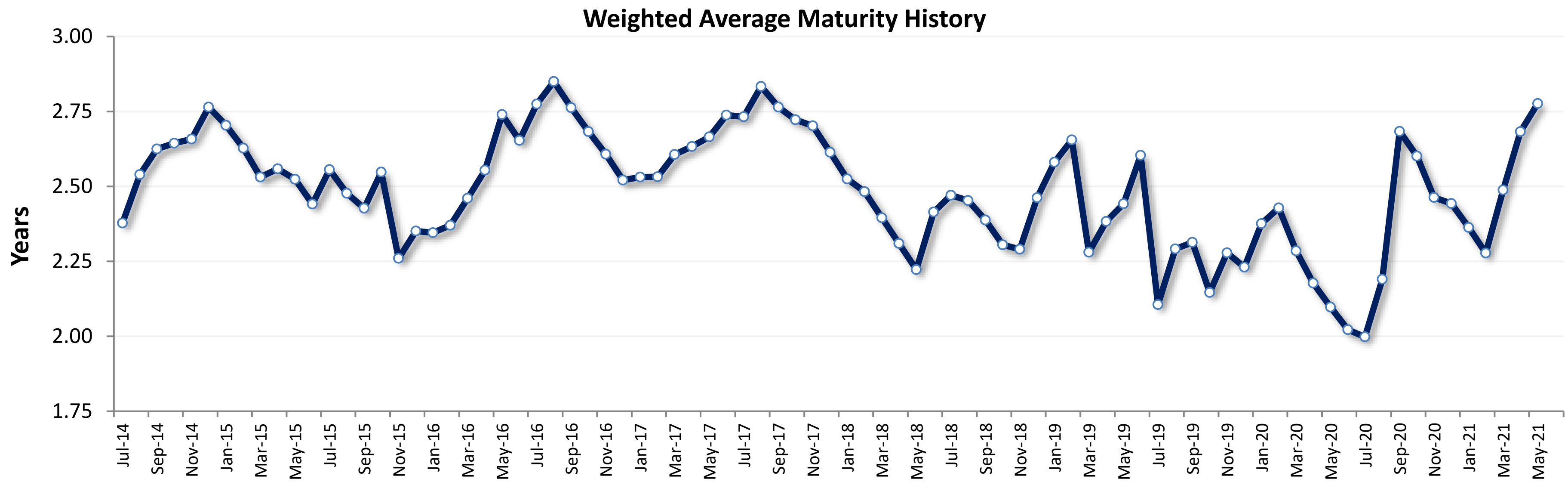
Historical Book Values



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2012	$178.0	$177.7	$177.5	$187.8	$188.2	$188.3	$188.8	$189.2	$189.3	$189.7	$185.1	$184.8
Fiscal Year 2013	$185.4	$175.1	$164.7	$165.3	$165.2	$166.2	$166.4	$160.3	$160.4	$154.3	$139.2	$139.2
Fiscal Year 2014	$139.3	$139.5	$139.6	$139.7	$139.9	$139.9	$140.0	$135.9	$131.1	$126.7	$117.3	$113.4
Fiscal Year 2015	$110.9	$109.2	$106.2	$106.4	$106.4	$106.5	$106.6	$106.8	$106.9	$108.3	$112.1	$112.1
Fiscal Year 2016	$112.2	$112.2	$112.2	$112.3	$112.5	$112.5	$112.7	$112.8	$116.2	$117.4	$117.5	$117.6
Fiscal Year 2017	$117.8	$117.9	$118.0	$117.9	$118.0	$118.1	$118.3	$121.9	$125.6	$125.7	$125.8	$125.9
Fiscal Year 2018	$125.9	$125.8	$125.4	$125.5	$125.6	$125.7	$125.9	$126.1	$126.3	$126.5	$126.6	$143.8
Fiscal Year 2019	$175.0	$175.3	$179.0	$185.4	$189.2	$190.5	$190.9	$203.6	$216.3	$242.3	$247.8	$248.1
Fiscal Year 2020	$364.9	$365.8	$366.4	$366.3	$366.4	$367.1	$367.8	$368.6	$369.3	$370.0	$370.4	$370.9
Fiscal Year 2021	$366.2	$362.6	$363.4	$364.0	$364.4	$364.9	$365.6	$366.3	$367.4	$424.6	$443.4	

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

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


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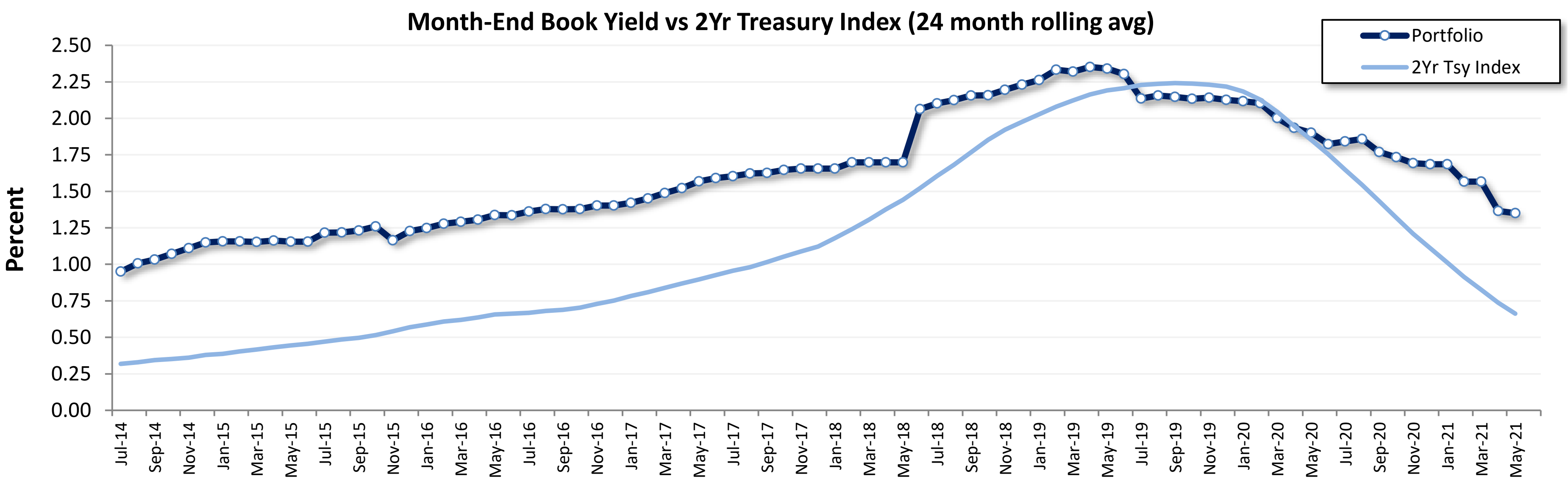
Jan-21
Mar-21
May-21


Month-End Book Yield vs 2Yr Treasury Index (24 month rolling avg)
Portfolio
2Yr Tsy Index
Percent
2.50
2.25
2.00
1.75
1.50
1.25
1.00
0.75
0.50
0.25
0.00
Jul-14
Sep-14
Nov-14
Jan-15
Mar-15
May-15
Jul-15
Sep-15
Nov-15
Jan-16
Mar-16
May-16
Jul-16
Sep-16
Nov-16
Jan-17
Mar-17
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Jul-17
Sep-17
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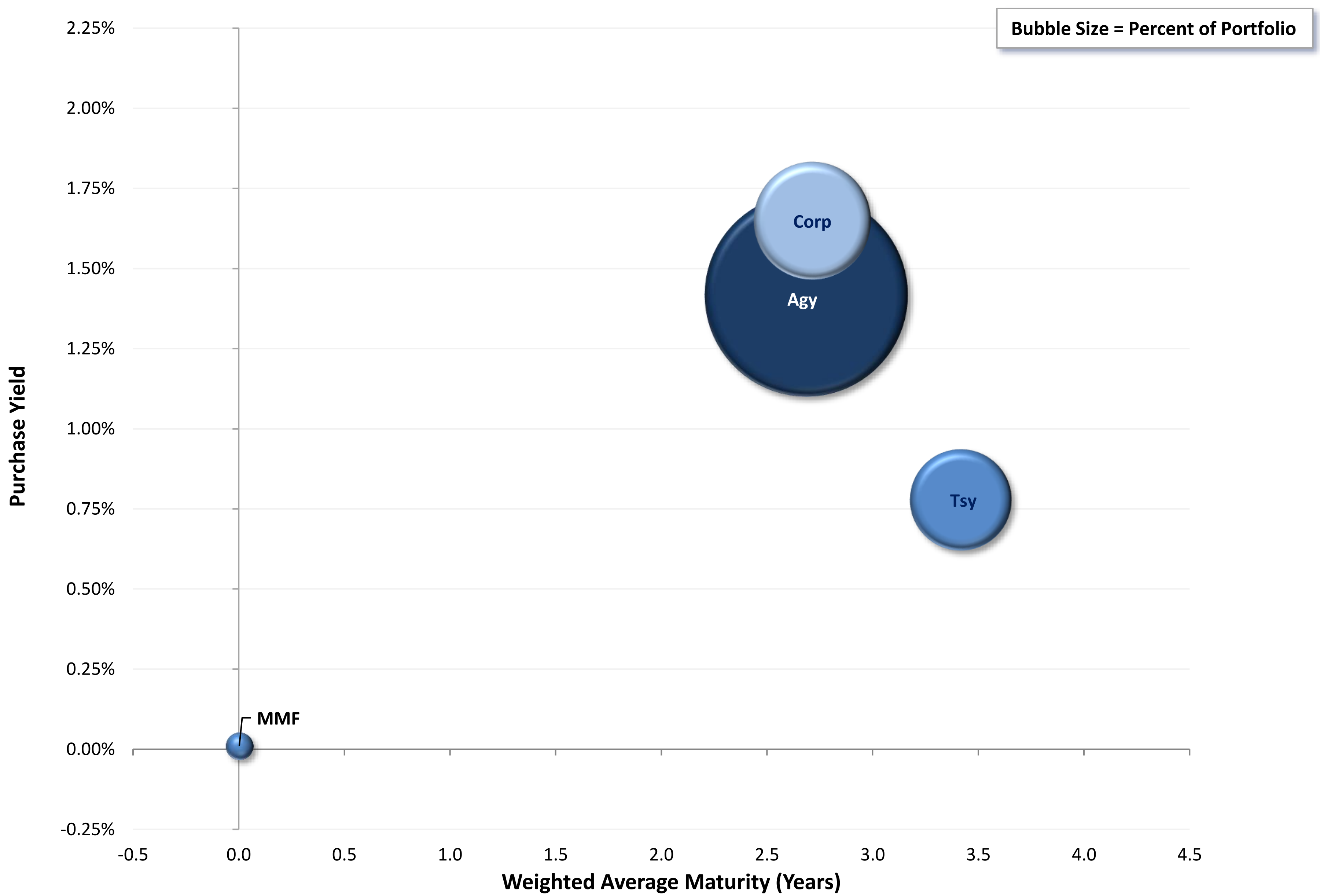
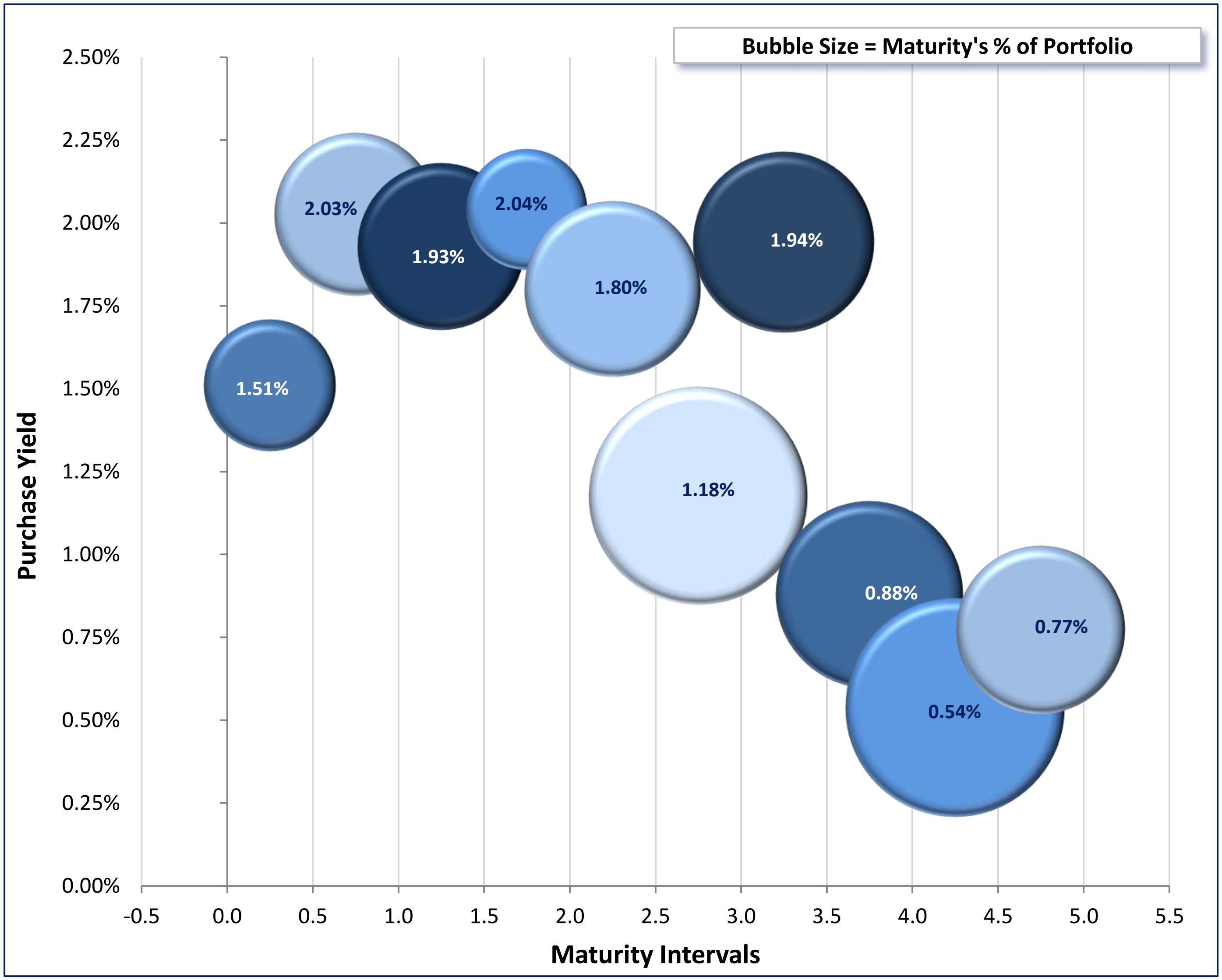
Nov-18
Jan-19
Mar-19
May-19
Jul-19
Sep-19
Nov-19
Jan-20
Mar-20
May-20
Jul-20
Sep-20
Nov-20
Jan-21
Mar-21
May-21

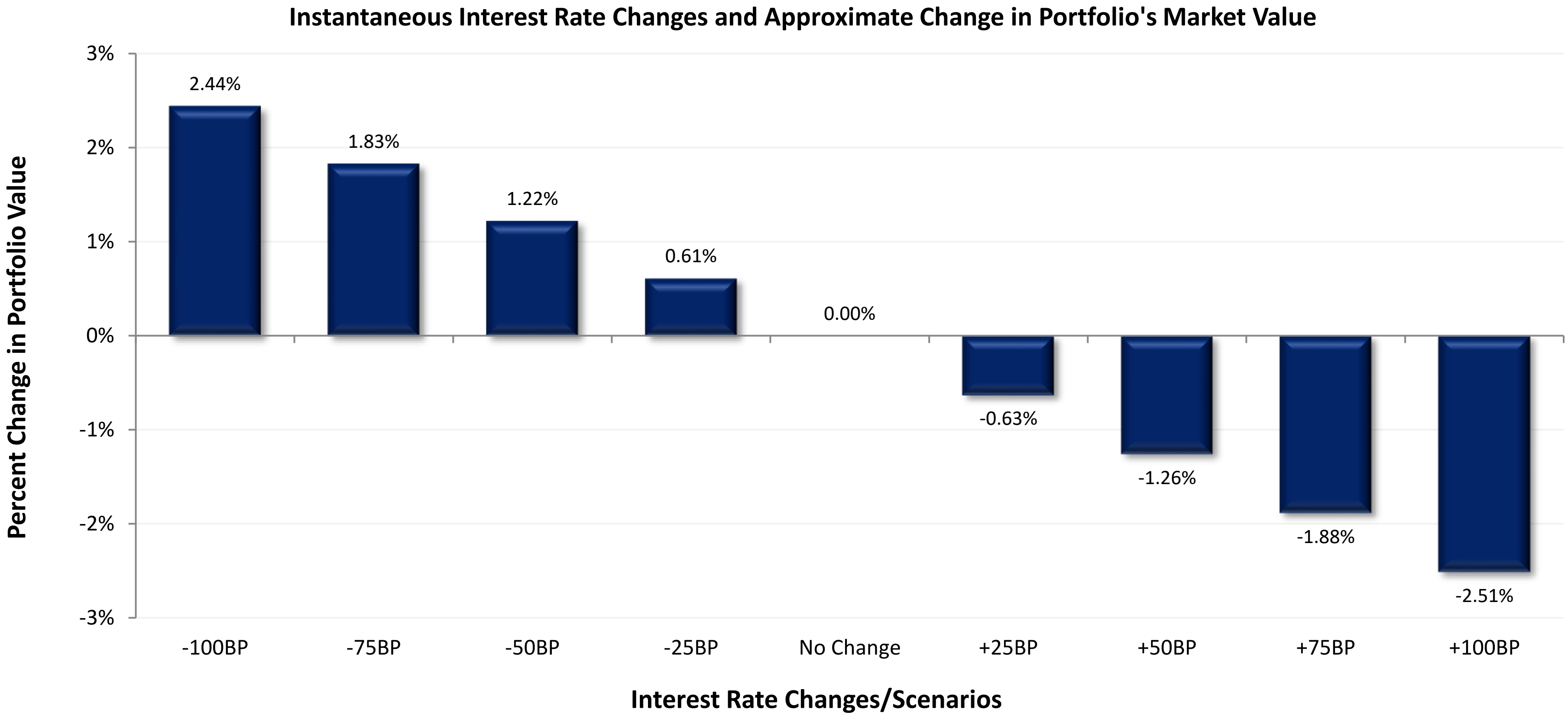
Purchase Yield per WAM per Sector Percent of Portfolio



Years	Purchase Yield	% of Portfolio*
0 to .5	1.51%	5.62%
.5 to 1.0	2.03%	8.57%
1.0 to 1.5	1.93%	9.03%
1.5 to 2.0	2.04%	4.73%
2.0 to 2.5	1.80%	10.02%
2.5 to 3.0	1.18%	15.40%
3.0 to 3.5	1.94%	10.61%
3.5 to 4.0	0.88%	11.32%
4.0 to 4.5	0.54%	15.55%
4.5 to 5.0	0.77%	9.17%
Total	**1.35%**	**100.00%**

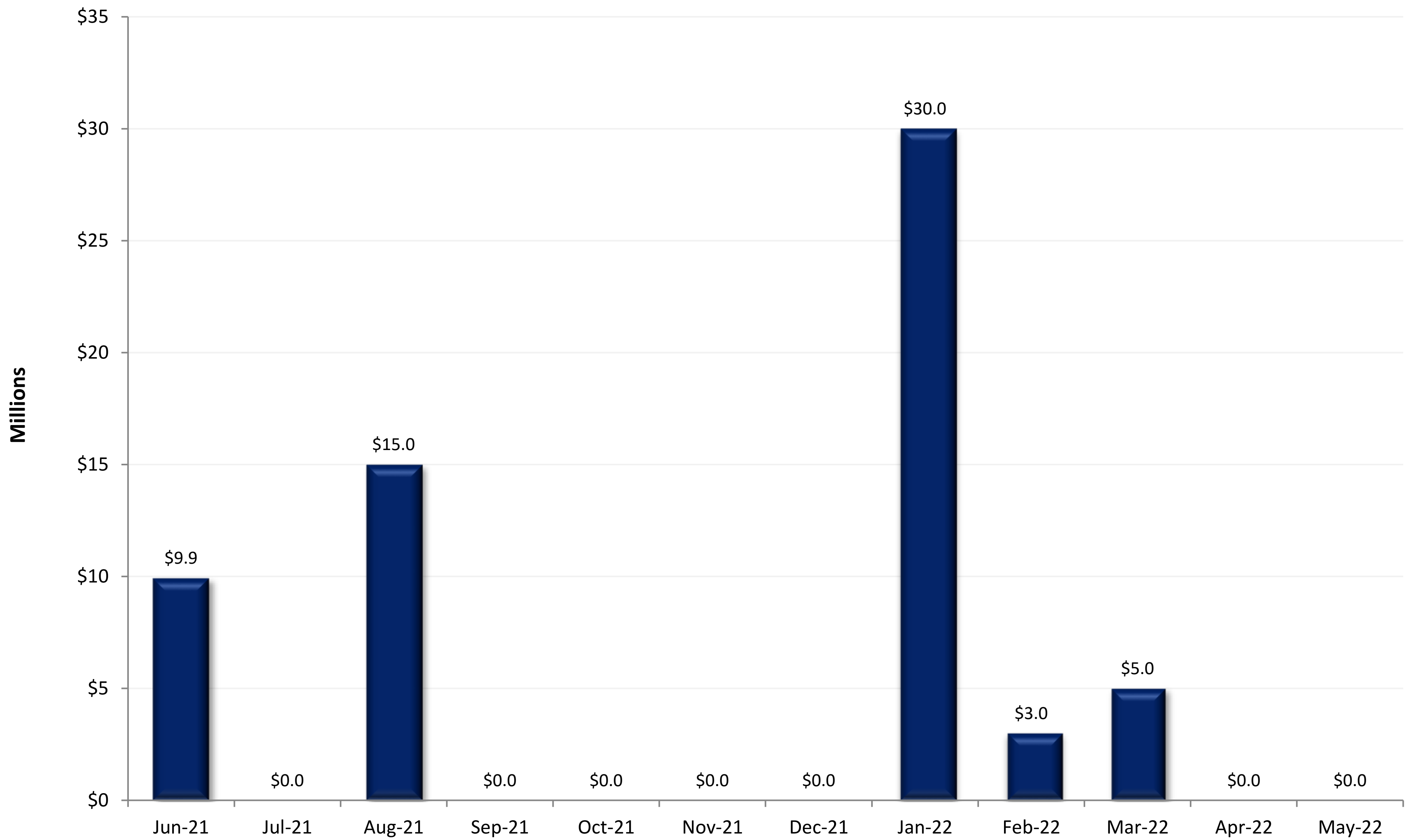
*Based on Book Value





Interest Rate Change	Portfolio Value	Value Change	Percent Change
-100 Basis Points	$462,115,924	$11,007,056	2.44%
-75 Basis Points	$459,364,160	$8,255,292	1.83%
-50 Basis Points	$456,612,395	$5,503,528	1.22%
-25 Basis Points	$453,860,631	$2,751,764	0.61%
No Change	$451,108,867	$0	0.00%
+25 Basis Points	$448,278,159	-$2,830,708	-0.63%
+50 Basis Points	$445,447,451	-$5,661,416	-1.26%
+75 Basis Points	$442,616,743	-$8,492,124	-1.88%
+100 Basis Points	$439,786,035	-$11,322,833	-2.51%

