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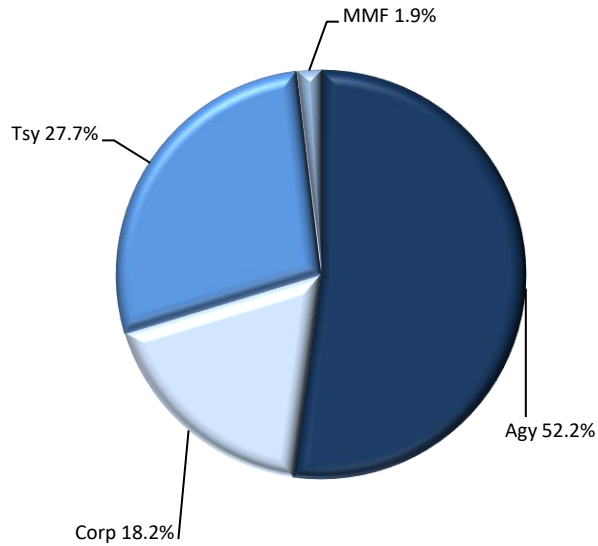
Monthly Investment Report

City of Las Vegas Investment Pool

FHN Main Street's Portion

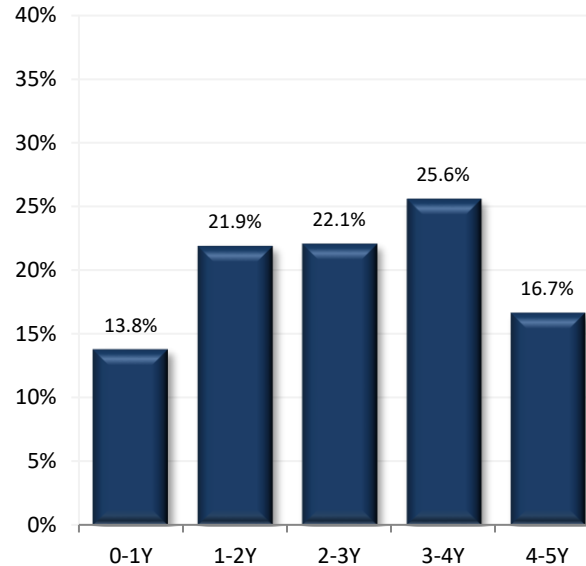
September 2021

SECTOR ALLOCATION



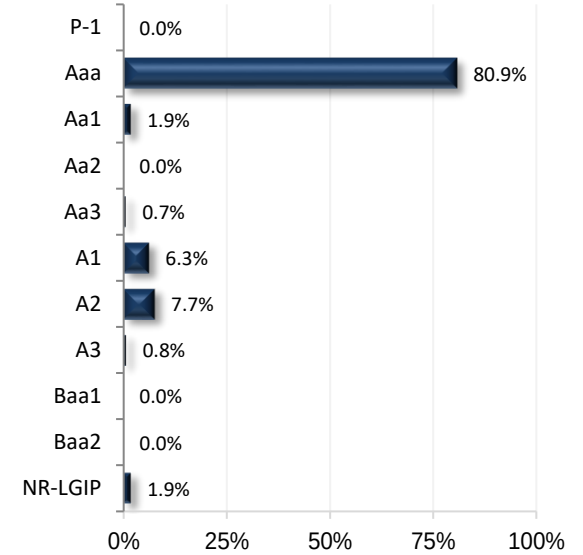
Per Book Value

MATURITY DISTRIBUTION



Per Book Value

CREDIT QUALITY (MOODY'S)