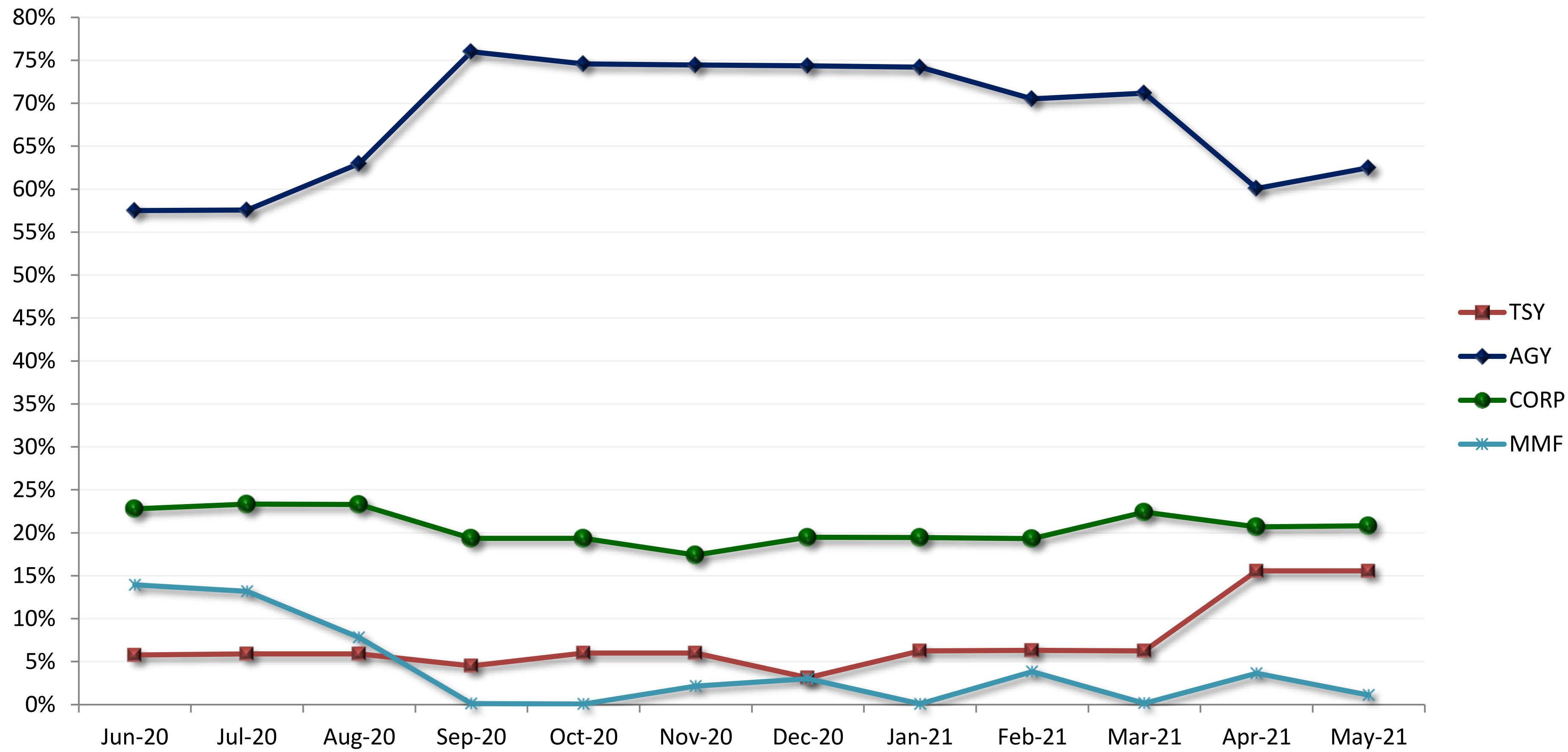
Next Twelve Months Maturities



	Jun-21	Jul-21	Aug-21	Sep-21	Oct-21	Nov-21	Dec-21	Jan-22	Feb-22	Mar-22	Apr-22	May-22
Maturities	$9.9	$0.0	$15.0	$0.0	$0.0	$0.0	$0.0	$30.0	$3.0	$5.0	$0.0	$0.0

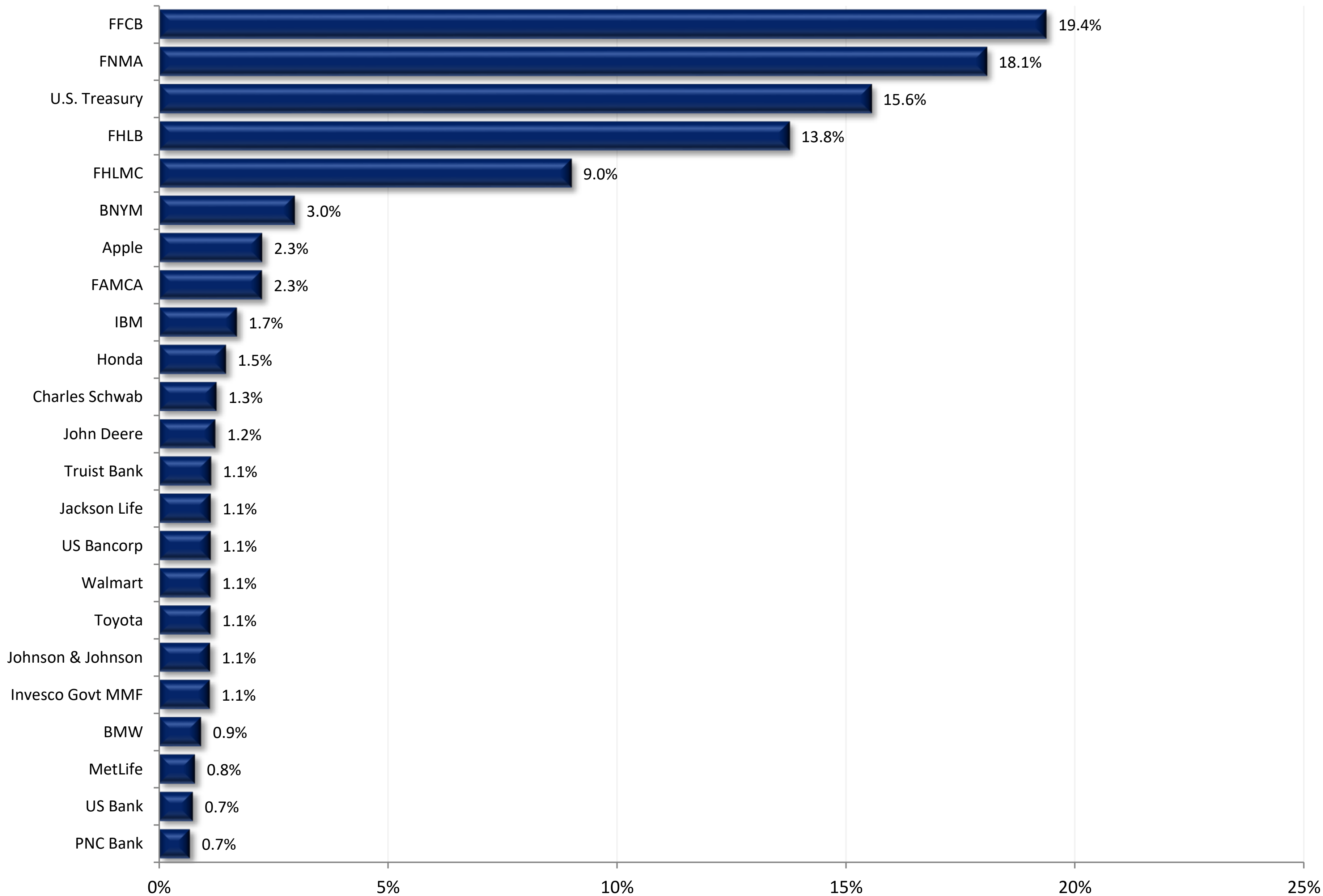
Par Value in Millions

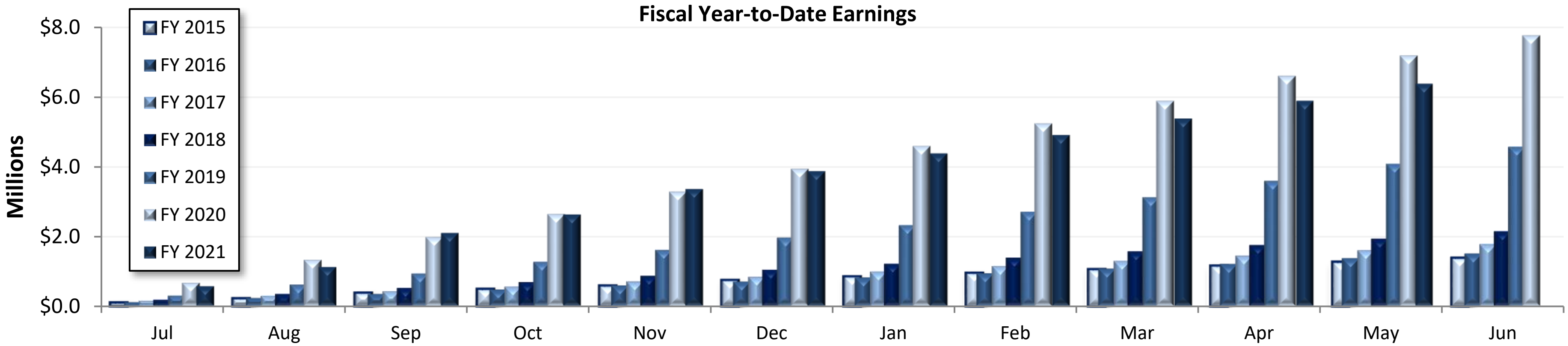
Historical Sector Allocation



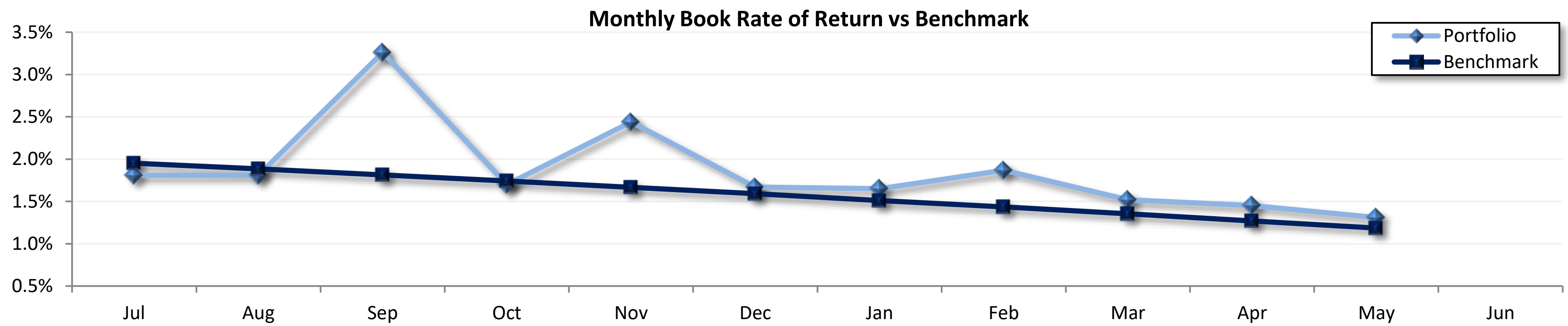
Sector	Jun-20	Jul-20	Aug-20	Sep-20	Oct-20	Nov-20	Dec-20	Jan-21	Feb-21	Mar-21	Apr-21	May-21
Agency	57.5%	57.6%	63.0%	76.0%	74.6%	74.5%	74.4%	74.2%	70.5%	71.2%	60.1%	62.5%
Treasury	5.8%	5.9%	5.9%	4.5%	6.0%	6.0%	3.1%	6.3%	6.3%	6.2%	15.6%	15.6%
Corporates	22.8%	23.3%	23.3%	19.4%	19.4%	17.4%	19.5%	19.4%	19.3%	22.4%	20.7%	20.8%
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	13.9%	13.2%	7.8%	0.1%	0.1%	2.2%	3.0%	0.1%	3.9%	0.2%	3.6%	1.1%
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%

Issuer Allocation





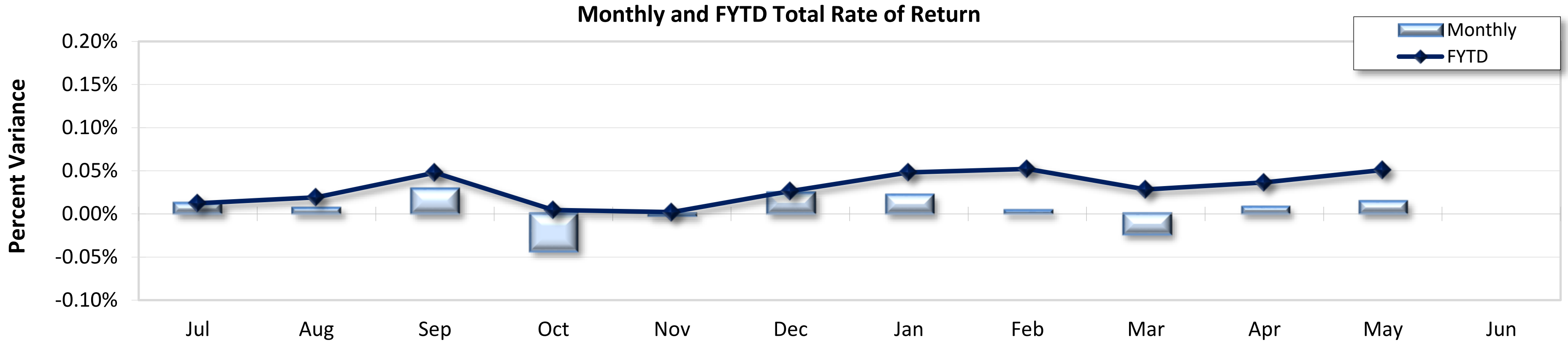
Fiscal YTD ($Mil)	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
FY 2015	$0.116	$0.232	$0.394	$0.504	$0.600	$0.755	$0.856	$0.956	$1.061	$1.163	$1.275	$1.382
FY 2016	$0.113	$0.227	$0.342	$0.468	$0.587	$0.698	$0.816	$0.933	$1.067	$1.205	$1.369	$1.499
FY 2017	$0.146	$0.288	$0.423	$0.559	$0.706	$0.846	$0.991	$1.151	$1.300	$1.450	$1.603	$1.776
FY 2018	$0.178	$0.347	$0.516	$0.687	$0.865	$1.039	$1.214	$1.387	$1.567	$1.745	$1.925	$2.142
FY 2019	$0.302	$0.612	$0.930	$1.264	$1.604	$1.957	$2.313	$2.698	$3.120	$3.588	$4.073	$4.563
FY 2020	$0.669	$1.326	$1.983	$2.643	$3.293	$3.944	$4.596	$5.240	$5.884	$6.599	$7.188	$7.759
FY 2021	$0.563	$1.119	$2.091	$2.617	$3.349	$3.866	$4.379	$4.905	$5.378	$5.883	$6.377	



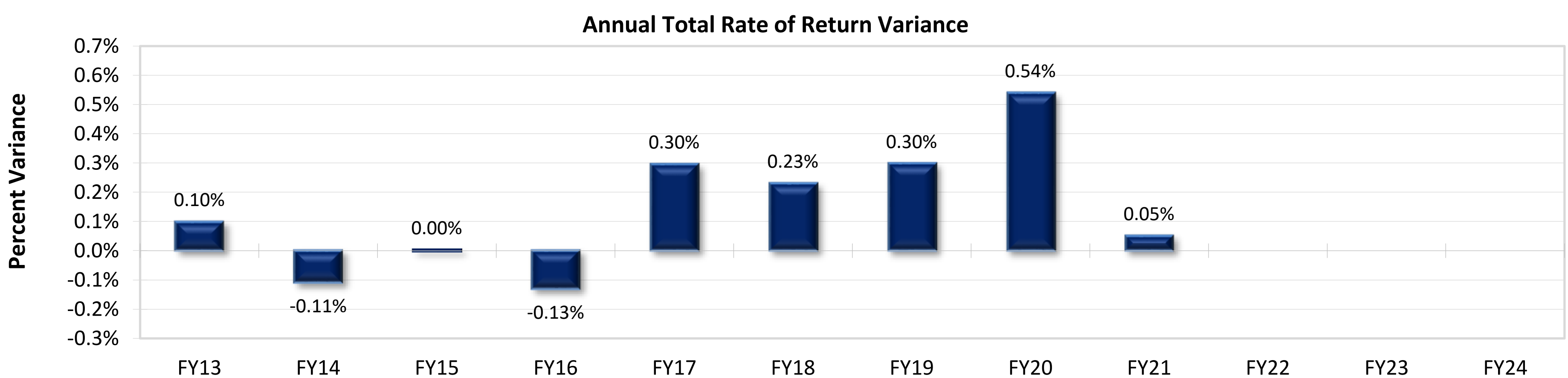
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Book Rate of Rtn	1.81%	1.81%	3.26%	1.70%	2.44%	1.67%	1.65%	1.87%	1.52%	1.45%	1.31%	
Benchmark*	1.95%	1.88%	1.81%	1.74%	1.67%	1.59%	1.51%	1.43%	1.35%	1.27%	1.19%	
Variance	-0.14%	-0.07%	1.45%	-0.04%	0.77%	0.08%	0.14%	0.44%	0.17%	0.18%	0.12%	

*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%

Historical Total Rate of Return Performance



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Portfolio	0.207%	0.030%	0.040%	-0.076%	0.109%	0.127%	-0.004%	-0.247%	-0.117%	0.177%	0.176%	
Benchmark	0.195%	0.023%	0.012%	-0.033%	0.111%	0.103%	-0.025%	-0.251%	-0.094%	0.169%	0.162%	
Monthly Variance	0.012%	0.007%	0.029%	-0.043%	-0.002%	0.024%	0.022%	0.004%	-0.024%	0.008%	0.014%	
FTYD Variance	0.012%	0.019%	0.048%	0.004%	0.002%	0.026%	0.048%	0.052%	0.028%	0.037%	0.051%	

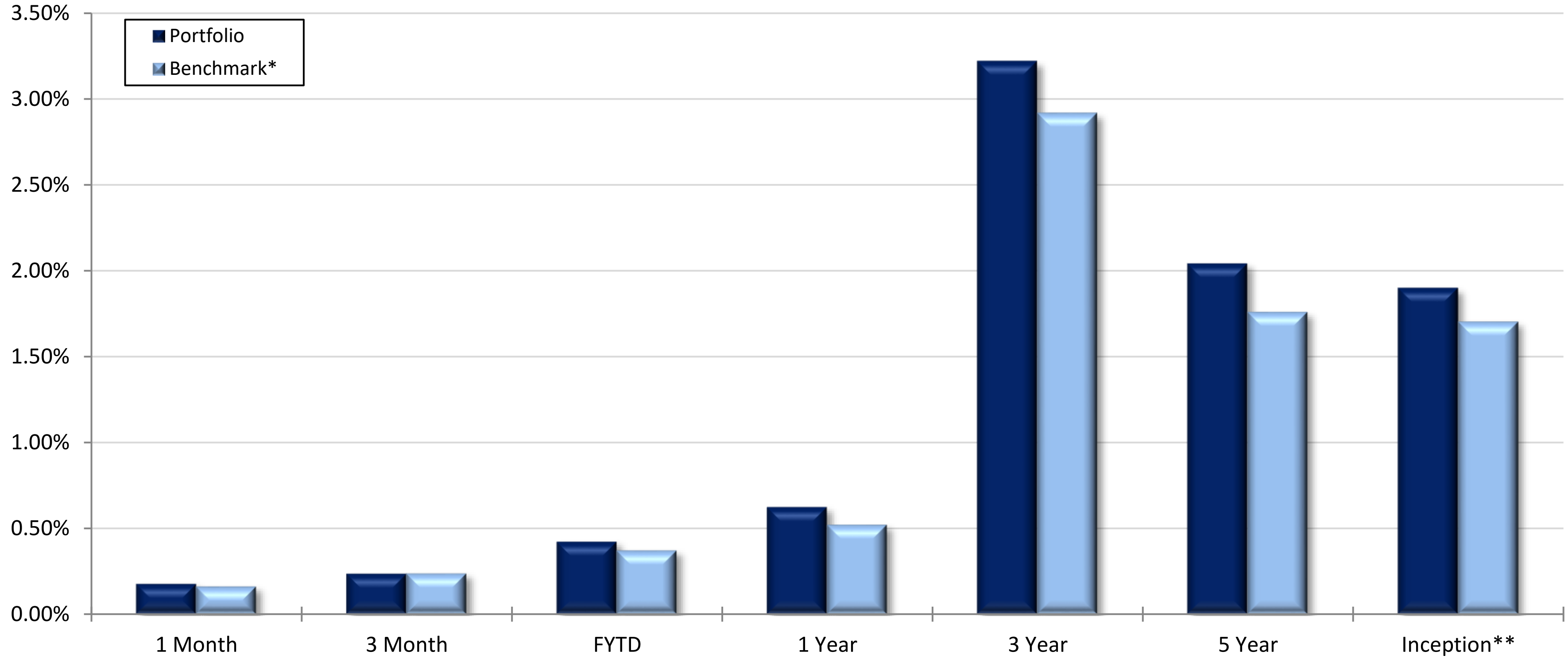


	FY13	FY14	FY15	FY16	FY17	FY18	FY19	FY20	FY21	FY22	FY23	FY24
Portfolio	0.077%	1.086%	1.374%	2.259%	-0.197%	-0.096%	4.577%	4.718%	0.422%			
Benchmark	-0.022%	1.195%	1.371%	2.389%	-0.493%	-0.326%	4.279%	4.178%	0.371%			
Yearly Variance	0.099%	-0.109%	0.003%	-0.130%	0.296%	0.230%	0.298%	0.540%	0.051%			

Index Beginning March 2019: ICE BofAML 0-1Y Tsy 10%, 1-5Y Tsy 20%, 0-1Y Agy 10%, 0-5Y Agy 40%, 0-1Y AAA-A Corp 5%, 1-5Y AAA-A Ex Yankee 15%

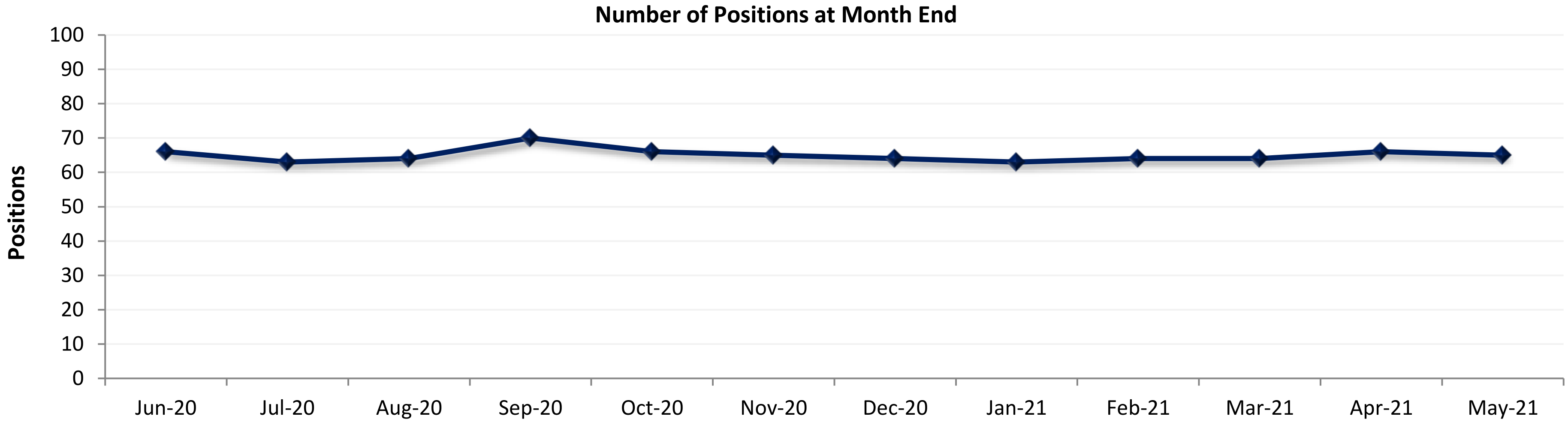
Previous Index: ICE BofAML 1-5Y Tsy/Agy (GVA0) - FTN Main Street started management 7/1/2014. Prior data is from the City of Las Vegas

Total Return

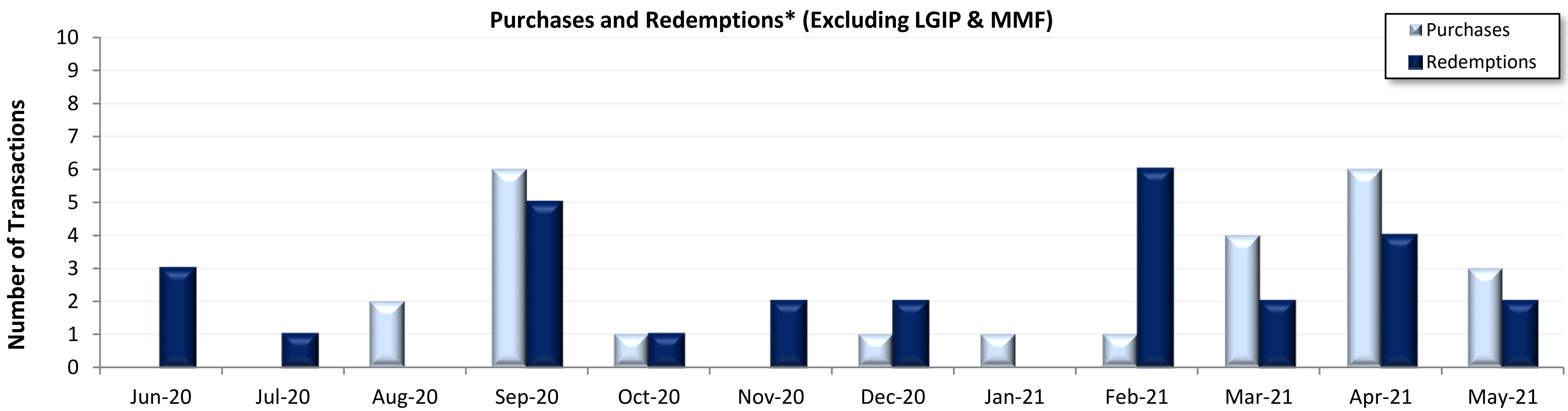


	1 Month	3 Month	FYTD	1 Year	3 Year	5 Year	Inception
Portfolio	0.18%	0.24%	0.42%	0.62%	3.22%	2.04%	1.90%
Benchmark*	0.16%	0.24%	0.37%	0.52%	2.92%	1.76%	1.70%
Variance	0.01%	0.00%	0.05%	0.10%	0.30%	0.28%	0.20%

*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



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



*Redemptions include maturities, calls, and sells

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

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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Money Market Sweep	4,937,965.92	4,937,965.92	4,937,965.92	1.11	1	1	0.010	0.010
Corporate Notes	90,305,000.00	94,124,871.35	92,357,994.30	20.82	1,465	991	1.626	1.649
Federal Agency Coupon	277,000,000.00	282,511,530.00	277,358,704.45	62.51	1,592	980	1.397	1.417
Treasury Coupon	69,500,000.00	69,534,500.00	69,044,343.08	15.56	1,426	1,247	0.767	0.778
Investments	**441,742,965.92**	**451,108,867.27**	**443,699,007.75**	**100.00%**	**1,522**	**1,013**	**1.332**	**1.350**

Total Earnings	May 31 Month Ending	Fiscal Year To Date
Current Year	493,338.52	6,376,593.83
Average Daily Balance	**443,427,745.07**	**377,567,787.58**
Effective Rate of Return	**1.31%**	**1.84%**

Cory DeMille, Senior Financial Analyst

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Moody's	S&P	Maturity Date
Money Market Sweep												
996212262	11203	Invesco Govt MMF			4,937,965.92	4,937,965.92	4,937,965.92	0.010	0.010	Aaa	AAA	
		Subtotal and Average	**17,418,603.93**		**4,937,965.92**	**4,937,965.92**	**4,937,965.92**		**0.010**			
Corporate Notes												
037833DT4	12348	Apple		03/15/2021	7,000,000.00	7,107,800.00	7,066,036.91	1.125	0.881	Aa1	AA+	05/11/2025
037833EB2	12349	Apple		03/26/2021	3,000,000.00	2,971,080.00	2,954,994.08	0.700	1.029	Aa1	AA+	02/08/2026
06406RAA5	12255	BNYM		05/10/2017	3,000,000.00	3,042,780.00	3,003,156.06	2.600	2.436	A1	A	02/07/2022
06406RAN7	12345	BNYM		02/19/2021	5,000,000.00	5,156,500.00	5,176,563.59	1.600	0.679	A1	A	04/24/2025
06406RAS6	12354	BNYM		04/26/2021	5,000,000.00	5,006,450.00	4,994,823.38	0.500	0.536	A1	A	04/26/2024
05565EAW5	12316	BMW		12/06/2019	4,000,000.00	4,218,520.00	4,089,288.62	3.450	2.201	A2	A	04/12/2023
24422EUE7	12352	John Deere		04/16/2021	5,000,000.00	5,493,200.00	5,484,686.14	3.450	0.840	A2	A	03/13/2025
02665WCT6	12287B	Honda		01/15/2019	2,000,000.00	2,162,440.00	1,999,717.23	3.550	3.562	A3	A-	01/12/2024
02665WDD0	12312	Honda		09/27/2019	2,000,000.00	2,098,020.00	1,993,890.10	2.150	2.249	A3	A-	09/10/2024
02665WDH1	12323	Honda		02/14/2020	2,500,000.00	2,580,950.00	2,509,396.93	1.950	1.750	A3	A-	05/10/2023
459200HU8	12343	IBM		12/11/2020	7,000,000.00	7,590,100.00	7,565,145.83	3.625	0.599	A2	A-	02/12/2024
46849LTK7	12308	Jackson Life		08/06/2019	5,000,000.00	5,267,900.00	5,039,393.16	2.650	2.375	A2	A	06/21/2024
478160CN2	12347	Johnson & Johnson		03/05/2021	5,000,000.00	4,974,700.00	4,959,951.11	0.550	0.742	Aaa	AAA	09/01/2025
59217GCT4	12288B	MetLife		01/30/2019	3,500,000.00	3,773,280.00	3,511,877.99	3.600	3.457	Aa3	AA-	01/11/2024
69353RFL7	12290	PNC Bank		02/08/2019	3,000,000.00	3,183,810.00	3,015,868.17	3.500	3.217	A2	A	06/08/2023
808513BB0	12357	Charles Schwab		05/21/2021	5,000,000.00	5,599,850.00	5,596,157.99	4.200	1.005	A2	A	03/24/2025
89788JAB5	12341	Truist Bank		09/30/2020	5,000,000.00	5,085,800.00	5,071,566.33	1.250	0.437	A2	A	03/09/2023
89236TDP7	12390A	Toyota		01/31/2017	5,000,000.00	5,073,150.00	4,998,003.93	2.600	2.670	A1	A+	01/11/2022
90331HNL3	12293	US Bank		02/25/2019	3,305,000.00	3,444,041.35	3,294,036.04	2.850	3.065	A1	AA-	01/23/2023
91159HHX1	12310	US Bancorp		08/07/2019	5,000,000.00	5,285,700.00	5,033,445.82	2.400	2.176	A1	A+	07/30/2024
931142EJ8	12274	Walmart		06/27/2018	5,000,000.00	5,008,800.00	4,999,994.89	3.125	3.127	Aa2	AA	06/23/2021
		Subtotal and Average	**91,186,701.00**		**90,305,000.00**	**94,124,871.35**	**92,357,994.30**		**1.649**			
Federal Agency Coupon												
3133EHTS2	12259	FFCB		08/31/2017	5,000,000.00	5,104,700.00	5,006,977.77	1.900	1.775	Aaa	AA+	08/03/2022
3133EJYL7	12280	FFCB		09/21/2018	5,000,000.00	5,288,950.00	4,972,075.78	2.800	3.068	Aaa	AA+	09/05/2023
3133EJWA3	12284	FFCB		12/14/2018	6,000,000.00	6,276,300.00	6,005,142.67	2.900	2.845	Aaa	AA+	02/03/2023
3133EJ5G0	12286	FFCB		01/16/2019	5,000,000.00	5,313,150.00	4,998,897.50	2.700	2.709	Aaa	AA+	01/16/2024
3133EKMV5	12303	FFCB		05/23/2019	10,000,000.00	10,307,100.00	10,000,000.00	2.200	2.200	Aaa	AA+	11/23/2022
3133EKNX0	12305	FFCB		06/04/2019	7,000,000.00	7,374,500.00	7,032,881.01	2.160	1.995	Aaa	AA+	06/03/2024
3133EKPT7	12306	FFCB		06/07/2019	5,000,000.00	5,193,600.00	5,016,916.83	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	10,455,700.00	10,027,630.37	1.850	1.758	Aaa	AA+	07/26/2024
3133EK4X1	12314	FFCB		11/01/2019	10,000,000.00	10,321,800.00	9,975,047.92	1.600	1.707	Aaa	AA+	11/01/2023
3133EK6J0	12315	FFCB		11/26/2019	8,000,000.00	8,334,960.00	7,987,282.92	1.625	1.673	Aaa	AA+	11/08/2024
3133ELHR8	12319	FFCB		01/21/2020	15,000,000.00	15,145,950.00	15,000,172.50	1.600	1.598	Aaa	AA+	01/21/2022
313383YJ4	12283	FHLB		11/27/2018	5,000,000.00	5,352,750.00	5,035,034.63	3.375	3.040	Aaa	AA+	09/08/2023
3130A0F70	12285	FHLB		12/14/2018	5,000,000.00	5,393,150.00	5,054,627.29	3.375	2.906	Aaa	AA+	12/08/2023
313378WG2	12291	FHLB		02/12/2019	5,000,000.00	5,095,200.00	4,998,611.36	2.500	2.537	Aaa	AA+	03/11/2022
313380GJ0	12311	FHLB		09/26/2019	10,000,000.00	10,241,000.00	10,047,997.37	2.000	1.612	Aaa	AA+	09/09/2022
3130AJXD6	12338	FHLB		09/10/2020	10,000,000.00	9,985,400.00	9,971,730.89	0.125	0.250	Aaa	AA+	09/08/2023
3130AM4L3	12353	FHLB		04/29/2021	10,000,000.00	10,004,400.00	10,000,000.00	0.500	0.500	Aaa	AA+	04/29/2026
3130AMFV9	12356	FHLB		05/20/2021	6,000,000.00	6,000,720.00	6,000,000.00	0.750	0.750	Aaa	AA+	11/20/2025
3130AMPD8	12358	FHLB		05/28/2021	10,000,000.00	10,000,100.00	10,000,000.00	0.385	0.385	Aaa	AA+	05/28/2024
3137EAEC9	12241	FHLMC		08/12/2016	5,000,000.00	5,010,750.00	4,998,998.11	1.125	1.230	Aaa	AA+	08/12/2021
3134GBRT1	12257	FHLMC		06/29/2017	5,000,000.00	5,102,650.00	5,000,000.00	2.000	2.000	Aaa	AA+	06/29/2022
3134GWL38	12337	FHLMC		09/15/2020	10,000,000.00	9,917,100.00	10,000,000.00	0.540	0.540	Aaa	AA+	09/15/2025
3137EAEX3	12340	FHLMC		09/30/2020	10,000,000.00	9,884,800.00	9,984,679.09	0.375	0.411	Aaa	AA+	09/23/2025
3137EAEC9	12395A	FHLMC		02/09/2017	5,000,000.00	5,010,750.00	4,993,346.21	1.125	1.831	Aaa	AA+	08/12/2021
3137EADB2	12437A	FHLMC		09/29/2017	5,000,000.00	5,072,050.00	5,013,781.54	2.375	1.907	Aaa	AA+	01/13/2022
3135G0S38	12248	FNMA		02/06/2017	5,000,000.00	5,057,800.00	4,999,262.07	2.000	2.026	Aaa	AA+	01/05/2022
3135G0T78	12262	FNMA		11/07/2017	5,000,000.00	5,125,650.00	4,997,645.70	2.000	2.037	Aaa	AA+	10/05/2022
3135G0V75	12307	FNMA		07/09/2019	10,000,000.00	10,430,000.00	9,954,580.98	1.750	1.905	Aaa	AA+	07/02/2024
3135G0X24	12321	FNMA		01/14/2020	7,000,000.00	7,292,460.00	6,980,773.23	1.625	1.705	Aaa	AA+	01/07/2025
3135G0V34	12322	FNMA		02/06/2020	10,000,000.00	10,602,100.00	10,261,063.79	2.500	1.492	Aaa	AA+	02/05/2024
3136G4V34	12334	FNMA		08/26/2020	10,000,000.00	9,929,400.00	10,000,000.00	0.550	0.550	Aaa	AA+	08/26/2025
3135G04Z3	12335	FNMA		08/28/2020	10,000,000.00	9,968,300.00	10,011,974.74	0.500	0.470	Aaa	AA+	06/17/2025
3136G4X24	12336	FNMA		09/10/2020	10,000,000.00	9,949,600.00	10,008,054.78	0.600	0.583	Aaa	AA+	08/29/2025
3135G04Z3	12339	FNMA		09/24/2020	8,000,000.00	7,974,640.00	8,024,349.31	0.500	0.424	Aaa	AA+	06/17/2025
3135G0N82	12363A	FNMA		08/31/2016	5,000,000.00	5,013,650.00	4,999,168.09	1.250	1.332	Aaa	AA+	08/17/2021
31422XCK6	12346	FAMCA		03/16/2021	10,000,000.00	9,980,400.00	10,000,000.00	0.875	0.875			03/16/2026
		Subtotal and Average	**265,783,159.82**		**277,000,000.00**	**282,511,530.00**	**277,358,704.45**		**1.417**			
Treasury Coupon												
912828S92	12320	U.S. Treasury		01/14/2020	6,500,000.00	6,651,840.00	6,450,396.06	1.250	1.614	Aaa	AA+	07/31/2023
91282CBR1	12350	U.S. Treasury		04/12/2021	20,000,000.00	19,998,400.00	19,956,808.87	0.250	0.328	Aaa	AA+	03/15/2024
912828ZF0	12351	U.S. Treasury		04/15/2021	20,000,000.00	19,986,800.00	19,913,832.34	0.500	0.614	Aaa	AA+	03/31/2025

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Treasury Coupon												
91282CBQ3	12355	U.S. Treasury		04/29/2021	18,000,000.00	17,793,360.00	17,729,525.41	0.500	0.824	Aaa	AA+	02/28/2026
9128282P4	12441A	U.S. Treasury		10/30/2017	5,000,000.00	5,104,100.00	4,993,780.40	1.875	1.987	Aaa	AA+	07/31/2022
		Subtotal and Average	**69,039,280.32**		**69,500,000.00**	**69,534,500.00**	**69,044,343.08**		**0.778**			
		Total and Average	**443,427,745.07**		**441,742,965.92**	**451,108,867.27**	**443,699,007.75**		**1.350**			

CLV FHNMS - 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 360	YTM 365	Days to Maturity
996212262	11203	913000	PA1	Invesco Govt MMF	07/01/2020	4,937,965.92	0.010		4,937,965.92	1	4,937,965.92	0.010	0.010	1
931142EJ8	12274	913000	MTN	Walmart	06/27/2018	4,999,994.89	3.125	06/23/2021	5,000,000.00	1,092	5,000,000.00	3.084	3.127	22
3137EAEC9	12241	913000	FAC	FHLMC	08/12/2016	4,998,998.11	1.125	08/12/2021	5,000,000.00	1,826	5,000,000.00	1.213	1.230	72
3137EAEC9	12395A	913000	FAC	FHLMC	02/09/2017	4,993,346.21	1.125	08/12/2021	5,000,000.00	1,645	5,000,000.00	1.806	1.831	72
3135G0N82	12363A	913000	FAC	FNMA	08/31/2016	4,999,168.09	1.250	08/17/2021	5,000,000.00	1,812	5,000,000.00	1.313	1.332	77
3135G0S38	12248	913000	FAC	FNMA	02/06/2017	4,999,262.07	2.000	01/05/2022	5,000,000.00	1,794	5,000,000.00	1.998	2.026	218
89236TDP7	12390A	913000	MTN	Toyota	01/31/2017	4,998,003.93	2.600	01/11/2022	5,000,000.00	1,806	5,000,000.00	2.633	2.670	224
3137EADB2	12437A	913000	FAC	FHLMC	09/29/2017	5,013,781.54	2.375	01/13/2022	5,000,000.00	1,567	5,000,000.00	1.881	1.907	226
3133ELHR8	12319	913000	FAC	FFCB	01/21/2020	15,000,172.50	1.600	01/21/2022	15,000,000.00	731	15,000,000.00	1.576	1.598	234
06406RAA5	12255	913000	MTN	BNYM	05/10/2017	3,003,156.06	2.600	02/07/2022	3,000,000.00	1,734	3,000,000.00	2.402	2.436	251
313378WG2	12291	913000	FAC	FHLB	02/12/2019	4,998,611.36	2.500	03/11/2022	5,000,000.00	1,123	5,000,000.00	2.502	2.537	283
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	393
9128282P4	12441A	913000	TRC	U.S. Treasury	10/30/2017	4,993,780.40	1.875	07/31/2022	5,000,000.00	1,735	5,000,000.00	1.960	1.987	425
3133EHTS2	12259	913000	FAC	FFCB	08/31/2017	5,006,977.77	1.900	08/03/2022	5,000,000.00	1,798	5,000,000.00	1.751	1.775	428
313380GJ0	12311	913000	FAC	FHLB	09/26/2019	10,047,997.37	2.000	09/09/2022	10,000,000.00	1,079	10,000,000.00	1.590	1.612	465
3135G0T78	12262	913000	FAC	FNMA	11/07/2017	4,997,645.70	2.000	10/05/2022	5,000,000.00	1,793	5,000,000.00	2.009	2.037	491
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	540
90331HNL3	12293	913000	MTN	US Bank	02/25/2019	3,294,036.04	2.850	01/23/2023	3,305,000.00	1,428	3,305,000.00	3.023	3.065	601
3133EJWA3	12284	913000	FAC	FFCB	12/14/2018	6,005,142.67	2.900	02/03/2023	6,000,000.00	1,512	6,000,000.00	2.806	2.845	612
89788JAB5	12341	913000	MTN	Truist Bank	09/30/2020	5,071,566.33	1.250	03/09/2023	5,000,000.00	890	5,000,000.00	0.431	0.437	646
05565EAW5	12316	913000	MTN	BMW	12/06/2019	4,089,288.62	3.450	04/12/2023	4,000,000.00	1,223	4,000,000.00	2.170	2.201	680
02665WDH1	12323	913000	MTN	Honda	02/14/2020	2,509,396.93	1.950	05/10/2023	2,500,000.00	1,181	2,500,000.00	1.726	1.750	708
3133EKPT7	12306	913000	FAC	FFCB	06/07/2019	5,016,916.83	2.125	06/05/2023	5,000,000.00	1,459	5,000,000.00	1.923	1.949	734
69353RFL7	12290	913000	MTN	PNC Bank	02/08/2019	3,015,868.17	3.500	06/08/2023	3,000,000.00	1,581	3,000,000.00	3.172	3.217	737
912828S92	12320	913000	TRC	U.S. Treasury	01/14/2020	6,450,396.06	1.250	07/31/2023	6,500,000.00	1,294	6,500,000.00	1.592	1.614	790
3133EJYL7	12280	913000	FAC	FFCB	09/21/2018	4,972,075.78	2.800	09/05/2023	5,000,000.00	1,810	5,000,000.00	3.026	3.068	826
313383YJ4	12283	913000	FAC	FHLB	11/27/2018	5,035,034.63	3.375	09/08/2023	5,000,000.00	1,746	5,000,000.00	2.999	3.040	829
3130AJXD6	12338	913000	FAC	FHLB	09/10/2020	9,971,730.89	0.125	09/08/2023	10,000,000.00	1,093	10,000,000.00	0.247	0.250	829
3133EK4X1	12314	913000	FAC	FFCB	11/01/2019	9,975,047.92	1.600	11/01/2023	10,000,000.00	1,461	10,000,000.00	1.684	1.707	883
3130A0F70	12285	913000	FAC	FHLB	12/14/2018	5,054,627.29	3.375	12/08/2023	5,000,000.00	1,820	5,000,000.00	2.866	2.906	920
59217GCT4	12288B	913000	MTN	MetLife	01/30/2019	3,511,877.99	3.600	01/11/2024	3,500,000.00	1,807	3,500,000.00	3.410	3.457	954
02665WCT6	12287B	913000	MTN	Honda	01/15/2019	1,999,717.23	3.550	01/12/2024	2,000,000.00	1,823	2,000,000.00	3.514	3.562	955
3133EJ5G0	12286	913000	FAC	FFCB	01/16/2019	4,998,897.50	2.700	01/16/2024	5,000,000.00	1,826	5,000,000.00	2.672	2.709	959
3135G0V34	12322	913000	FAC	FNMA	02/06/2020	10,261,063.79	2.500	02/05/2024	10,000,000.00	1,460	10,000,000.00	1.472	1.492	979
459200HU8	12343	913000	MTN	IBM	12/11/2020	7,565,145.83	3.625	02/12/2024	7,000,000.00	1,158	7,000,000.00	0.590	0.599	986

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91282CBR1	12350	913000	TRC	U.S. Treasury	04/12/2021	19,956,808.87	0.250	03/15/2024	20,000,000.00	1,068	20,000,000.00	0.323	0.328	1,018
06406RAS6	12354	913000	MTN	BNYM	04/26/2021	4,994,823.38	0.500	04/26/2024	5,000,000.00	1,096	5,000,000.00	0.529	0.536	1,060
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	1,092
3133EKNX0	12305	913000	FAC	FFCB	06/04/2019	7,032,881.01	2.160	06/03/2024	7,000,000.00	1,826	7,000,000.00	1.968	1.995	1,098
46849LTK7	12308	913000	MTN	Jackson Life	08/06/2019	5,039,393.16	2.650	06/21/2024	5,000,000.00	1,781	5,000,000.00	2.343	2.375	1,116
3135G0V75	12307	913000	FAC	FNMA	07/09/2019	9,954,580.98	1.750	07/02/2024	10,000,000.00	1,820	10,000,000.00	1.879	1.905	1,127
3133EKWV4	12309	913000	FAC	FFCB	08/05/2019	10,027,630.37	1.850	07/26/2024	10,000,000.00	1,817	10,000,000.00	1.734	1.758	1,151
91159HHX1	12310	913000	MTN	US Bancorp	08/07/2019	5,033,445.82	2.400	07/30/2024	5,000,000.00	1,819	5,000,000.00	2.146	2.176	1,155
02665WDD0	12312	913000	MTN	Honda	09/27/2019	1,993,890.10	2.150	09/10/2024	2,000,000.00	1,810	2,000,000.00	2.218	2.249	1,197
3133EK6J0	12315	913000	FAC	FFCB	11/26/2019	7,987,282.92	1.625	11/08/2024	8,000,000.00	1,809	8,000,000.00	1.650	1.673	1,256
3135G0X24	12321	913000	FAC	FNMA	01/14/2020	6,980,773.23	1.625	01/07/2025	7,000,000.00	1,820	7,000,000.00	1.682	1.705	1,316
24422EUE7	12352	913000	MTN	John Deere	04/16/2021	5,484,686.14	3.450	03/13/2025	5,000,000.00	1,427	5,000,000.00	0.828	0.840	1,381
808513BB0	12357	913000	MTN	Charles Schwab	05/21/2021	5,596,157.99	4.200	03/24/2025	5,000,000.00	1,403	5,000,000.00	0.991	1.005	1,392
912828ZF0	12351	913000	TRC	U.S. Treasury	04/15/2021	19,913,832.34	0.500	03/31/2025	20,000,000.00	1,446	20,000,000.00	0.606	0.614	1,399
06406RAN7	12345	913000	MTN	BNYM	02/19/2021	5,176,563.59	1.600	04/24/2025	5,000,000.00	1,525	5,000,000.00	0.670	0.679	1,423
037833DT4	12348	913000	MTN	Apple	03/15/2021	7,066,036.91	1.125	05/11/2025	7,000,000.00	1,518	7,000,000.00	0.869	0.881	1,440
3135G04Z3	12335	913000	FAC	FNMA	08/28/2020	10,011,974.74	0.500	06/17/2025	10,000,000.00	1,754	10,000,000.00	0.464	0.470	1,477
3135G04Z3	12339	913000	FAC	FNMA	09/24/2020	8,024,349.31	0.500	06/17/2025	8,000,000.00	1,727	8,000,000.00	0.418	0.424	1,477
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	1,547
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	1,550
478160CN2	12347	913000	MTN	Johnson & Johnson	03/05/2021	4,959,951.11	0.550	09/01/2025	5,000,000.00	1,641	5,000,000.00	0.732	0.742	1,553
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	1,567
3137EAEX3	12340	913000	FAC	FHLMC	09/30/2020	9,984,679.09	0.375	09/23/2025	10,000,000.00	1,819	10,000,000.00	0.405	0.411	1,575
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	1,633
037833EB2	12349	913000	MTN	Apple	03/26/2021	2,954,994.08	0.700	02/08/2026	3,000,000.00	1,780	3,000,000.00	1.015	1.029	1,713
91282CBQ3	12355	913000	TRC	U.S. Treasury	04/29/2021	17,729,525.41	0.500	02/28/2026	18,000,000.00	1,766	18,000,000.00	0.812	0.824	1,733
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	1,749
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	1,793
					Subtotal and Average	**443,699,007.75**			**441,742,965.92**		**441,742,965.92**	**1.332**	**1.350**	**1,013**
					Net Maturities and Average	**443,699,007.75**			**441,742,965.92**		**441,742,965.92**	**1.332**	**1.350**	**1,013**