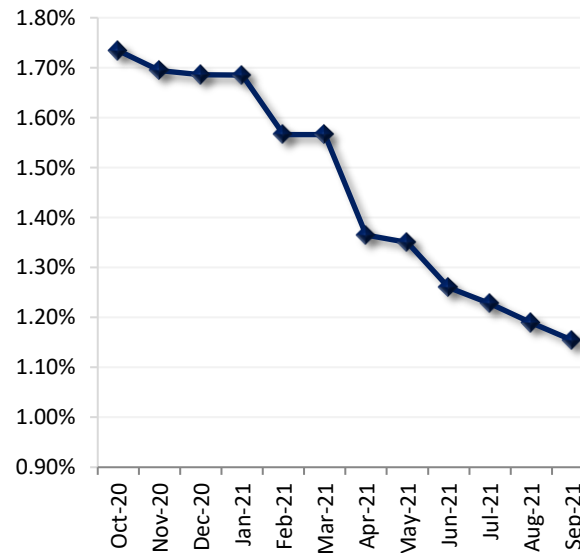
NR: Not Rated

ACCOUNT SUMMARY

	9/30/21	8/31/21
Market Value	\$535,795,035	\$502,115,748
Book Value*	\$531,300,703	\$495,615,763
Variance	\$4,494,333	\$6,499,985
Par Value	\$530,031,209	\$494,158,771
Net Asset Value	\$100.846	\$101.311
Book Yield	1.15%	1.19%
Years to Maturity	2.68	2.70
Effective Duration	2.51	2.40

*Book Value is Amortized

PORTFOLIO BOOK YIELD HISTORY



TOP ISSUERS

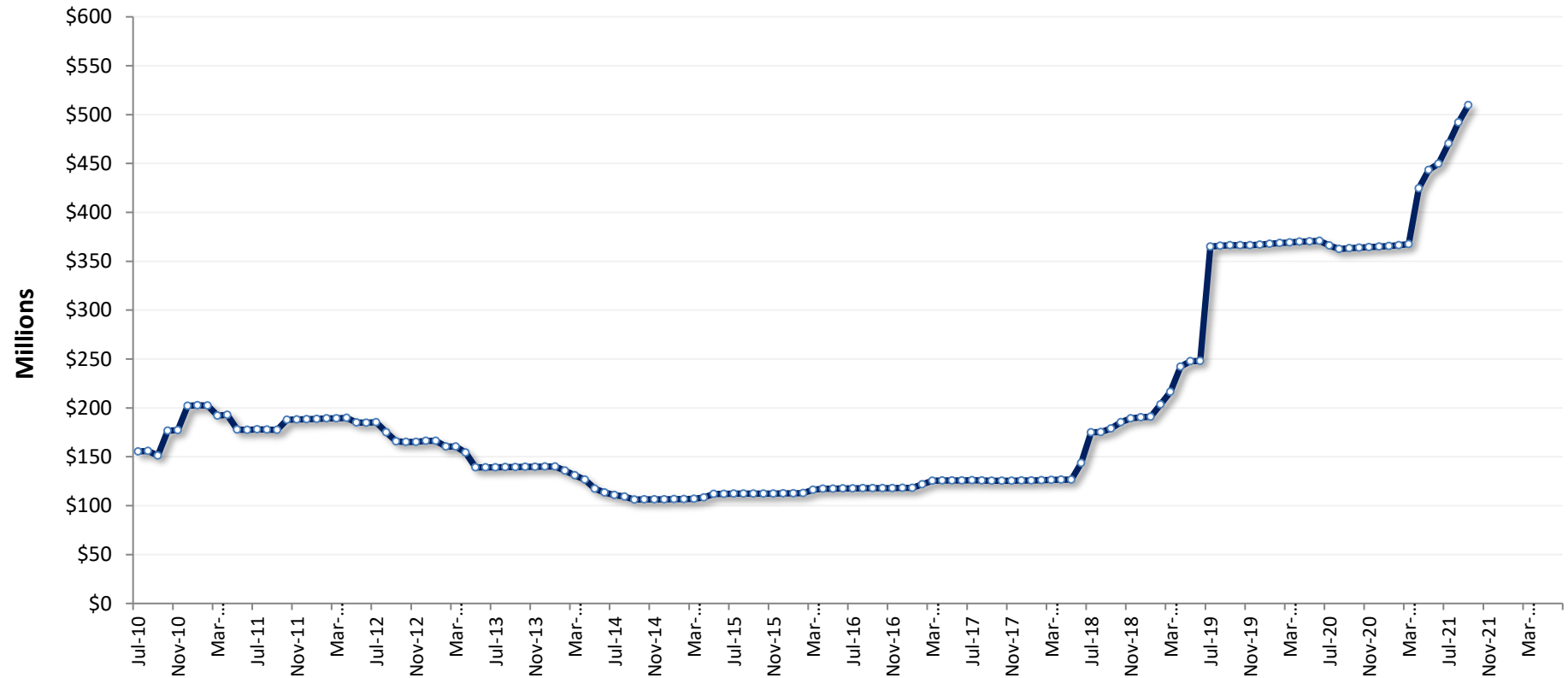
Issuer	% Portfolio
U.S. Treasury	27.7%
FNMA	17.0%
FFCB	16.2%
FHLB	11.5%
FHLMC	5.6%
Toyota	3.2%
BNYM	2.5%
Invesco Govt MMF	1.9%
Apple	1.9%
FAMCA	1.9%
IBM	1.4%
Charles Schwab	1.0%
John Deere	1.0%
Truist Bank	1.0%
Jackson Life	0.9%