CLV FHNMS - Credit Rating
Credit Rating Report
May 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	4,937,965.92	4,937,965.92	4,937,965.92	Aaa	AAA	07/01/2020		1	0.010	0.010	1.11
12241	FHLMC	3137EAEC9	4,974,600.00	4,998,998.11	5,010,750.00	Aaa	AA+	08/12/2016	08/12/2021	72	1.125	1.230	1.13
12248	FNMA	3135G0S38	4,993,900.00	4,999,262.07	5,057,800.00	Aaa	AA+	02/06/2017	01/05/2022	218	2.000	2.026	1.13
12257	FHLMC	3134GBRT1	5,000,000.00	5,000,000.00	5,102,650.00	Aaa	AA+	06/29/2017	06/29/2022	393	2.000	2.000	1.13
12259	FFCB	3133EHTS2	5,029,300.00	5,006,977.77	5,104,700.00	Aaa	AA+	08/31/2017	08/03/2022	428	1.900	1.775	1.13
12262	FNMA	3135G0T78	4,991,400.00	4,997,645.70	5,125,650.00	Aaa	AA+	11/07/2017	10/05/2022	491	2.000	2.037	1.13
12280	FFCB	3133EJYL7	4,938,800.00	4,972,075.78	5,288,950.00	Aaa	AA+	09/21/2018	09/05/2023	826	2.800	3.068	1.12
12283	FHLB	313383YJ4	5,073,800.00	5,035,034.63	5,352,750.00	Aaa	AA+	11/27/2018	09/08/2023	829	3.375	3.040	1.13
12284	FFCB	3133EJWA3	6,012,720.00	6,005,142.67	6,276,300.00	Aaa	AA+	12/14/2018	02/03/2023	612	2.900	2.845	1.35
12285	FHLB	3130A0F70	5,108,050.00	5,054,627.29	5,393,150.00	Aaa	AA+	12/14/2018	12/08/2023	920	3.375	2.906	1.14
12286	FFCB	3133EJ5G0	4,997,900.00	4,998,897.50	5,313,150.00	Aaa	AA+	01/16/2019	01/16/2024	959	2.700	2.709	1.13
12291	FHLB	313378WG2	4,994,500.00	4,998,611.36	5,095,200.00	Aaa	AA+	02/12/2019	03/11/2022	283	2.500	2.537	1.13
12303	FFCB	3133EKMV5	10,000,000.00	10,000,000.00	10,307,100.00	Aaa	AA+	05/23/2019	11/23/2022	540	2.200	2.200	2.25
12305	FFCB	3133EKNX0	7,054,670.00	7,032,881.01	7,374,500.00	Aaa	AA+	06/04/2019	06/03/2024	1,098	2.160	1.995	1.59
12306	FFCB	3133EKPT7	5,033,600.00	5,016,916.83	5,193,600.00	Aaa	AA+	06/07/2019	06/05/2023	734	2.125	1.949	1.13
12307	FNMA	3135G0V75	9,926,700.00	9,954,580.98	10,430,000.00	Aaa	AA+	07/09/2019	07/02/2024	1,127	1.750	1.905	2.24
12309	FFCB	3133EKWV4	10,043,600.00	10,027,630.37	10,455,700.00	Aaa	AA+	08/05/2019	07/26/2024	1,151	1.850	1.758	2.26
12311	FHLB	313380GJ0	10,111,400.00	10,047,997.37	10,241,000.00	Aaa	AA+	09/26/2019	09/09/2022	465	2.000	1.612	2.26
12314	FFCB	3133EK4X1	9,958,700.00	9,975,047.92	10,321,800.00	Aaa	AA+	11/01/2019	11/01/2023	883	1.600	1.707	2.25
12315	FFCB	3133EK6J0	7,981,680.00	7,987,282.92	8,334,960.00	Aaa	AA+	11/26/2019	11/08/2024	1,256	1.625	1.673	1.80
12319	FFCB	3133ELHR8	15,000,540.00	15,000,172.50	15,145,950.00	Aaa	AA+	01/21/2020	01/21/2022	234	1.600	1.598	3.38
12320	UST	912828S92	6,418,750.00	6,450,396.06	6,651,840.00	Aaa	AA+	01/14/2020	07/31/2023	790	1.250	1.614	1.45
12321	FNMA	3135G0X24	6,973,400.00	6,980,773.23	7,292,460.00	Aaa	AA+	01/14/2020	01/07/2025	1,316	1.625	1.705	1.57
12322	FNMA	3135G0V34	10,389,700.00	10,261,063.79	10,602,100.00	Aaa	AA+	02/06/2020	02/05/2024	979	2.500	1.492	2.31
12334	FNMA	3136G4V34	10,000,000.00	10,000,000.00	9,929,400.00	Aaa	AA+	08/26/2020	08/26/2025	1,547	0.550	0.550	2.25
12335	FNMA	3135G04Z3	10,014,220.00	10,011,974.74	9,968,300.00	Aaa	AA+	08/28/2020	06/17/2025	1,477	0.500	0.470	2.26
12336	FNMA	3136G4X24	10,010,000.00	10,008,054.78	9,949,600.00	Aaa	AA+	09/10/2020	08/29/2025	1,550	0.600	0.583	2.26
12337	FHLMC	3134GWL38	10,000,000.00	10,000,000.00	9,917,100.00	Aaa	AA+	09/15/2020	09/15/2025	1,567	0.540	0.540	2.25
12338	FHLB	3130AJXD6	9,962,700.00	9,971,730.89	9,985,400.00	Aaa	AA+	09/10/2020	09/08/2023	829	0.125	0.250	2.25
12339	FNMA	3135G04Z3	8,028,480.00	8,024,349.31	7,974,640.00	Aaa	AA+	09/24/2020	06/17/2025	1,477	0.500	0.424	1.81
12340	FHLMC	3137EAEX3	9,982,300.00	9,984,679.09	9,884,800.00	Aaa	AA+	09/30/2020	09/23/2025	1,575	0.375	0.411	2.25
12347	JNJ	478160CN2	4,957,700.00	4,959,951.11	4,974,700.00	Aaa	AAA	03/05/2021	09/01/2025	1,553	0.550	0.742	1.12
12350	UST	91282CBR1	19,954,687.50	19,956,808.87	19,998,400.00	Aaa	AA+	04/12/2021	03/15/2024	1,018	0.250	0.328	4.50
12351	UST	912828ZF0	19,910,937.50	19,913,832.34	19,986,800.00	Aaa	AA+	04/15/2021	03/31/2025	1,399	0.500	0.614	4.49
12353	FHLB	3130AM4L3	10,000,000.00	10,000,000.00	10,004,400.00	Aaa	AA+	04/29/2021	04/29/2026	1,793	0.500	0.500	2.25

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	17,729,525.41	17,793,360.00	Aaa	AA+	04/29/2021	02/28/2026	1,733	0.500	0.824	4.00
12356	FHLB	3130AMFV9	6,000,000.00	6,000,000.00	6,000,720.00	Aaa	AA+	05/20/2021	11/20/2025	1,633	0.750	0.750	1.35
12358	FHLB	3130AMPD8	10,000,000.00	10,000,000.00	10,000,100.00	Aaa	AA+	05/28/2021	05/28/2024	1,092	0.385	0.385	2.25
12363A	FNMA	3135G0N82	4,980,450.00	4,999,168.09	5,013,650.00	Aaa	AA+	08/31/2016	08/17/2021	77	1.250	1.332	1.13
12395A	FHLMC	3137EAEC9	4,847,900.00	4,993,346.21	5,010,750.00	Aaa	AA+	02/09/2017	08/12/2021	72	1.125	1.831	1.13
12437A	FHLMC	3137EADB2	5,095,850.00	5,013,781.54	5,072,050.00	Aaa	AA+	09/29/2017	01/13/2022	226	2.375	1.907	1.13
12441A	UST	9128282P4	4,974,609.38	4,993,780.40	5,104,100.00	Aaa	AA+	10/30/2017	07/31/2022	425	1.875	1.987	1.13
SubTotal for Aaa			**346,389,885.30**	**346,300,964.56**	**351,978,295.92**					**1006**	**1.278**	**1.275**	**78.06**
12348	APPLE	037833DT4	7,069,571.28	7,066,036.91	7,107,800.00	Aa1	AA+	03/15/2021	05/11/2025	1,440	1.125	0.881	1.59
12349	APPLE	037833EB2	2,953,260.00	2,954,994.08	2,971,080.00	Aa1	AA+	03/26/2021	02/08/2026	1,713	0.700	1.029	0.67
SubTotal for Aa1			**10,022,831.28**	**10,021,030.99**	**10,078,880.00**					**1521**	**1.000**	**0.925**	**2.26**
12274	WMT	931142EJ8	4,999,750.00	4,999,994.89	5,008,800.00	Aa2	AA	06/27/2018	06/23/2021	22	3.125	3.127	1.13
SubTotal for Aa2			**4,999,750.00**	**4,999,994.89**	**5,008,800.00**					**22**	**3.125**	**3.127**	**1.13**
12288B	MET	59217GCT4	3,522,505.00	3,511,877.99	3,773,280.00	Aa3	AA-	01/30/2019	01/11/2024	954	3.600	3.457	0.79
SubTotal for Aa3			**3,522,505.00**	**3,511,877.99**	**3,773,280.00**					**954**	**3.600**	**3.457**	**0.79**
12255	BK	06406RAA5	3,021,900.00	3,003,156.06	3,042,780.00	A1	A	05/10/2017	02/07/2022	251	2.600	2.436	0.68
12293	US BAN	90331HNL3	3,278,923.55	3,294,036.04	3,444,041.35	A1	AA-	02/25/2019	01/23/2023	601	2.850	3.065	0.74
12310	USBT	91159HHX1	5,052,650.00	5,033,445.82	5,285,700.00	A1	A+	08/07/2019	07/30/2024	1,155	2.400	2.176	1.13
12345	BK	06406RAN7	5,189,400.00	5,176,563.59	5,156,500.00	A1	A	02/19/2021	04/24/2025	1,423	1.600	0.679	1.17
12354	BK	06406RAS6	4,994,650.00	4,994,823.38	5,006,450.00	A1	A	04/26/2021	04/26/2024	1,060	0.500	0.536	1.13
12390A	TOYCC	89236TDP7	4,983,850.00	4,998,003.93	5,073,150.00	A1	A+	01/31/2017	01/11/2022	224	2.600	2.670	1.13
SubTotal for A1			**26,521,373.55**	**26,500,028.82**	**27,008,621.35**					**843**	**2.002**	**1.808**	**5.98**
12290	PNC	69353RFL7	3,034,050.00	3,015,868.17	3,183,810.00	A2	A	02/08/2019	06/08/2023	737	3.500	3.217	0.68
12308	JACLIF	46849LTK7	5,062,850.00	5,039,393.16	5,267,900.00	A2	A	08/06/2019	06/21/2024	1,116	2.650	2.375	1.14
12316	BMW	05565EAW5	4,160,480.00	4,089,288.62	4,218,520.00	A2	A	12/06/2019	04/12/2023	680	3.450	2.201	0.92
12341	TFC	89788JAB5	5,098,600.00	5,071,566.33	5,085,800.00	A2	A	09/30/2020	03/09/2023	646	1.250	0.437	1.14
12343	IBM	459200HU8	7,664,090.00	7,565,145.83	7,590,100.00	A2	A-	12/11/2020	02/12/2024	986	3.625	0.599	1.71
12352	DE	24422EUE7	5,500,700.00	5,484,686.14	5,493,200.00	A2	A	04/16/2021	03/13/2025	1,381	3.450	0.840	1.24
12357	SCHW	808513BB0	5,600,500.00	5,596,157.99	5,599,850.00	A2	A	05/21/2021	03/24/2025	1,392	4.200	1.005	1.26
SubTotal for A2			**36,121,270.00**	**35,862,106.24**	**36,439,180.00**					**1024**	**3.185**	**1.329**	**8.09**
12287B	HNDA	02665WCT6	1,999,460.00	1,999,717.23	2,162,440.00	A3	A-	01/15/2019	01/12/2024	955	3.550	3.562	0.45
12312	HNDA	02665WDD0	1,990,760.00	1,993,890.10	2,098,020.00	A3	A-	09/27/2019	09/10/2024	1,197	2.150	2.249	0.45
12323	HNDA	02665WDH1	2,515,675.00	2,509,396.93	2,580,950.00	A3	A-	02/14/2020	05/10/2023	6	1.950	1.750	0.57
SubTotal for A3			**6,505,895.00**	**6,503,004.26**	**6,841,410.00**					**663**	**2.503**	**2.460**	**1.47**

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

Investment #	Issuer	Security #	Purchase Principal	Book Value	Market Value	Moody's Rating	S&P Rating	Purchase Date	Maturity Date	Days To Maturity	Stated Rate	YTM	% of Total
12346	FRMDN	31422XCK6	10,000,000.00	10,000,000.00	9,980,400.00	None	None	03/16/2021	03/16/2026	1,749	0.875	0.875	2.25
SubTotal for No Specified Rating			**10,000,000.00**	**10,000,000.00**	**9,980,400.00**					**1749**	**0.875**	**0.875**	**2.25**

CLV FHNMS - Sum by Issuer
Summary by Issuer
May 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	10,021,030.99	2.26	0.925	1,521
BNYM	3	13,000,000.00	13,174,543.03	2.97	1.025	1,018
BMW	1	4,000,000.00	4,089,288.62	0.92	2.201	680
John Deere	1	5,000,000.00	5,484,686.14	1.24	0.840	1,381
FFCB	11	86,000,000.00	86,023,025.27	19.39	2.006	760
FHLB	8	61,000,000.00	61,108,001.54	13.77	1.223	1,012
FHLMC	6	40,000,000.00	39,990,804.95	9.01	1.109	881
FNMA	10	80,000,000.00	80,236,872.69	18.08	1.154	1,147
FAMCA	1	10,000,000.00	10,000,000.00	2.25	0.875	1,749
Honda	3	6,500,000.00	6,503,004.26	1.47	2.460	934
IBM	1	7,000,000.00	7,565,145.83	1.71	0.599	986
Invesco Govt MMF	1	4,937,965.92	4,937,965.92	1.11	0.010	1
Jackson Life	1	5,000,000.00	5,039,393.16	1.14	2.375	1,116
Johnson & Johnson	1	5,000,000.00	4,959,951.11	1.12	0.742	1,553
MetLife	1	3,500,000.00	3,511,877.99	0.79	3.457	954
PNC Bank	1	3,000,000.00	3,015,868.17	0.68	3.217	737
Charles Schwab	1	5,000,000.00	5,596,157.99	1.26	1.005	1,392
Truist Bank	1	5,000,000.00	5,071,566.33	1.14	0.437	646
Toyota	1	5,000,000.00	4,998,003.93	1.13	2.670	224
US Bank	1	3,305,000.00	3,294,036.04	0.74	3.065	601
US Bancorp	1	5,000,000.00	5,033,445.82	1.13	2.176	1,155
U.S. Treasury	5	69,500,000.00	69,044,343.08	15.56	0.778	1,247

Issuer	Number of Investments	Par Value	Book Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Walmart	1	5,000,000.00	4,999,994.89	1.13	3.127	22
Total and Average	**63**	**441,742,965.92**	**443,699,007.75**	**100.00**	**1.350**	**1,013**

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

	May 31Month Ending	Fiscal Year To Date
CD/Coupon/Discount Investments:		
Interest Collected	375,375.00	6,070,900.83
Plus Accrued Interest at End of Period	1,860,171.20	1,858,914.26
Less Accrued Interest at Beginning of Period	(1,697,387.48)	(1,938,700.35)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	538,158.72	5,991,114.74
Adjusted by Premiums and Discounts	-44,971.34	-279,242.16
Adjusted by Capital Gains or Losses	0.00	658,397.19
Earnings during Periods	493,187.38	6,370,269.77
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	282.24	9,241.09
Plus Accrued Interest at End of Period	151.14	151.14
Less Accrued Interest at Beginning of Period	(282.24)	(3,068.17)
Interest Earned during Period	151.14	6,324.06
Total Interest Earned during Period	**538,309.86**	**5,997,438.80**
Total Adjustments from Premiums and Discounts	**-44,971.34**	**-279,242.16**
Total Capital Gains or Losses	**0.00**	**658,397.19**
Total Earnings during Period	**493,338.52**	**6,376,593.83**

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

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings: Interest Earned	Adjusted Interest Earnings: Amortization/ Accretion	Adjusted Interest Earnings: Adjusted Interest Earnings
Security Type: Money Market Sweep												
996212262	11203	913000	INVESC	4,937,965.92	16,168,933.68	4,937,965.92		0.010	0.011	151.14	0.00	151.14
			Subtotal	**4,937,965.92**	**16,168,933.68**	**4,937,965.92**			**0.011**	**151.14**	**0.00**	**151.14**
Security Type: Corporate Notes												
166764BG4	12468A	913000	CVX	0.00	4,998,389.81	0.00	05/16/2021	2.100	2.914	4,375.00	1,610.19	5,985.19
931142EJ8	12274	913000	WMT	5,000,000.00	4,999,987.92	4,999,994.89	06/23/2021	3.125	3.068	13,020.83	6.97	13,027.80
89236TDP7	12390A	913000	TOYCC	5,000,000.00	4,997,731.74	4,998,003.93	01/11/2022	2.600	2.616	10,833.34	272.19	11,105.53
06406RAA5	12255	913000	BK	3,000,000.00	3,003,540.95	3,003,156.06	02/07/2022	2.600	2.397	6,500.00	-384.89	6,115.11
90331HNL3	12293	913000	US BAN	3,305,000.00	3,293,480.43	3,294,036.04	01/23/2023	2.850	3.005	7,849.38	555.61	8,404.99
89788JAB5	12341	913000	TFC	5,000,000.00	5,074,931.51	5,071,566.33	03/09/2023	1.250	0.428	5,208.33	-3,365.18	1,843.15
05565EAW5	12316	913000	BMW	4,000,000.00	4,093,280.66	4,089,288.62	04/12/2023	3.450	2.160	11,500.00	-3,992.04	7,507.96
02665WDH1	12323	913000	HNDA	2,500,000.00	2,509,800.24	2,509,396.93	05/10/2023	1.950	1.717	4,062.50	-403.31	3,659.19
69353RFL7	12290	913000	PNC	3,000,000.00	3,016,522.98	3,015,868.17	06/08/2023	3.500	3.160	8,750.00	-654.81	8,095.19
59217GCT4	12288B	913000	MET	3,500,000.00	3,512,257.07	3,511,877.99	01/11/2024	3.600	3.393	10,500.00	-379.08	10,120.92
02665WCT6	12287B	913000	HNDA	2,000,000.00	1,999,708.21	1,999,717.23	01/12/2024	3.550	3.489	5,916.66	9.02	5,925.68
459200HU8	12343	913000	IBM	7,000,000.00	7,582,606.56	7,565,145.83	02/12/2024	3.625	0.572	21,145.83	-17,460.73	3,685.10
06406RAS6	12354	913000	BK	5,000,000.00	4,994,674.77	4,994,823.38	04/26/2024	0.500	0.526	2,083.34	148.61	2,231.95
46849LTK7	12308	913000	JACLIF	5,000,000.00	5,040,467.52	5,039,393.16	06/21/2024	2.650	2.328	11,041.67	-1,074.36	9,967.31
91159HHX1	12310	913000	USBT	5,000,000.00	5,034,326.74	5,033,445.82	07/30/2024	2.400	2.133	10,000.00	-880.92	9,119.08
02665WDD0	12312	913000	HNDA	2,000,000.00	1,993,734.63	1,993,890.10	09/10/2024	2.150	2.208	3,583.33	155.47	3,738.80
24422EUE7	12352	913000	DE	5,000,000.00	5,495,362.05	5,484,686.14	03/13/2025	3.450	0.793	14,375.00	-10,675.91	3,699.09
808513BB0	12357	913000	SCHW	5,000,000.00	0.00	5,596,157.99	03/24/2025	4.200	0.884	5,833.33	-4,342.01	1,491.32
06406RAN7	12345	913000	BK	5,000,000.00	5,180,339.00	5,176,563.59	04/24/2025	1.600	0.657	6,666.66	-3,775.41	2,891.25
037833DT4	12348	913000	APPLE	7,000,000.00	7,067,432.06	7,066,036.91	05/11/2025	1.125	0.861	6,562.50	-1,395.15	5,167.35
478160CN2	12347	913000	JNJ	5,000,000.00	4,959,165.84	4,959,951.11	09/01/2025	0.550	0.731	2,291.67	785.27	3,076.94
037833EB2	12349	913000	APPLE	3,000,000.00	2,954,193.73	2,954,994.08	02/08/2026	0.700	1.016	1,750.00	800.35	2,550.35
			Subtotal	**90,305,000.00**	**91,801,934.42**	**92,357,994.30**			**1.671**	**173,849.37**	**-44,440.12**	**129,409.25**

										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: Federal Agency Coupon												
3135G0K69	12238B	913000	FNMA	0.00	5,000,104.02	0.00	05/06/2021	1.250	1.115	868.06	-104.02	764.04
3137EAEC9	12395A	913000	FHLMC	5,000,000.00	4,990,534.75	4,993,346.21	08/12/2021	1.125	1.769	4,687.50	2,811.46	7,498.96
3137EAEC9	12241	913000	FHLMC	5,000,000.00	4,998,574.78	4,998,998.11	08/12/2021	1.125	1.204	4,687.50	423.33	5,110.83
3135G0N82	12363A	913000	FNMA	5,000,000.00	4,998,839.70	4,999,168.09	08/17/2021	1.250	1.304	5,208.33	328.39	5,536.72
3135G0S38	12248	913000	FNMA	5,000,000.00	4,999,158.62	4,999,262.07	01/05/2022	2.000	1.987	8,333.34	103.45	8,436.79
3137EADB2	12437A	913000	FHLMC	5,000,000.00	5,015,643.91	5,013,781.54	01/13/2022	2.375	1.886	9,895.83	-1,862.37	8,033.46
3133ELHR8	12319	913000	FFCB	15,000,000.00	15,000,195.00	15,000,172.50	01/21/2022	1.600	1.568	20,000.00	-22.50	19,977.50
313378WG2	12291	913000	FHLB	5,000,000.00	4,998,462.58	4,998,611.36	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	5,007,473.81	5,006,977.77	08/03/2022	1.900	1.745	7,916.67	-496.04	7,420.63
313380GJ0	12311	913000	FHLB	10,000,000.00	10,051,141.30	10,047,997.37	09/09/2022	2.000	1.584	16,666.67	-3,143.93	13,522.74
3135G0T78	12262	913000	FNMA	5,000,000.00	4,997,499.77	4,997,645.70	10/05/2022	2.000	1.998	8,333.34	145.93	8,479.27
3133EKMV5	12303	913000	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	11/23/2022	2.200	2.159	18,333.33	0.00	18,333.33
3133EJWA3	12284	913000	FFCB	6,000,000.00	6,005,398.95	6,005,142.67	02/03/2023	2.900	2.793	14,500.00	-256.28	14,243.72
3133EKPT7	12306	913000	FFCB	5,000,000.00	5,017,617.80	5,016,916.83	06/05/2023	2.125	1.913	8,854.16	-700.97	8,153.19
3133EJYL7	12280	913000	FFCB	5,000,000.00	4,971,046.64	4,972,075.78	09/05/2023	2.800	3.007	11,666.66	1,029.14	12,695.80
313383YJ4	12283	913000	FHLB	5,000,000.00	5,036,321.09	5,035,034.63	09/08/2023	3.375	2.987	14,062.50	-1,286.46	12,776.04
3130AJXD6	12338	913000	FHLB	10,000,000.00	9,970,692.86	9,971,730.89	09/08/2023	0.125	0.246	1,041.66	1,038.03	2,079.69
3133EK4X1	12314	913000	FFCB	10,000,000.00	9,974,187.50	9,975,047.92	11/01/2023	1.600	1.676	13,333.33	860.42	14,193.75
3130A0F70	12285	913000	FHLB	5,000,000.00	5,056,434.14	5,054,627.29	12/08/2023	3.375	2.854	14,062.50	-1,806.85	12,255.65
3133EJ5G0	12286	913000	FFCB	5,000,000.00	4,998,862.50	4,998,897.50	01/16/2024	2.700	2.658	11,250.00	35.00	11,285.00
3135G0V34	12322	913000	FNMA	10,000,000.00	10,269,188.19	10,261,063.79	02/05/2024	2.500	1.457	20,833.34	-8,124.40	12,708.94
3130AMPD8	12358	913000	FHLB	10,000,000.00	0.00	10,000,000.00	05/28/2024	0.385	0.293	320.83	0.00	320.83
3133EKNX0	12305	913000	FFCB	7,000,000.00	7,033,792.68	7,032,881.01	06/03/2024	2.160	1.957	12,600.00	-911.67	11,688.33
3135G0V75	12307	913000	FNMA	10,000,000.00	9,953,354.55	9,954,580.98	07/02/2024	1.750	1.870	14,583.34	1,226.43	15,809.77
3133EKWV4	12309	913000	FFCB	10,000,000.00	10,028,360.69	10,027,630.37	07/26/2024	1.850	1.724	15,416.67	-730.32	14,686.35
3133EK6J0	12315	913000	FFCB	8,000,000.00	7,986,974.50	7,987,282.92	11/08/2024	1.625	1.642	10,833.34	308.42	11,141.76
3135G0X24	12321	913000	FNMA	7,000,000.00	6,980,328.17	6,980,773.23	01/07/2025	1.625	1.674	9,479.17	445.06	9,924.23
3135G04Z3	12339	913000	FNMA	8,000,000.00	8,024,851.02	8,024,349.31	06/17/2025	0.500	0.415	3,333.33	-501.71	2,831.62
3135G04Z3	12335	913000	FNMA	10,000,000.00	10,012,221.47	10,011,974.74	06/17/2025	0.500	0.461	4,166.67	-246.73	3,919.94
3136G4V34	12334	913000	FNMA	10,000,000.00	10,000,000.00	10,000,000.00	08/26/2025	0.550	0.540	4,583.33	0.00	4,583.33
3136G4X24	12336	913000	FNMA	10,000,000.00	10,008,054.78	10,008,054.78	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	9,984,382.93	9,984,679.09	09/23/2025	0.375	0.403	3,125.00	296.16	3,421.16
3130AMFV9	12356	913000	FHLB	6,000,000.00	0.00	6,000,000.00	11/20/2025	0.750	0.697	1,375.00	0.00	1,375.00
31422XCK6	12346	913000	FRMDN	10,000,000.00	10,000,000.00	10,000,000.00	03/16/2026	0.875	0.859	7,291.67	0.00	7,291.67
3130AM4L3	12353	913000	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	04/29/2026	0.500	0.491	4,166.66	0.00	4,166.66

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
			Subtotal	**277,000,000.00**	**266,369,698.70**	**277,358,704.45**			**1.409**	**329,059.73**	**-10,994.25**	**318,065.48**
Security Type: Treasury Coupon												
9128282P4	12441A	913000	UST	5,000,000.00	4,993,326.73	4,993,780.40	07/31/2022	1.875	2.000	8,028.32	453.67	8,481.99
912828S92	12320	913000	UST	6,500,000.00	6,448,449.57	6,450,396.06	07/31/2023	1.250	1.626	6,957.87	1,946.49	8,904.36
91282CBR1	12350	913000	UST	20,000,000.00	19,955,493.62	19,956,808.87	03/15/2024	0.250	0.326	4,211.96	1,315.25	5,527.21
912828ZF0	12351	913000	UST	20,000,000.00	19,911,922.98	19,913,832.34	03/31/2025	0.500	0.614	8,469.94	1,909.36	10,379.30
91282CBQ3	12355	913000	UST	18,000,000.00	17,724,687.15	17,729,525.41	02/28/2026	0.500	0.825	7,581.53	4,838.26	12,419.79
			Subtotal	**69,500,000.00**	**69,033,880.05**	**69,044,343.08**			**0.780**	**35,249.62**	**10,463.03**	**45,712.65**
			Total	**441,742,965.92**	**443,374,446.85**	**443,699,007.75**			**1.314**	**538,309.86**	**-44,971.34**	**493,338.52**

CLV FHNMS - Interest Reports
Accrued Interest
Sorted by Security Type - Maturity Date
May 1, 2021 - May 31, 2021

CUSIP	Investment #	Security Type	Par Value	Maturity Date	Current Rate	* Beginning Accrued Interest	Adjusted Acc'd Int. at Purchase During Period	Interest Earned	Interest Received	* Ending Accrued Interest
Money Market Sweep										
996212262	11203	PA1	4,937,965.92		0.010	282.24	0.00	151.14	282.24	151.14
		Subtotal	**4,937,965.92**			**282.24**	**0.00**	**151.14**	**282.24**	**151.14**
Corporate Notes										
166764BG4	12468A	MTN	0.00	05/16/2021	2.100	48,125.00	0.00	4,375.00	52,500.00	0.00
931142EJ8	12274	MTN	5,000,000.00	06/23/2021	3.125	55,555.56	0.00	13,020.83	0.00	68,576.39
89236TDP7	12390A	MTN	5,000,000.00	01/11/2022	2.600	39,722.22	0.00	10,833.34	0.00	50,555.56
06406RAA5	12255	MTN	3,000,000.00	02/07/2022	2.600	18,200.00	0.00	6,500.00	0.00	24,700.00
90331HNL3	12293	MTN	3,305,000.00	01/23/2023	2.850	25,641.29	0.00	7,849.38	0.00	33,490.67
89788JAB5	12341	MTN	5,000,000.00	03/09/2023	1.250	9,027.78	0.00	5,208.33	0.00	14,236.11
05565EAW5	12316	MTN	4,000,000.00	04/12/2023	3.450	7,283.33	0.00	11,500.00	0.00	18,783.33
02665WDH1	12323	MTN	2,500,000.00	05/10/2023	1.950	23,156.25	0.00	4,062.50	24,375.00	2,843.75
69353RFL7	12290	MTN	3,000,000.00	06/08/2023	3.500	41,708.33	0.00	8,750.00	0.00	50,458.33
59217GCT4	12288B	MTN	3,500,000.00	01/11/2024	3.600	38,500.00	0.00	10,500.00	0.00	49,000.00
02665WCT6	12287B	MTN	2,000,000.00	01/12/2024	3.550	21,497.23	0.00	5,916.66	0.00	27,413.89
459200HU8	12343	MTN	7,000,000.00	02/12/2024	3.625	55,684.03	0.00	21,145.83	0.00	76,829.86
06406RAS6	12354	MTN	5,000,000.00	04/26/2024	0.500	347.22	0.00	2,083.34	0.00	2,430.56
46849LTK7	12308	MTN	5,000,000.00	06/21/2024	2.650	47,847.22	0.00	11,041.67	0.00	58,888.89
91159HHX1	12310	MTN	5,000,000.00	07/30/2024	2.400	30,333.32	0.00	10,000.00	0.00	40,333.32
02665WDD0	12312	MTN	2,000,000.00	09/10/2024	2.150	6,091.67	0.00	3,583.33	0.00	9,675.00
24422EUE7	12352	MTN	5,000,000.00	03/13/2025	3.450	23,000.00	0.00	14,375.00	0.00	37,375.00
808513BB0	12357	MTN	5,000,000.00	03/24/2025	4.200	0.00	33,250.00	5,833.33	0.00	39,083.33
06406RAN7	12345	MTN	5,000,000.00	04/24/2025	1.600	1,555.56	0.00	6,666.66	0.00	8,222.22
037833DT4	12348	MTN	7,000,000.00	05/11/2025	1.125	37,187.50	0.00	6,562.50	39,375.00	4,375.00
478160CN2	12347	MTN	5,000,000.00	09/01/2025	0.550	4,583.33	0.00	2,291.67	0.00	6,875.00
037833EB2	12349	MTN	3,000,000.00	02/08/2026	0.700	4,841.67	0.00	1,750.00	0.00	6,591.67
		Subtotal	**90,305,000.00**			**539,888.51**	**33,250.00**	**173,849.37**	**116,250.00**	**630,737.88**
Federal Agency Coupon										
3135G0K69	12238B	FAC	0.00	05/06/2021	1.250	30,381.93	0.00	868.06	31,250.00	-0.01
3137EAEC9	12241	FAC	5,000,000.00	08/12/2021	1.125	12,343.75	0.00	4,687.50	0.00	17,031.25
3137EAEC9	12395A	FAC	5,000,000.00	08/12/2021	1.125	12,343.75	0.00	4,687.50	0.00	17,031.25
3135G0N82	12363A	FAC	5,000,000.00	08/17/2021	1.250	12,500.00	0.00	5,208.33	0.00	17,708.33
3135G0S38	12248	FAC	5,000,000.00	01/05/2022	2.000	32,222.22	0.00	8,333.34	0.00	40,555.56

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

CUSIP	Investment #	Security Type	Par Value	Maturity Date	Current Rate	* Beginning Accrued Interest	Adjusted Acc'd Int. at Purchase During Period	Interest Earned	Interest Received	* Ending Accrued Interest
Federal Agency Coupon										
3137EADB2	12437A	FAC	5,000,000.00	01/13/2022	2.375	35,625.00	0.00	9,895.83	0.00	45,520.83
3133ELHR8	12319	FAC	15,000,000.00	01/21/2022	1.600	66,666.67	0.00	20,000.00	0.00	86,666.67
313378WG2	12291	FAC	5,000,000.00	03/11/2022	2.500	17,361.11	0.00	10,416.67	0.00	27,777.78
3134GBRT1	12257	FAC	5,000,000.00	06/29/2022	2.000	33,888.89	0.00	8,333.33	0.00	42,222.22
3133EHTS2	12259	FAC	5,000,000.00	08/03/2022	1.900	23,222.22	0.00	7,916.67	0.00	31,138.89
313380GJ0	12311	FAC	10,000,000.00	09/09/2022	2.000	28,888.89	0.00	16,666.67	0.00	45,555.56
3135G0T78	12262	FAC	5,000,000.00	10/05/2022	2.000	7,222.24	0.00	8,333.34	0.00	15,555.58
3133EKMV5	12303	FAC	10,000,000.00	11/23/2022	2.200	96,555.56	0.00	18,333.33	110,000.00	4,888.89
3133EJWA3	12284	FAC	6,000,000.00	02/03/2023	2.900	42,533.33	0.00	14,500.00	0.00	57,033.33
3133EKPT7	12306	FAC	5,000,000.00	06/05/2023	2.125	43,090.28	0.00	8,854.16	0.00	51,944.44
3133EJYL7	12280	FAC	5,000,000.00	09/05/2023	2.800	21,777.78	0.00	11,666.66	0.00	33,444.44
313383YJ4	12283	FAC	5,000,000.00	09/08/2023	3.375	24,843.75	0.00	14,062.50	0.00	38,906.25
3130AJXD6	12338	FAC	10,000,000.00	09/08/2023	0.125	1,840.28	0.00	1,041.66	0.00	2,881.94
3133EK4X1	12314	FAC	10,000,000.00	11/01/2023	1.600	80,000.00	0.00	13,333.33	80,000.00	13,333.33
3130A0F70	12285	FAC	5,000,000.00	12/08/2023	3.375	67,031.25	0.00	14,062.50	0.00	81,093.75
3133EJ5G0	12286	FAC	5,000,000.00	01/16/2024	2.700	39,375.00	0.00	11,250.00	0.00	50,625.00
3135G0V34	12322	FAC	10,000,000.00	02/05/2024	2.500	59,722.22	0.00	20,833.34	0.00	80,555.56
3130AMPD8	12358	FAC	10,000,000.00	05/28/2024	0.385	0.00	0.00	320.83	0.00	320.83
3133EKNX0	12305	FAC	7,000,000.00	06/03/2024	2.160	62,160.00	0.00	12,600.00	0.00	74,760.00
3135G0V75	12307	FAC	10,000,000.00	07/02/2024	1.750	57,847.22	0.00	14,583.34	0.00	72,430.56
3133EKWV4	12309	FAC	10,000,000.00	07/26/2024	1.850	48,819.44	0.00	15,416.67	0.00	64,236.11
3133EK6J0	12315	FAC	8,000,000.00	11/08/2024	1.625	62,472.22	0.00	10,833.34	65,000.00	8,305.56
3135G0X24	12321	FAC	7,000,000.00	01/07/2025	1.625	36,020.83	0.00	9,479.17	0.00	45,500.00
3135G04Z3	12335	FAC	10,000,000.00	06/17/2025	0.500	18,611.13	0.00	4,166.67	0.00	22,777.80
3135G04Z3	12339	FAC	8,000,000.00	06/17/2025	0.500	14,888.91	0.00	3,333.33	0.00	18,222.24
3136G4V34	12334	FAC	10,000,000.00	08/26/2025	0.550	9,930.56	0.00	4,583.33	0.00	14,513.89
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	6,900.00	0.00	4,500.00	0.00	11,400.00
3137EAEX3	12340	FAC	10,000,000.00	09/23/2025	0.375	3,958.30	0.00	3,125.00	0.00	7,083.30
3130AMFV9	12356	FAC	6,000,000.00	11/20/2025	0.750	0.00	0.00	1,375.00	0.00	1,375.00
31422XCK6	12346	FAC	10,000,000.00	03/16/2026	0.875	10,937.50	0.00	7,291.67	0.00	18,229.17
3130AM4L3	12353	FAC	10,000,000.00	04/29/2026	0.500	277.78	0.00	4,166.66	0.00	4,444.44
		Subtotal	**277,000,000.00**			**1,152,591.50**	**0.00**	**329,059.73**	**286,250.00**	**1,195,401.23**
Treasury Coupon										
9128282P4	12441A	TRC	5,000,000.00	07/31/2022	1.875	23,308.01	0.00	8,028.32	0.00	31,336.33
912828S92	12320	TRC	6,500,000.00	07/31/2023	1.250	20,200.28	0.00	6,957.87	0.00	27,158.15
91282CBR1	12350	TRC	20,000,000.00	03/15/2024	0.250	6,385.87	0.00	4,211.96	0.00	10,597.83
912828ZF0	12351	TRC	20,000,000.00	03/31/2025	0.500	8,469.95	0.00	8,469.94	0.00	16,939.89

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

CUSIP	Investment #	Security Type	Par Value	Maturity Date	Current Rate	* Beginning Accrued Interest	Adjusted Acc'd Int. at Purchase During Period	Interest Earned	Interest Received	* Ending Accrued Interest
Treasury Coupon										
91282CBQ3	12355	TRC	18,000,000.00	02/28/2026	0.500	15,163.04	0.00	7,581.53	0.00	22,744.57
		Subtotal	**69,500,000.00**			**73,527.15**	**0.00**	**35,249.62**	**0.00**	**108,776.77**
		Total	**441,742,965.92**			**1,766,289.40**	**33,250.00**	**538,309.86**	**402,782.24**	**1,935,067.02**

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

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

Investment # / Issuer	Inv. Type	Purchase Date	Par Value / Current Rate	Sale Date / Maturity Date	Days Held / Term	Book Value	Maturity/Sale Proceeds	Realized Gain/Loss	Total Earnings	Total Net Earnings	Total Yield 365
Corporate Notes											
12468A	MTN	05/07/2018	5,000,000.00	05/16/2021	1,105	5,000,000.00	5,000,000.00	0.00	434,525.00	434,525.00	2.871
Chevron			2.100	05/16/2021	1,105						
			Corporate Notes		Subtotals	**5,000,000.00**	**5,000,000.00**	**0.00**	**434,525.00**	**434,525.00**	**2.871**
Federal Agency Coupon											
12238B	FAC	07/05/2016	5,000,000.00	05/06/2021	1,766	5,000,000.00	5,000,000.00	0.00	266,036.95	266,036.95	1.100
FNMA			1.250	05/06/2021	1,766						
			Federal Agency Coupon		Subtotals	**5,000,000.00**	**5,000,000.00**	**0.00**	**266,036.95**	**266,036.95**	**1.100**
				Total Realized Gains/Losses		**10,000,000.00**	**10,000,000.00**	**0.00**	**700,561.95**	**700,561.95**	**1.985**

FHN 913000
Cash Reconciliation Report
For the Period May 1, 2021 - May 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											
05/03/2021	12314	913000	Interest	3133EK4X1	10,000,000.00	FFCB 10.0M 1.60% Mat. 11/01/2023	11/01/2023	0.00	80,000.00	0.00	80,000.00
05/03/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-80,000.00	0.00	0.00	-80,000.00
05/04/2021	11203	913000	Interest	996212262	51,748,803.98	INVESC 51.7M 0.85%		0.00	282.24	0.00	282.24
05/04/2021	11203	913000	Interest	996212262	51,748,803.98	INVESC 51.7M 0.85%		-282.24	0.00	0.00	-282.24
05/06/2021	12238B	913000	Interest	3135G0K69	5,000,000.00	FNMA 5.0M 1.25% Mat. 05/06/2021	05/06/2021	0.00	31,250.00	0.00	31,250.00
05/06/2021	12238B	913000	Maturity	3135G0K69	5,000,000.00	FNMA 5.0M 1.25% Mat. 05/06/2021	05/06/2021	0.00	0.00	5,000,000.00	5,000,000.00
05/06/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-5,031,250.00	0.00	0.00	-5,031,250.00
05/08/2021	12315	913000	Interest	3133EK6J0	8,000,000.00	FFCB 8.0M 1.63% Mat. 11/08/2024	11/08/2024	0.00	65,000.00	0.00	65,000.00
05/10/2021	12323	913000	Interest	02665WDH1	2,500,000.00	HNDA 2.5M 1.95% Mat. 05/10/2023	05/10/2023	0.00	24,375.00	0.00	24,375.00
05/10/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-89,375.00	0.00	0.00	-89,375.00
05/11/2021	12348	913000	Interest	037833DT4	7,000,000.00	APPLE 7.0M 1.13% Mat. 05/11/2025	05/11/2025	0.00	39,375.00	0.00	39,375.00
05/11/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-39,375.00	0.00	0.00	-39,375.00
05/17/2021	12468A	913000	Interest	166764BG4	5,000,000.00	CVX 5.0M 2.10% Mat. 05/16/2021	05/16/2021	0.00	52,500.00	0.00	52,500.00
05/17/2021	12468A	913000	Maturity	166764BG4	5,000,000.00	CVX 5.0M 2.10% Mat. 05/16/2021	05/16/2021	0.00	0.00	5,000,000.00	5,000,000.00
05/17/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-5,052,500.00	0.00	0.00	-5,052,500.00
05/20/2021	12356	913000	Purchase	3130AMFV9	6,000,000.00	FHLB 6.0M 0.75% Mat. 11/20/2025	11/20/2025	-6,000,000.00	0.00	0.00	-6,000,000.00
05/20/2021	11203	913000	Withdrawal	996212262	51,748,803.98	INVESC 51.7M 0.08%		0.00	0.00	6,000,000.00	6,000,000.00
05/21/2021	12357	913000	Purchase	808513BB0	5,000,000.00	SCHW 5.0M 4.20% Mat. 03/24/2025	03/24/2025	-5,600,500.00	-33,250.00	0.00	-5,633,750.00
05/21/2021	11203	913000	Withdrawal	996212262	51,748,803.98	INVESC 51.7M 0.08%		0.00	0.00	5,633,750.00	5,633,750.00
05/23/2021	12303	913000	Interest	3133EKMV5	10,000,000.00	FFCB 10.0M 2.20% Mat. 11/23/2022	11/23/2022	0.00	110,000.00	0.00	110,000.00
05/23/2021	11203	913000	Deposit	996212262	51,748,803.98	INVESC 51.7M 0.08%		-110,000.00	0.00	0.00	-110,000.00
05/28/2021	12358	913000	Purchase	3130AMPD8	10,000,000.00	FHLB 10.0M 0.39% Mat. 05/28/2024	05/28/2024	-10,000,000.00	0.00	0.00	-10,000,000.00
05/28/2021	11203	913000	Withdrawal	996212262	51,748,803.98	INVESC 51.7M 0.08%		0.00	0.00	10,000,000.00	10,000,000.00
							Subtotal	**-32,003,282.24**	**369,532.24**	**31,633,750.00**	**0.00**
							Total	**-32,003,282.24**	**369,532.24**	**31,633,750.00**	**0.00**

FHN FINANCIAL
MAIN STREET ADVISORS

Monthly Economic and Market Update

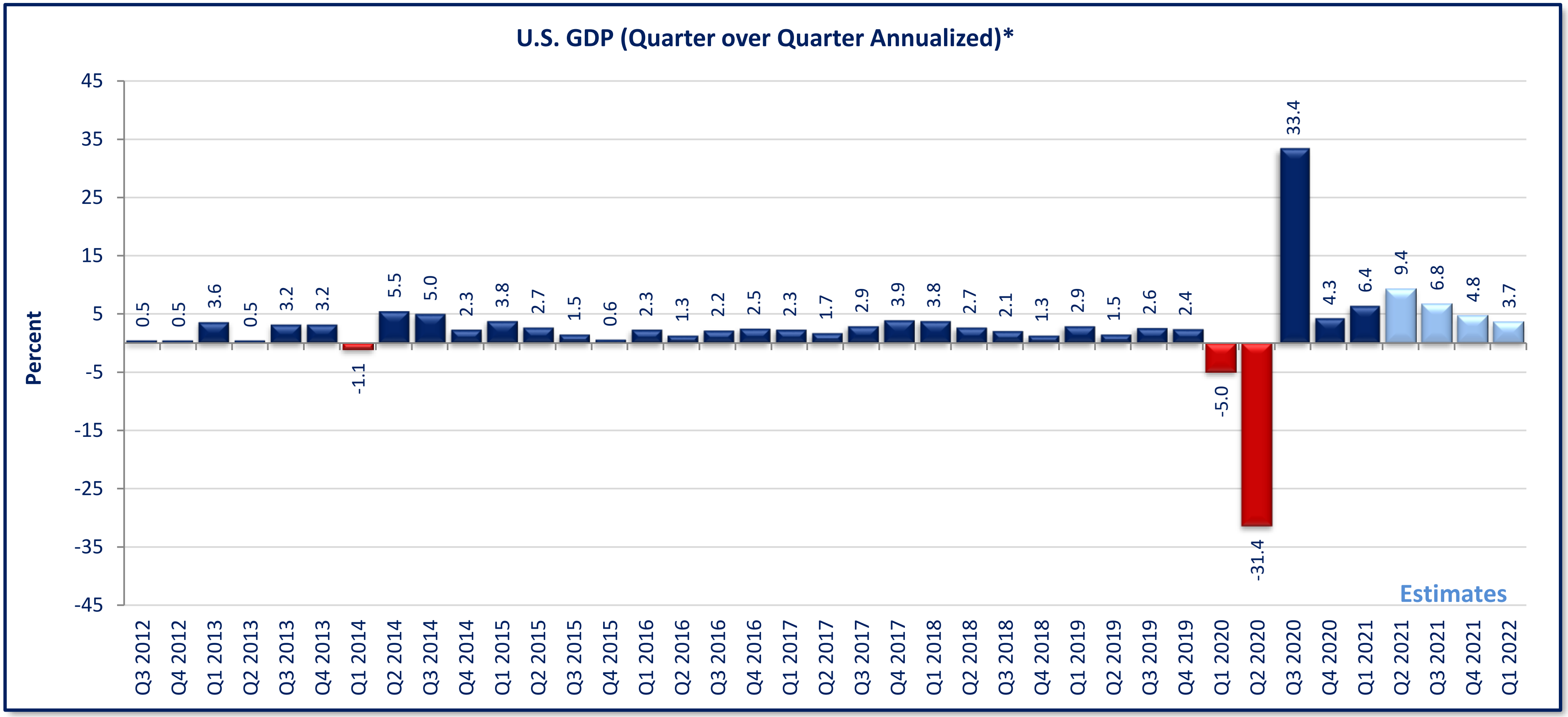
May 2021

Economic and Market Update
5/31/2021

Item	5/31/2021	4/30/2021	Change
U.S. Payrolls Monthly Change	559,000	278,000	281,000
Unemployment Rate	5.8%	6.1%	(0.3%)
Labor Force Participation	61.6%	61.7%	(0.1%)
Effective Fed Funds Rate	0.05%	0.05%	0.00%
3 Month T-Bill	0.01%	0.01%	0.00%
2 Year T-Note	0.14%	0.16%	(0.02%)
3 Year T-Note	0.30%	0.33%	(0.03%)
5 Year T-Note	0.80%	0.85%	(0.05%)
10 Year T-Note	1.60%	1.63%	(0.03%)
U.S. Fed Debt Avg Yield*	1.52%	1.49%	0.03%
30 Year Mortgage Rate	3.08%	3.11%	(0.03%)
1-5 Yr Agency Spread	0.03%	0.04%	(0.01%)
1-5 Yr A-AAA Corporate Spread	0.28%	0.32%	(0.04%)
Dow Jones	34,529	33,875	1.9%
S&P 500	4,204	4,181	0.5%
Consumer Price Index YOY*	3.0%	4.2%	(1.2%)
U.S. Avg Regular Unleaded	$3.05	$2.90	$0.15
Retail Sales YOY*	28.0%	51.2%	(23.2%)
Case-Shiller Home Prices YOY*	13.3%	12.0%	1.3%
Gold (per ounce)	$1,903.77	$1,769.13	$134.64
Dollar Index	90.03	91.28	(1.25)
Consumer Confidence	117.2	117.5	(0.3)

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

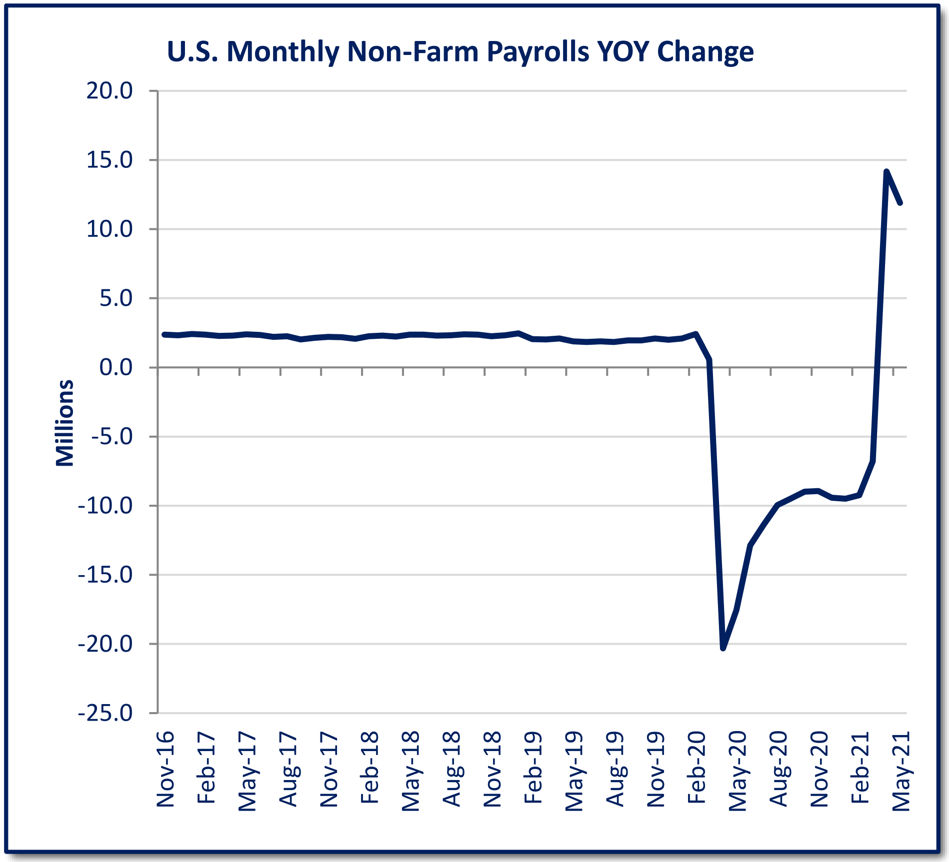
Sources: FHN Main Street and Bloomberg

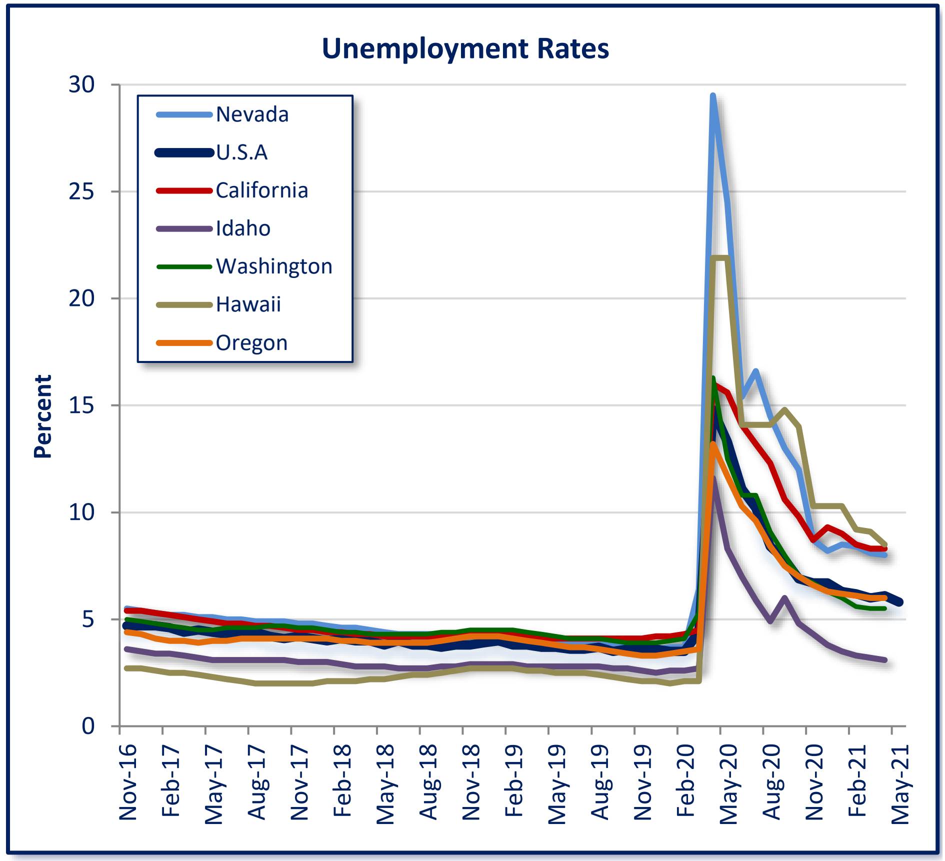


* Real Rate (Inflation Adjusted)

Estimate: Bloomberg's Survey of Economists
As of: 4/30/2021

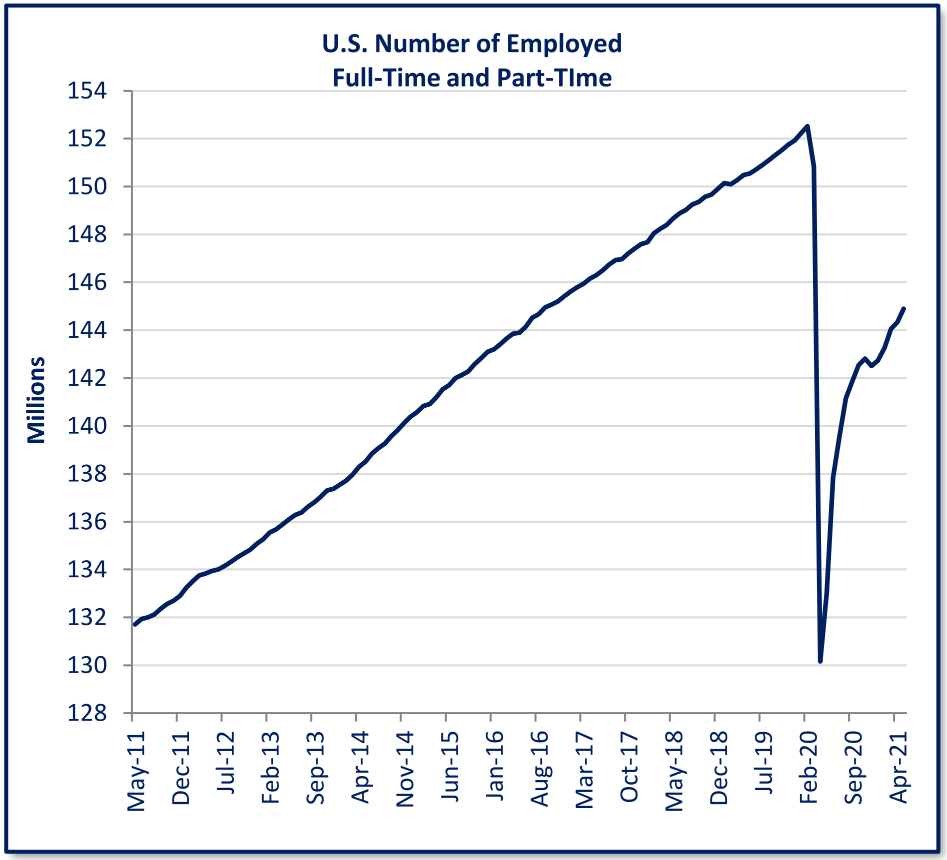
Source: Bureau of Economic Analysis

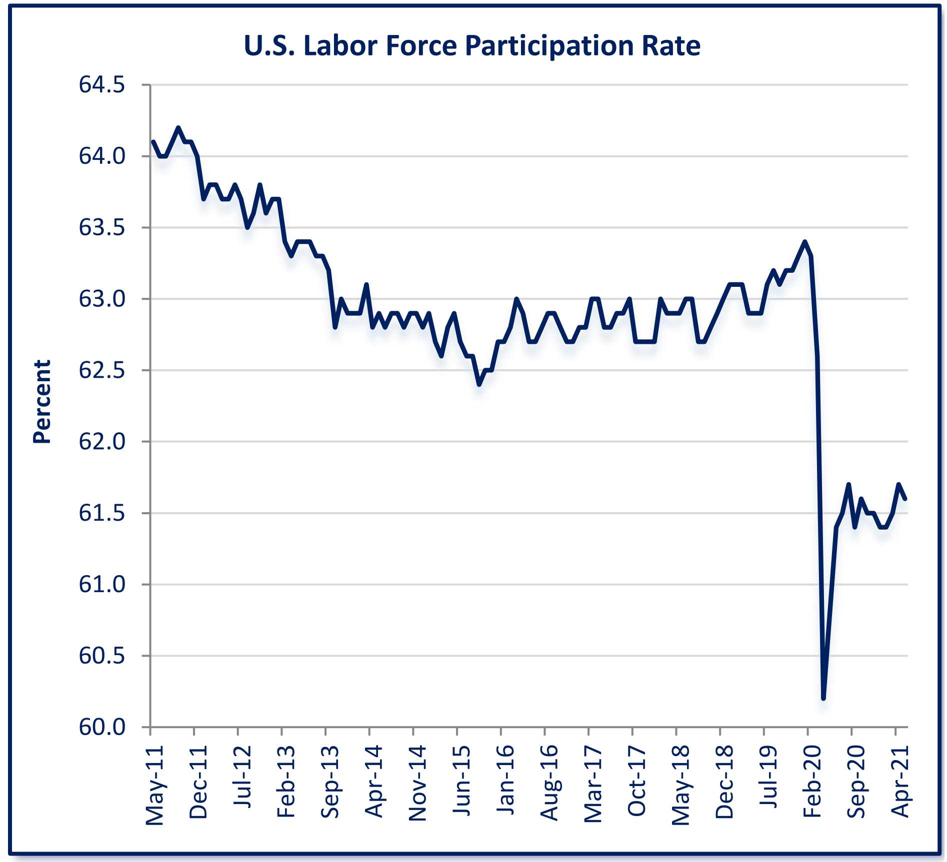




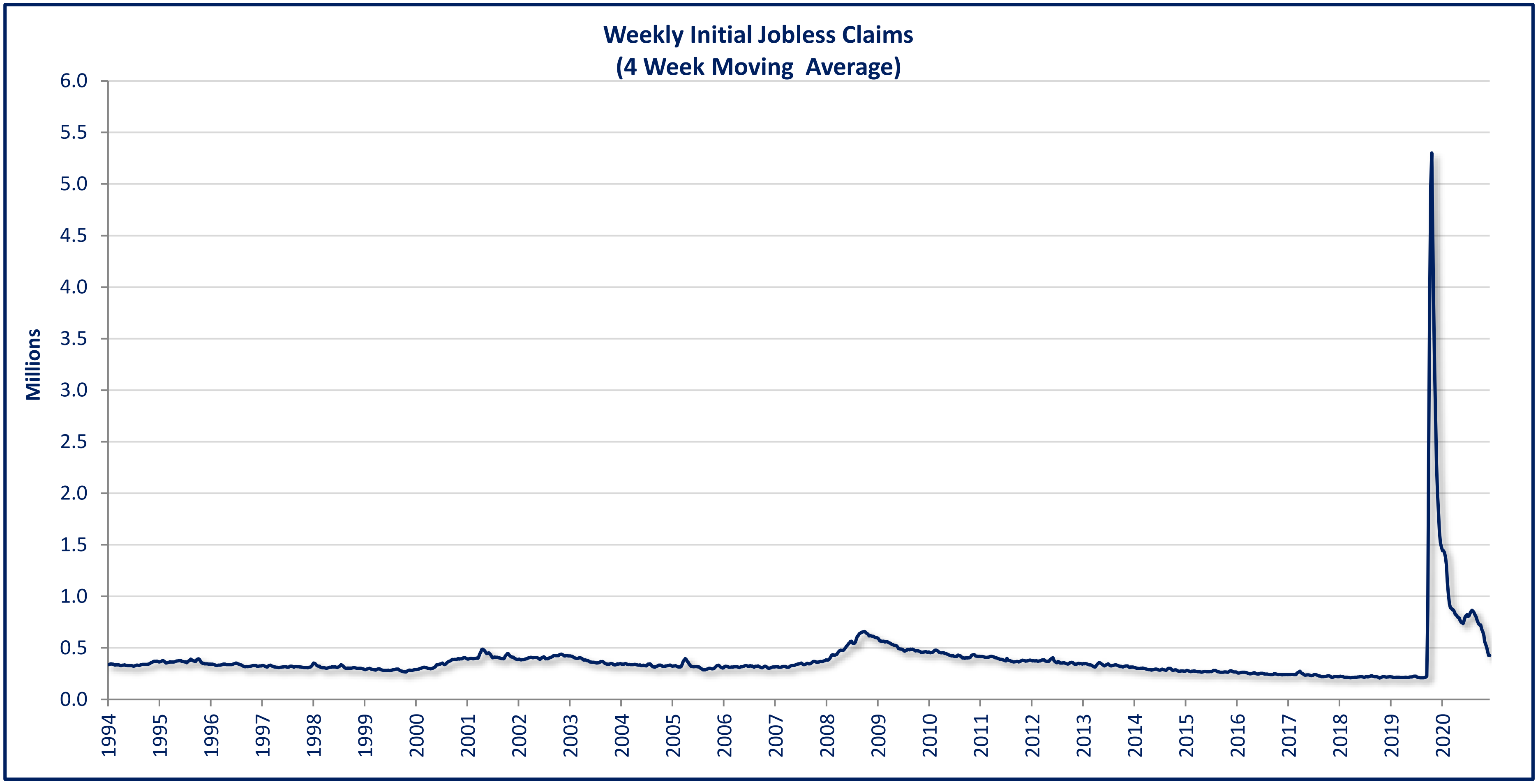
12 Month Average Job Change	**991,667**

Source: Bureau of Labor Statistics



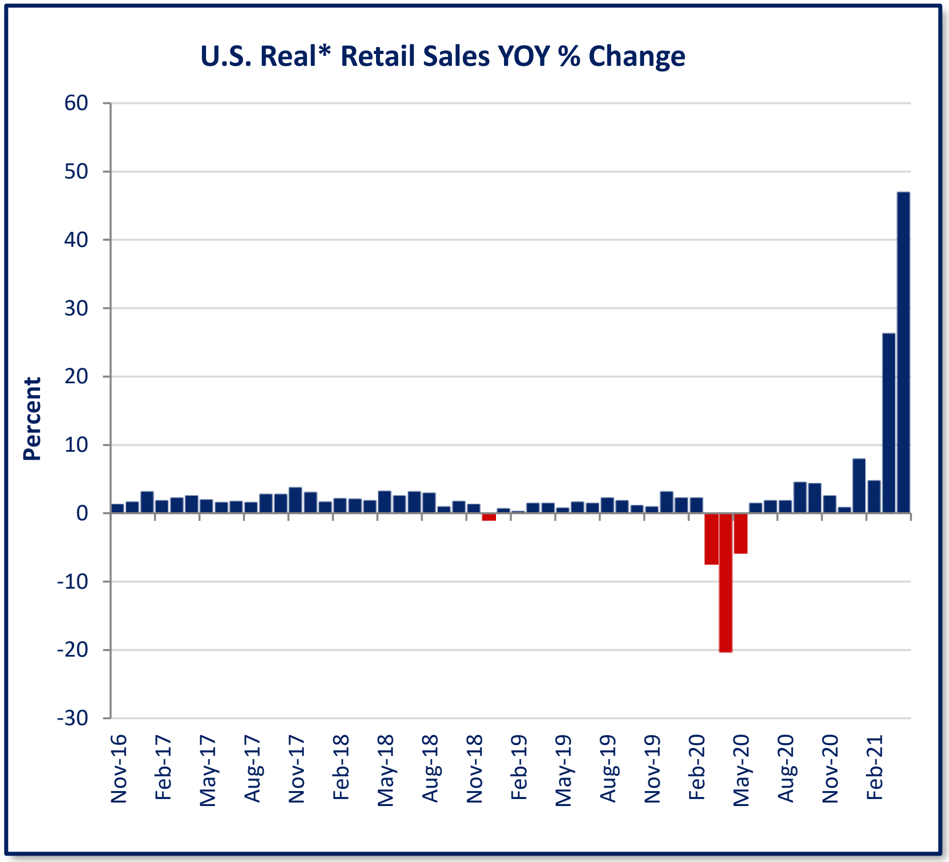


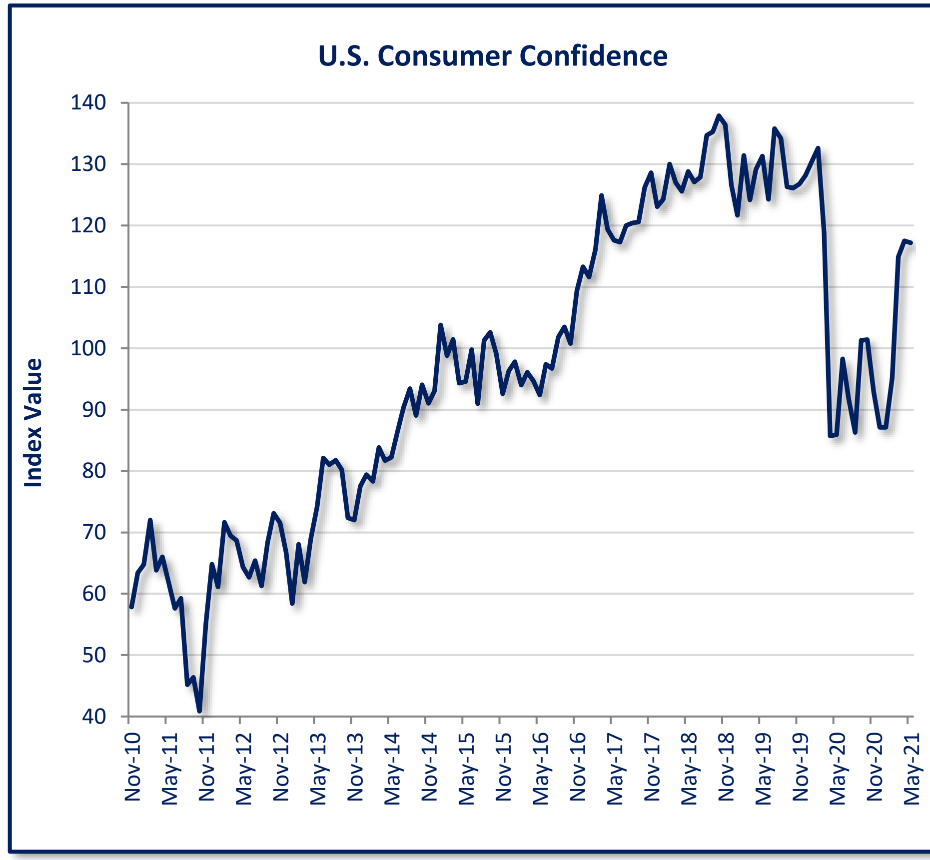
Source: Bureau of Labor Statistics



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

Source: Department of Labor and Bloomberg

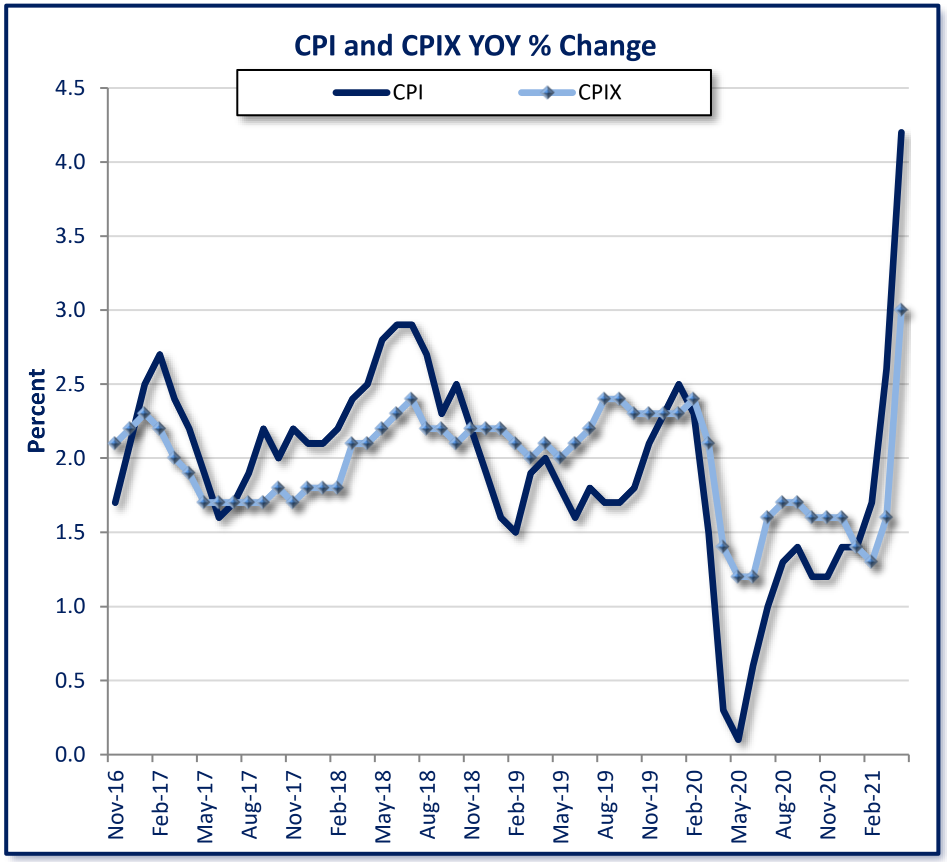




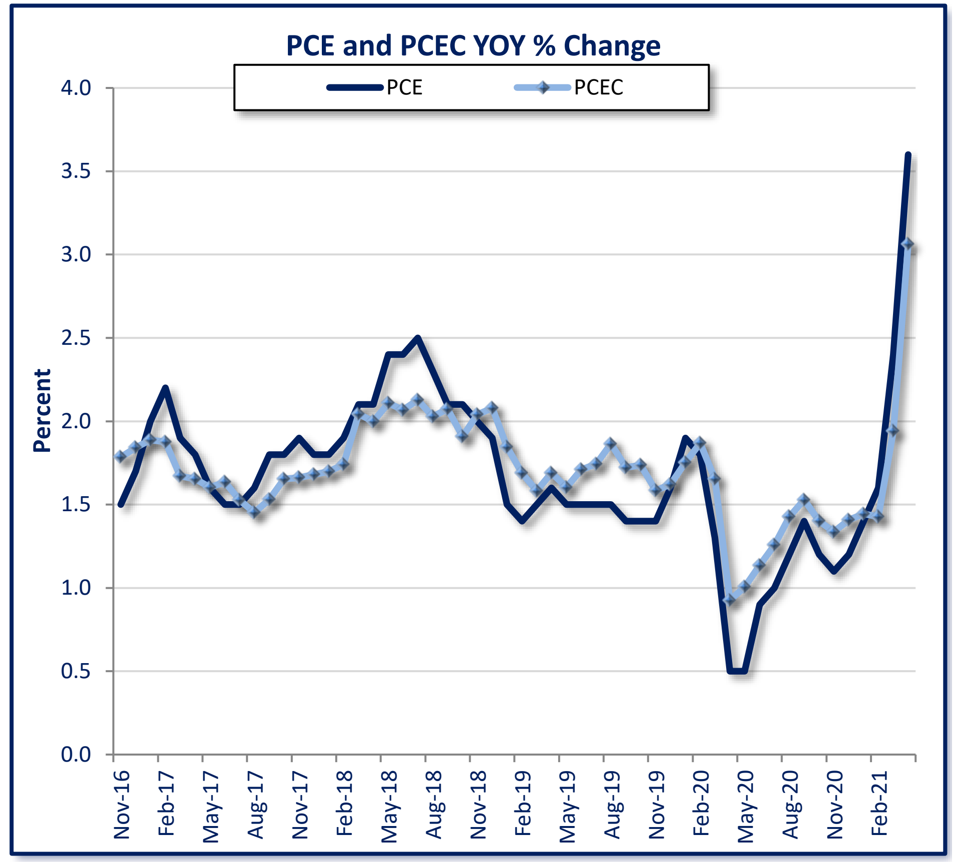
*Real: Inflation Adjusted

Source: U.S. Census Bureau

Source: Conference Board

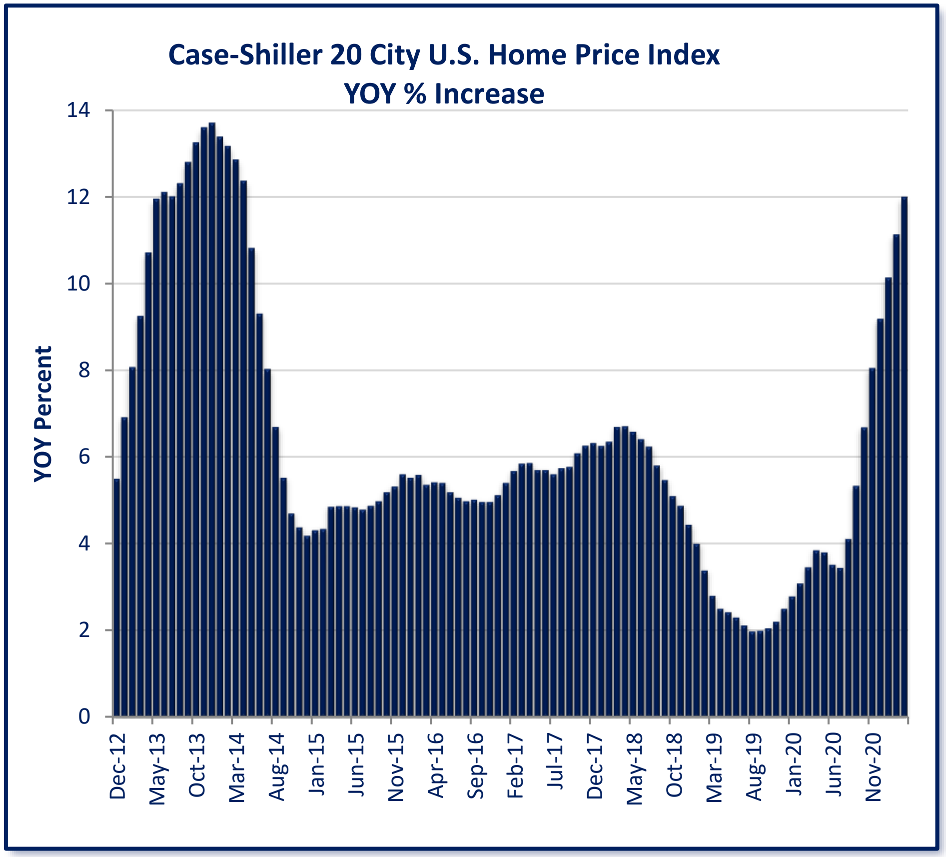


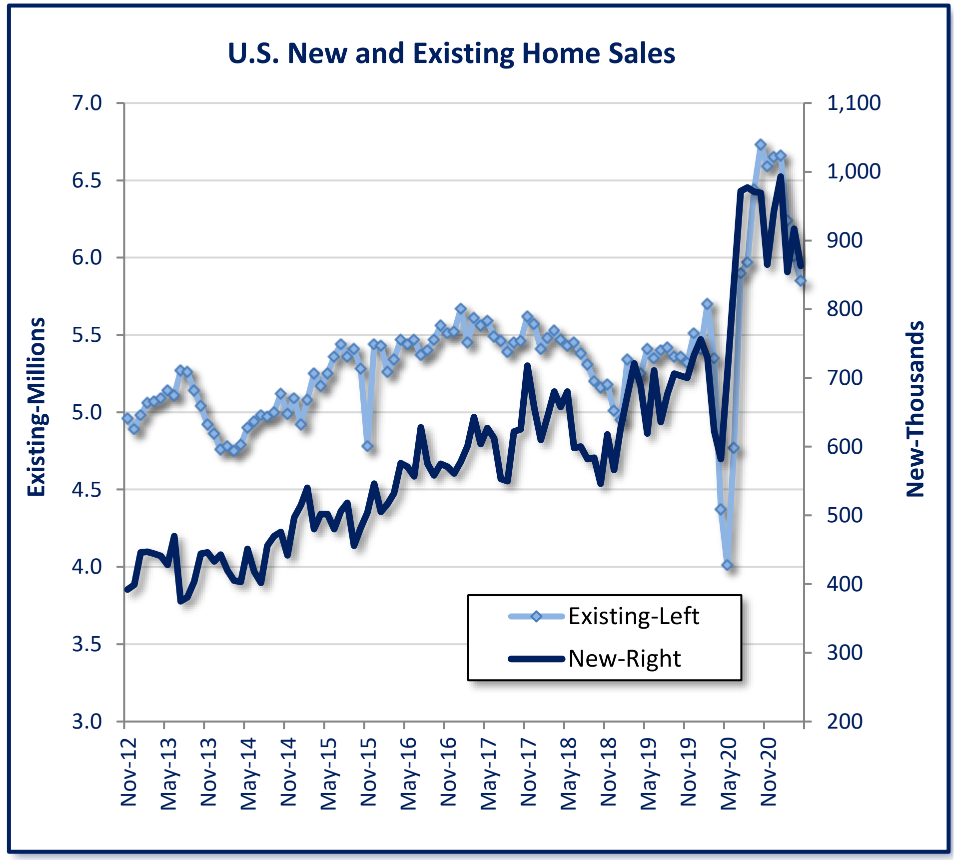
CPIX: Consumer Price Index, excluding food and energy



PCEC: Personal Consumption Expenditure Core

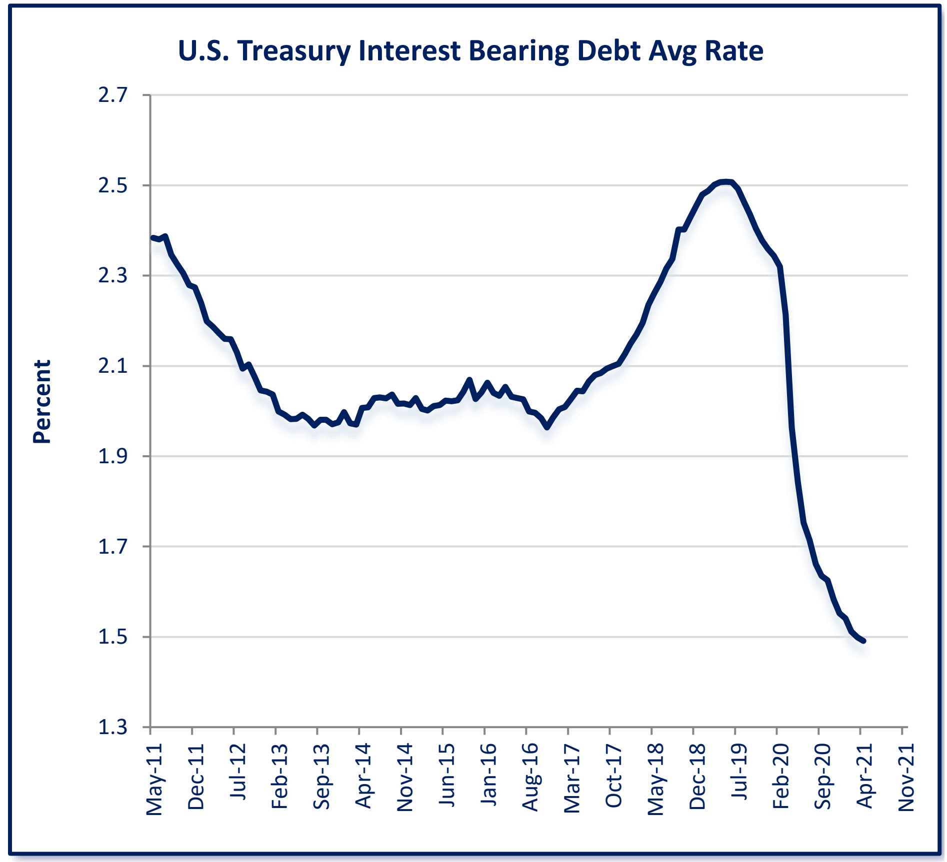
Source: Bureau of Labor Statistics and Bureau of Economic Analysis



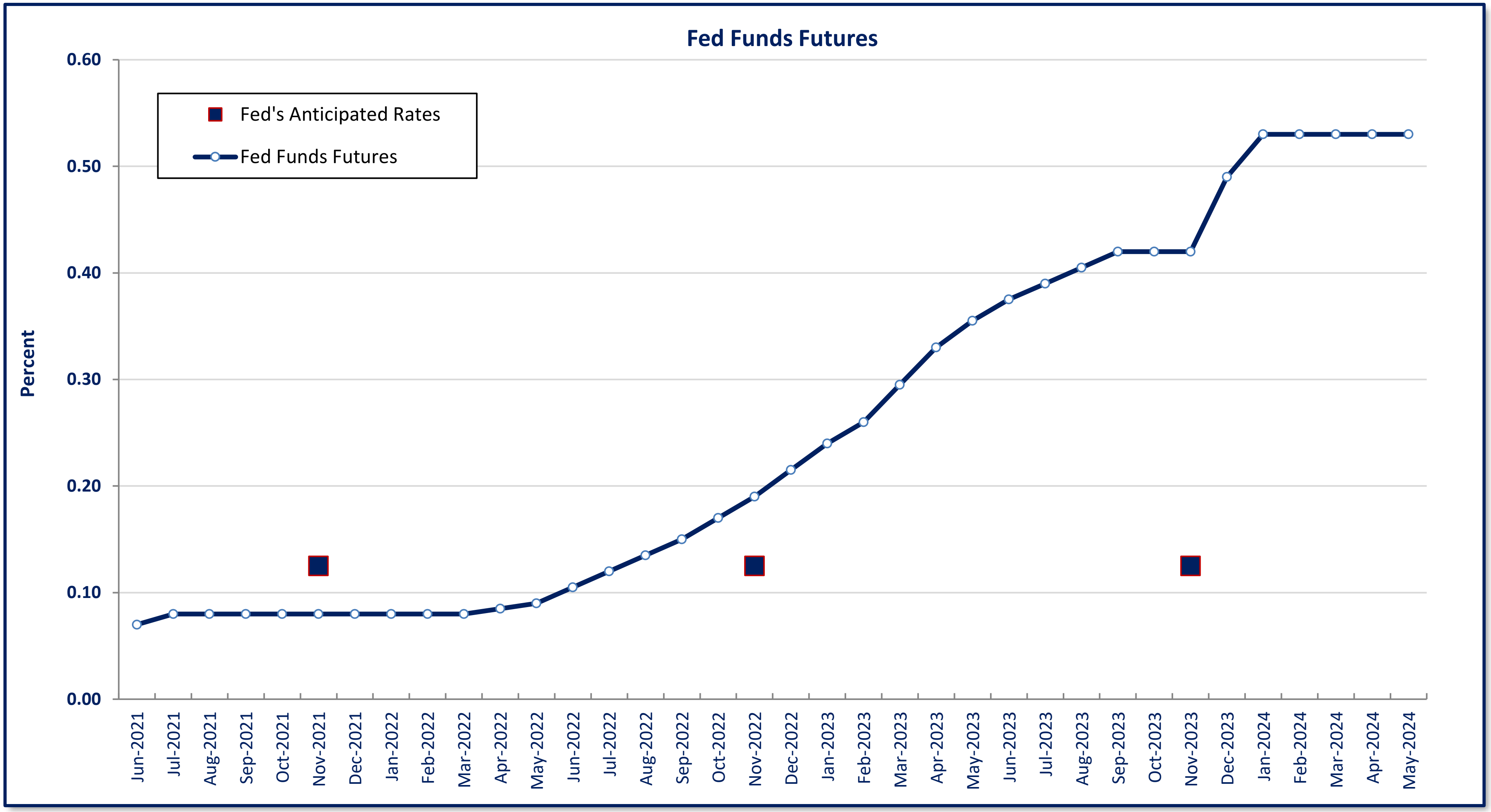


Source: Case-Shiller

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

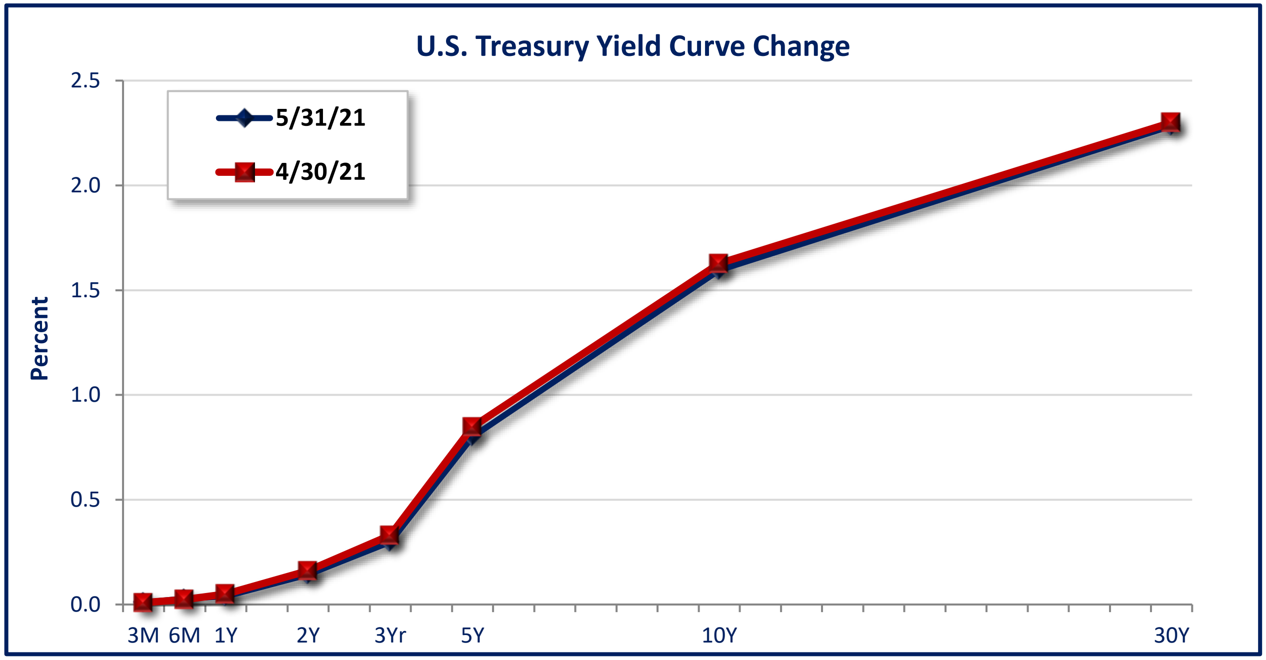


Source: U.S. Treasury

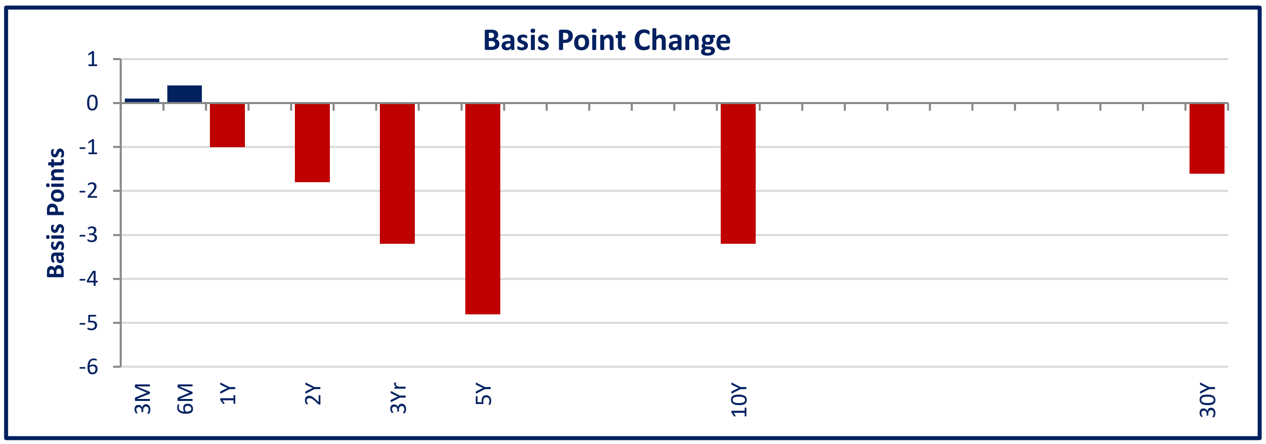


Fed Funds Anticipated Rate from the March 17, 2020 FOMC Meeting

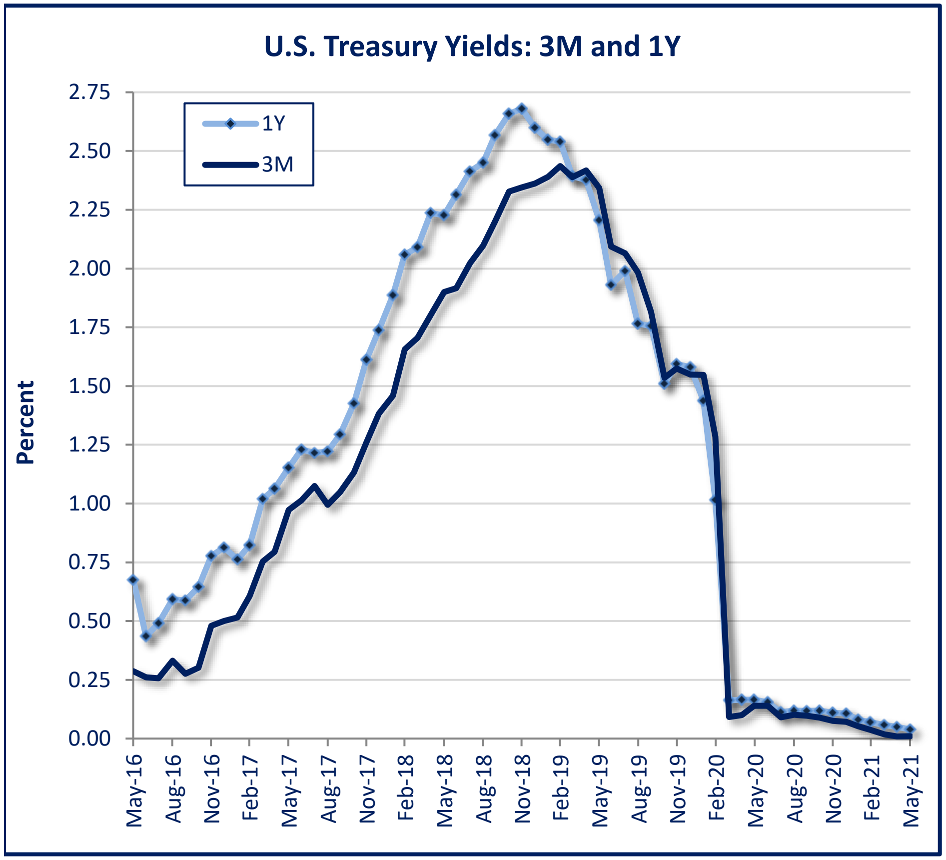
Source: Bloomberg

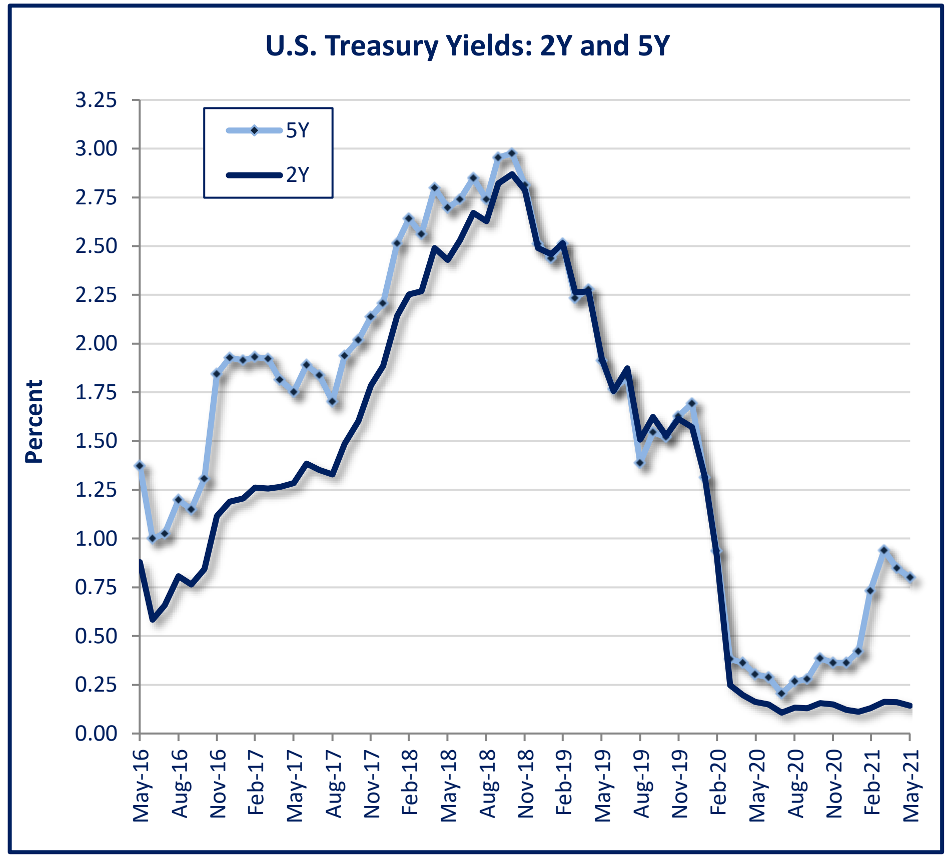


Maturity	5/31/21	4/30/21	Change
3M	0.01	0.01	0.00
6M	0.03	0.02	0.00
1Y	0.04	0.05	-0.01
2Y	0.14	0.16	-0.02
3Y	0.30	0.33	-0.03
5Y	0.80	0.85	-0.05
10Y	1.60	1.63	-0.03
30Y	2.28	2.30	-0.02

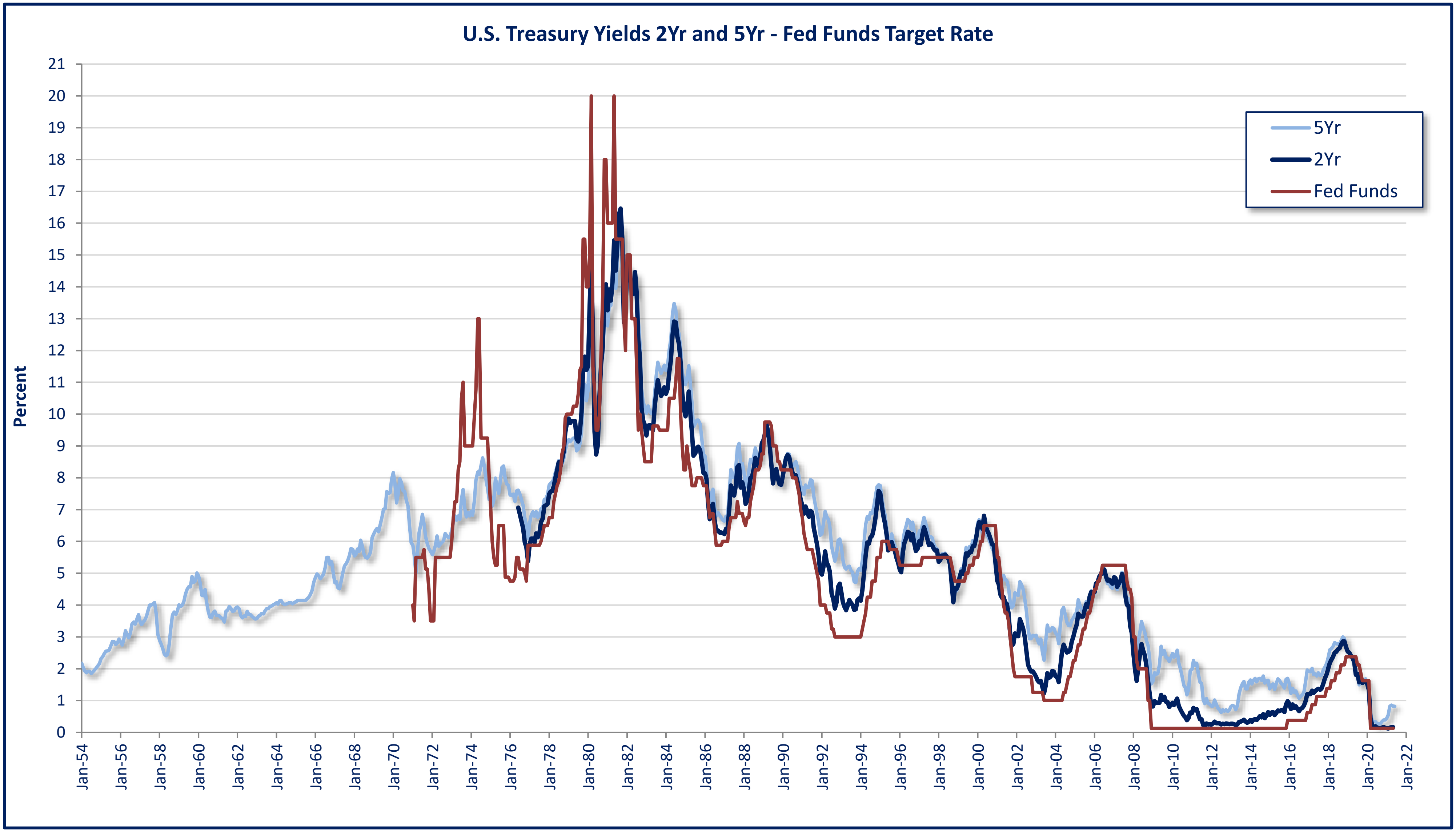


Source: Bloomberg
Figures may not total due to rounding



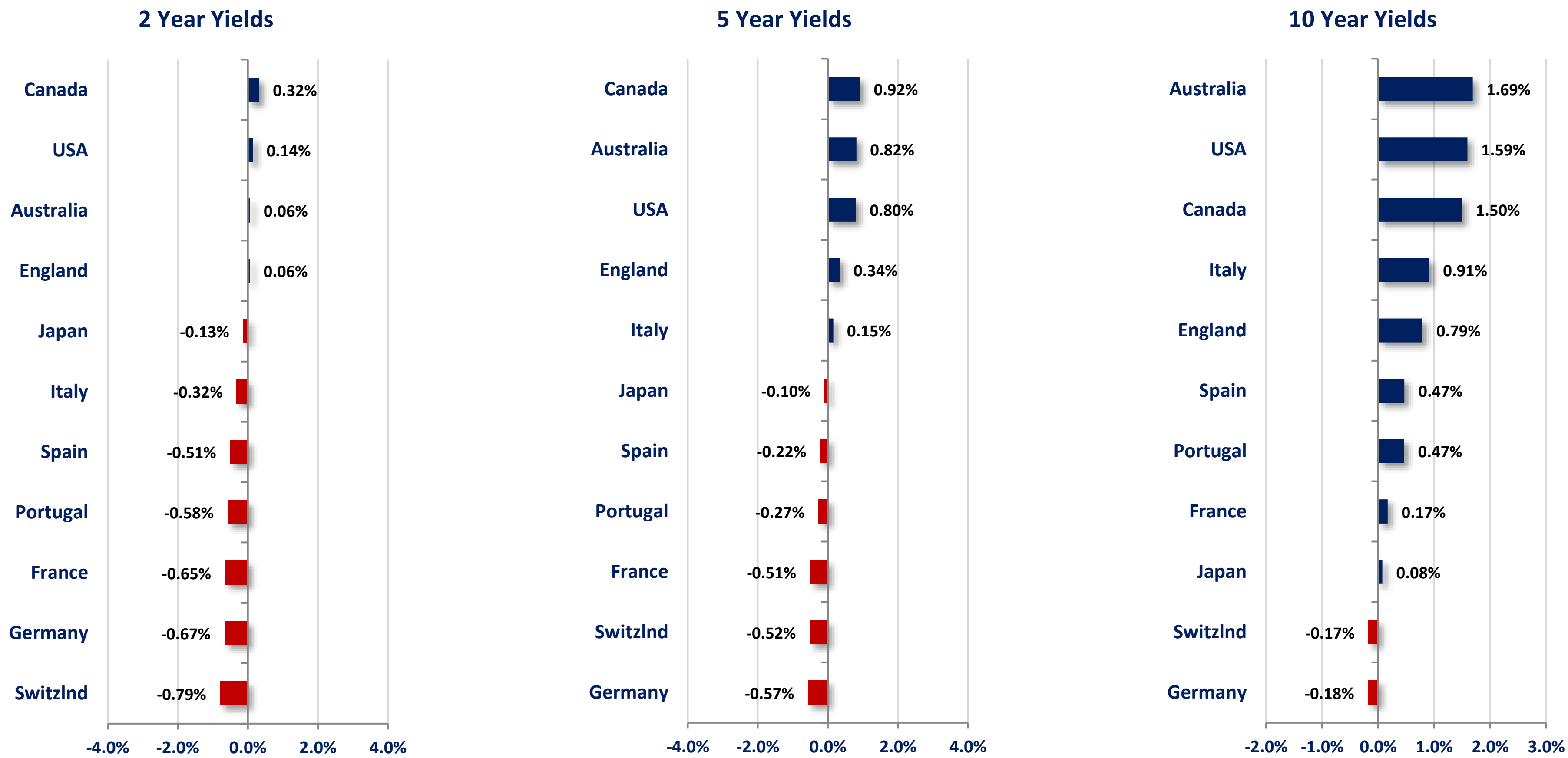


Source: Bloomberg

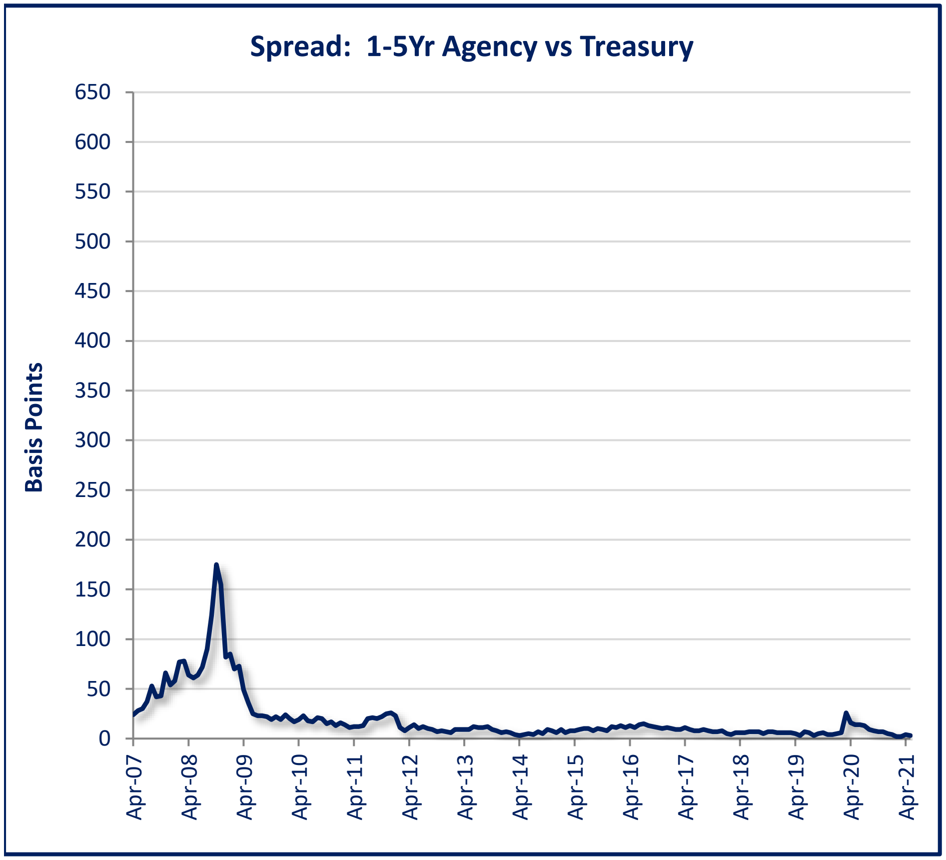


Source: Bloomberg

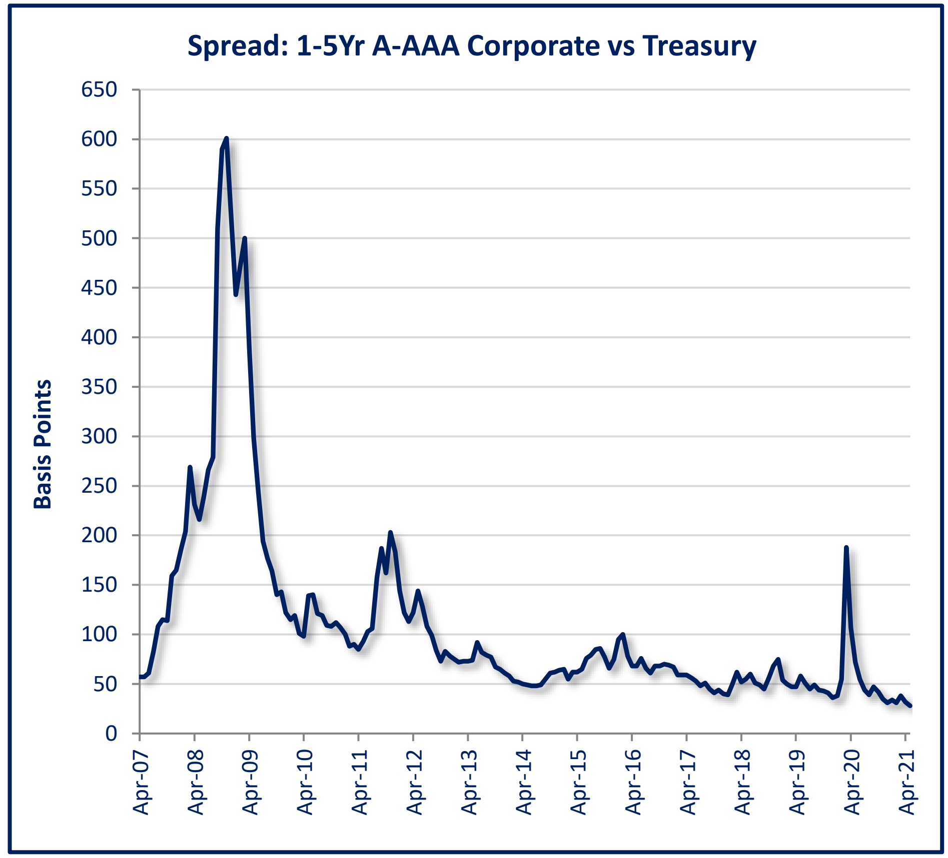
Global Treasury Rates



Source: Bloomberg



Current Spread is 3

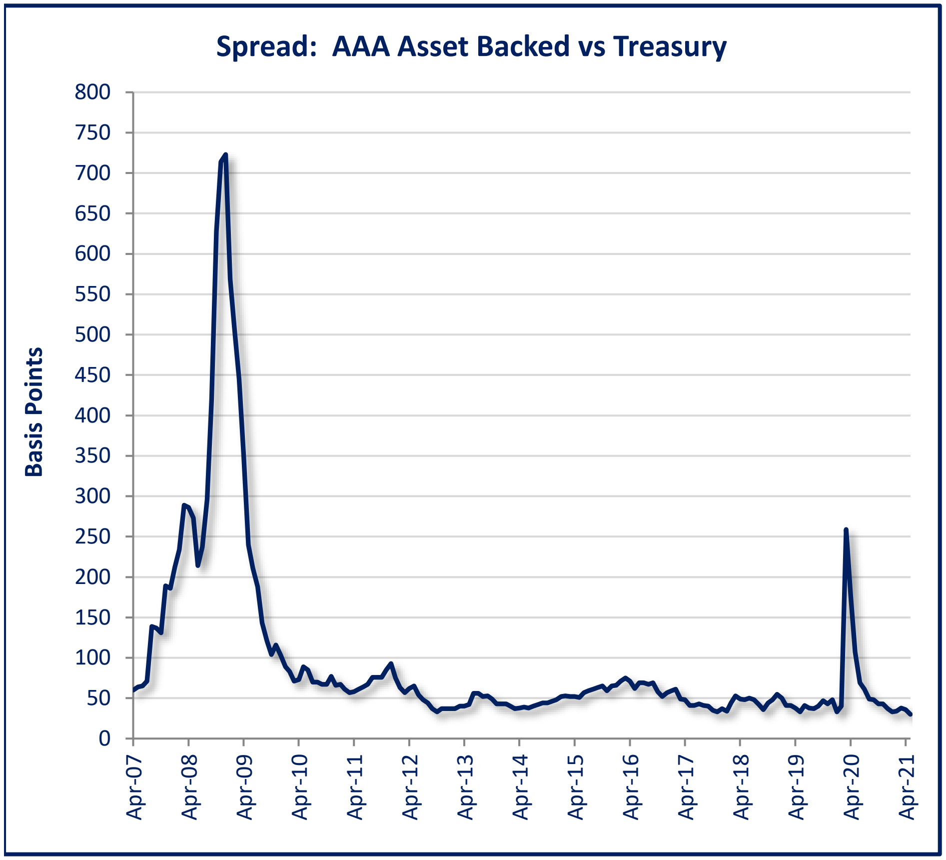


Current Spread is 28

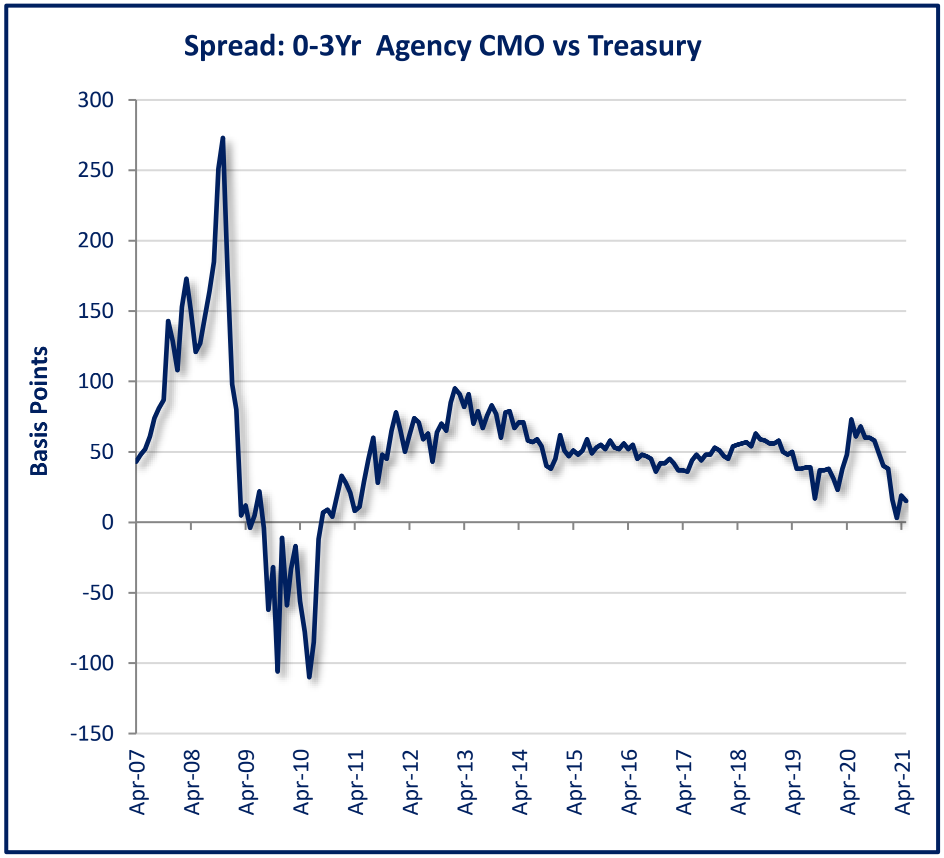
ICE BofAML Index (option adjusted spread vs. Treasury)
1-5Yr Non-Callable Agency (GVPB)

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

Source: ICE BofAML Indices



Current Spread is 30

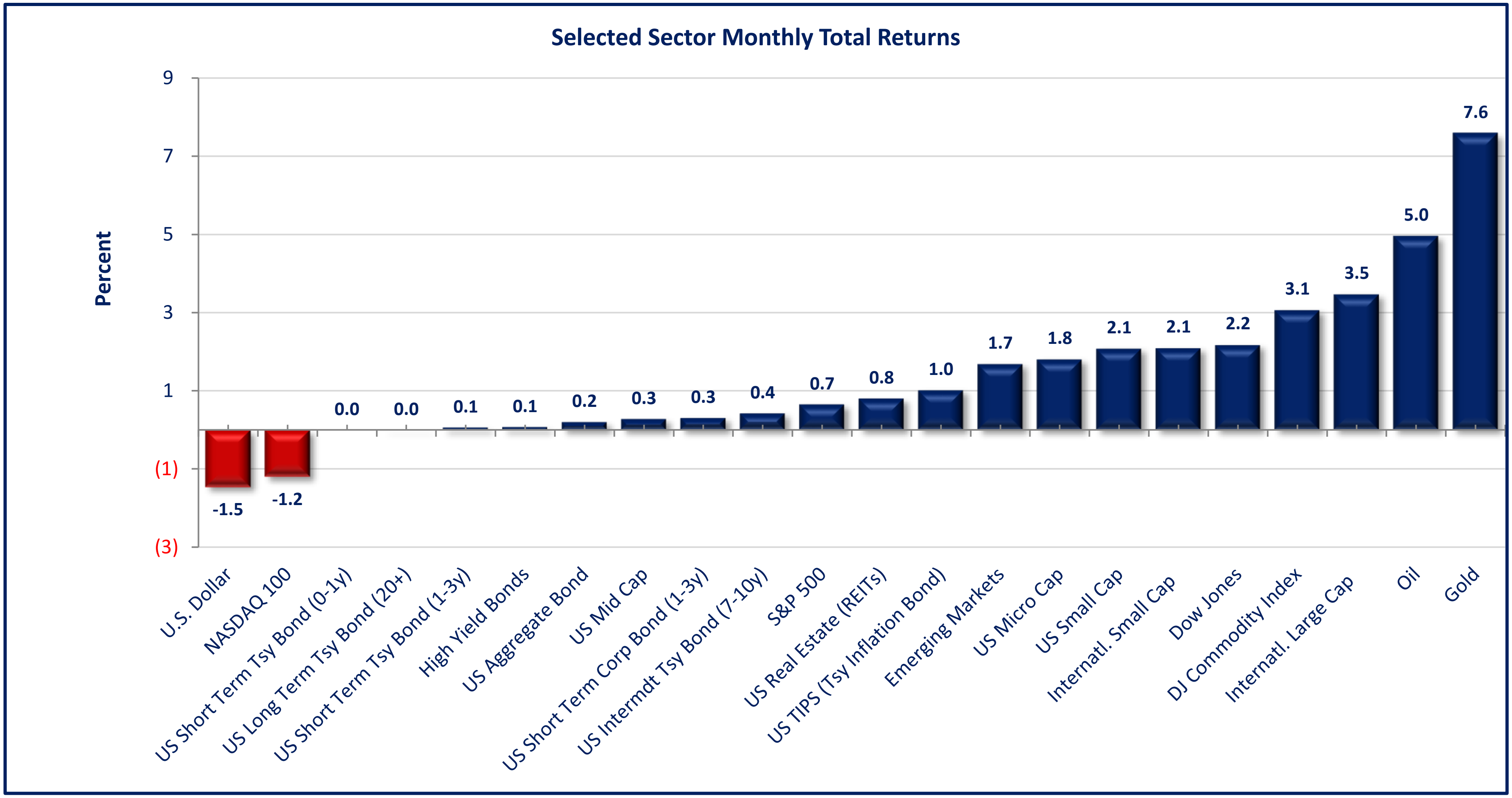


Current Spread is 15

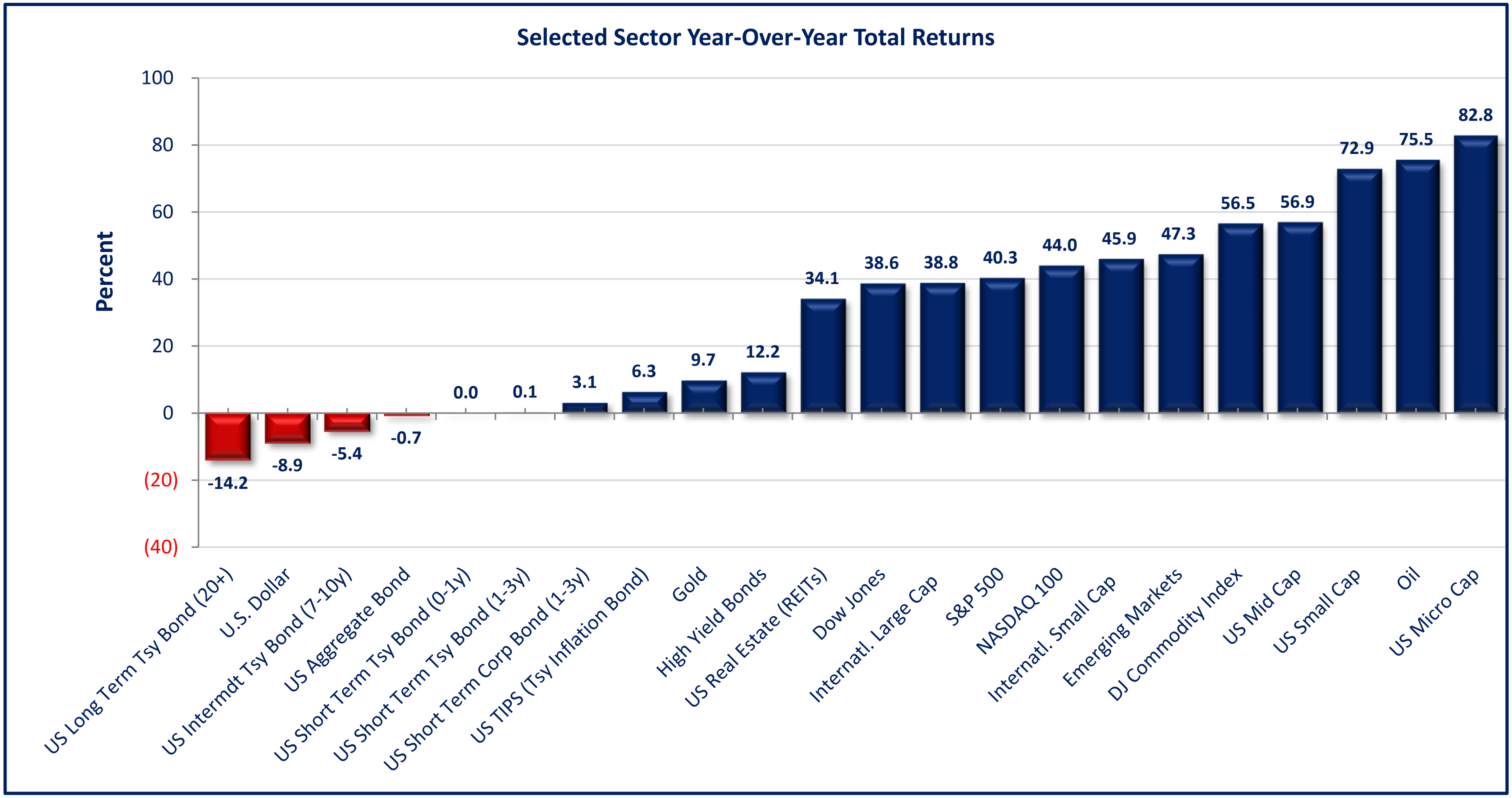
*ICE BofAML Index (option adjusted spread vs. Treasury)
AAA Rated ABS (R0A1)

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

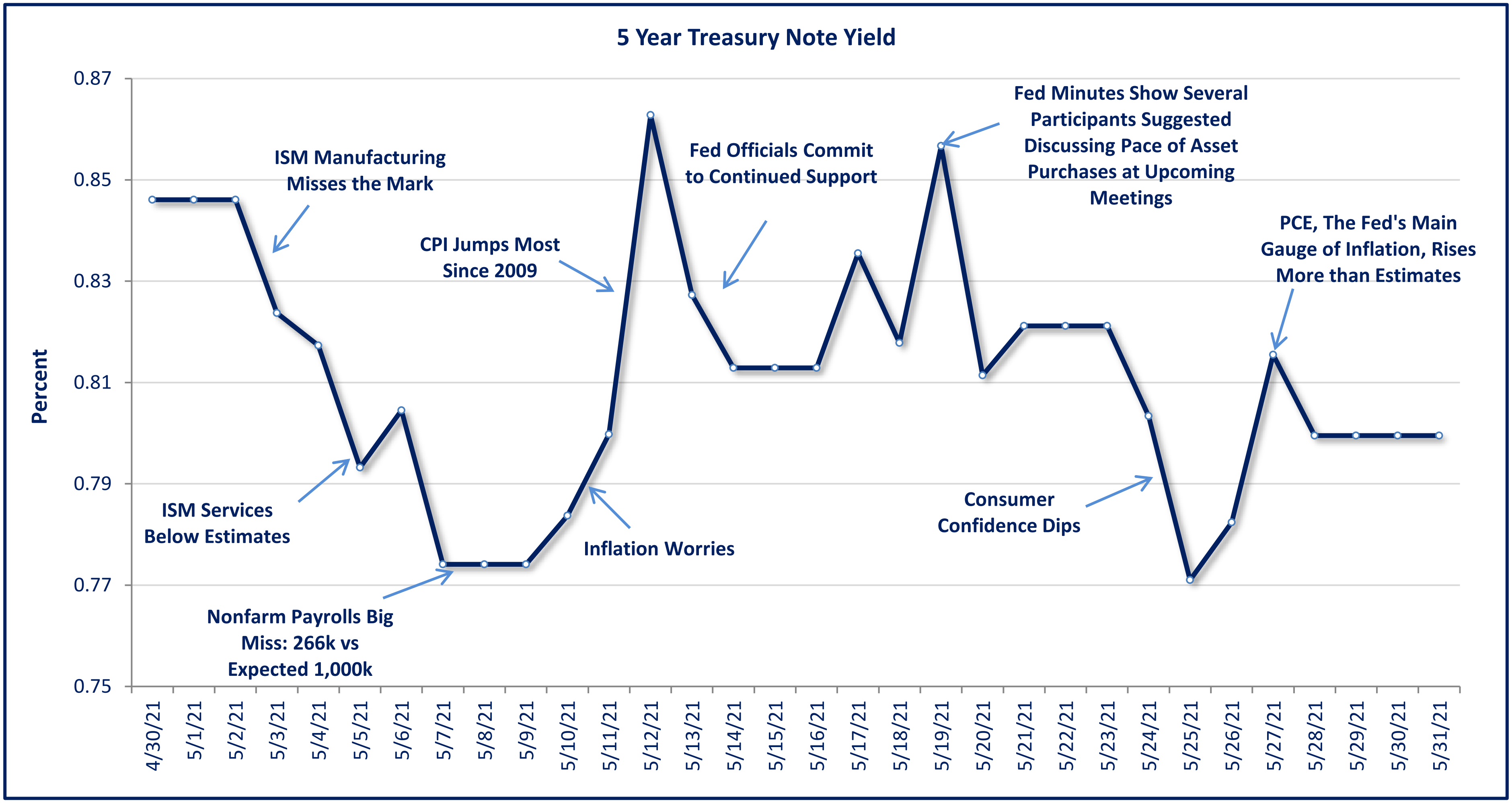
Source: ICE BofAML Indices



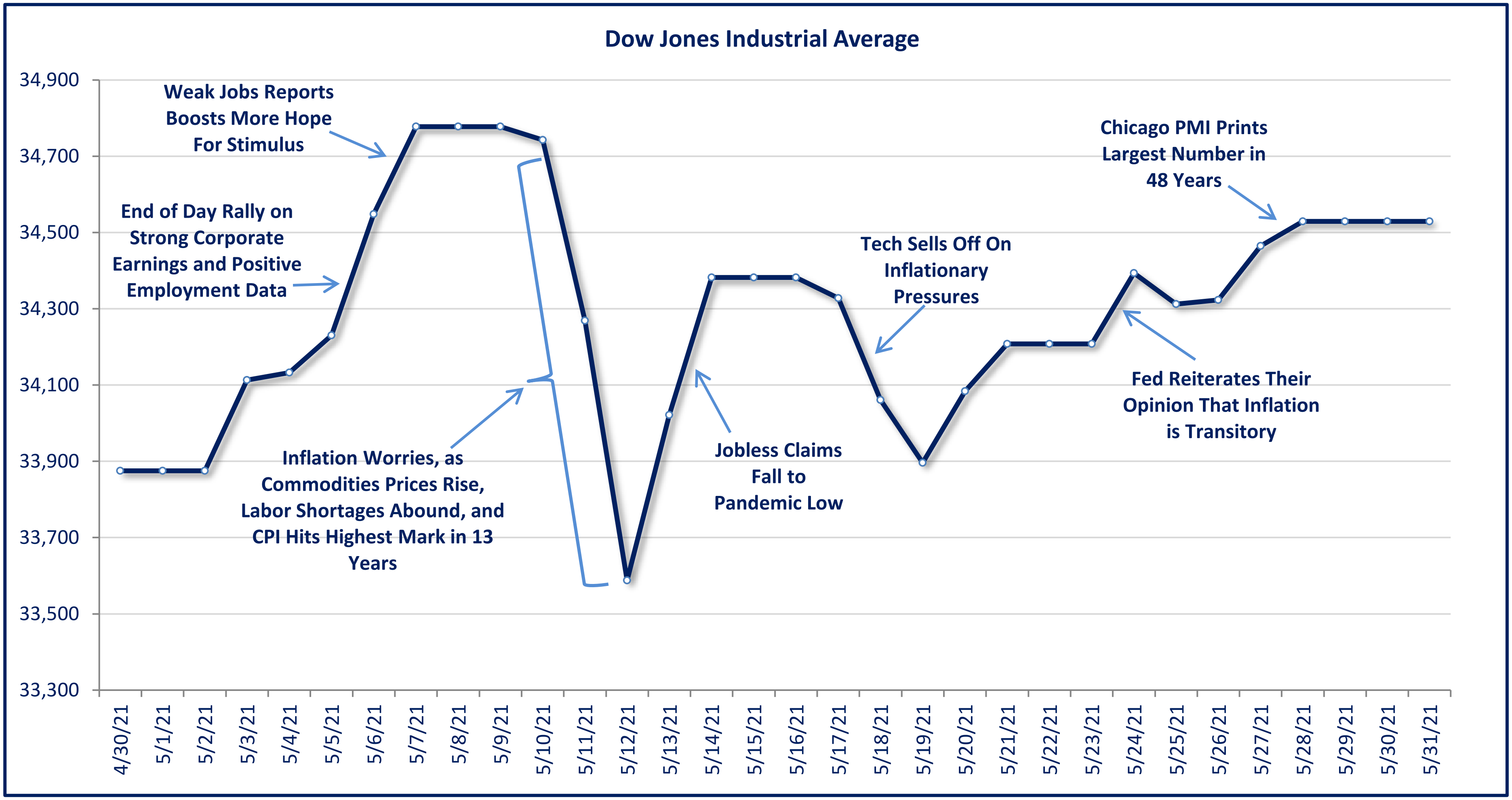
Source: Bloomberg



Source: Bloomberg



Source: Bloomberg, FHN Main Street



Source: Bloomberg, FHN Main Street

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