Per Book Value

Item / Sector*	Parameters	In Compliance
Weighted Average Maturity	Weighted Average Maturity (WAM) cannot exceed 3.5 years.	Yes: 2.68 Yrs
U.S. Treasuries	No limit, maximum maturity 5 years.	Yes: 27.7%
U.S. Federal Agencies	No limit, no issuer limit, maximum maturity 5 years.	Yes: 52.2%
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: 18.2%
Money Market Funds	No limit, no issuer limit, rated AAA-m or Aaa-mf, treasury and agency funds.	Yes: 1.9%

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

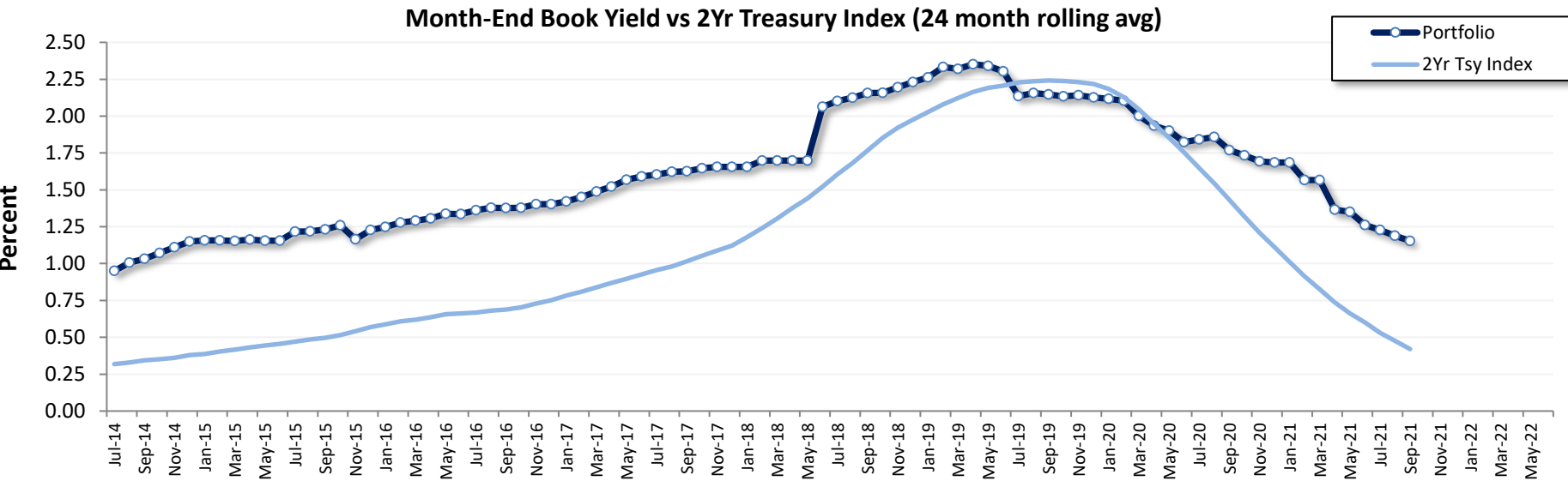
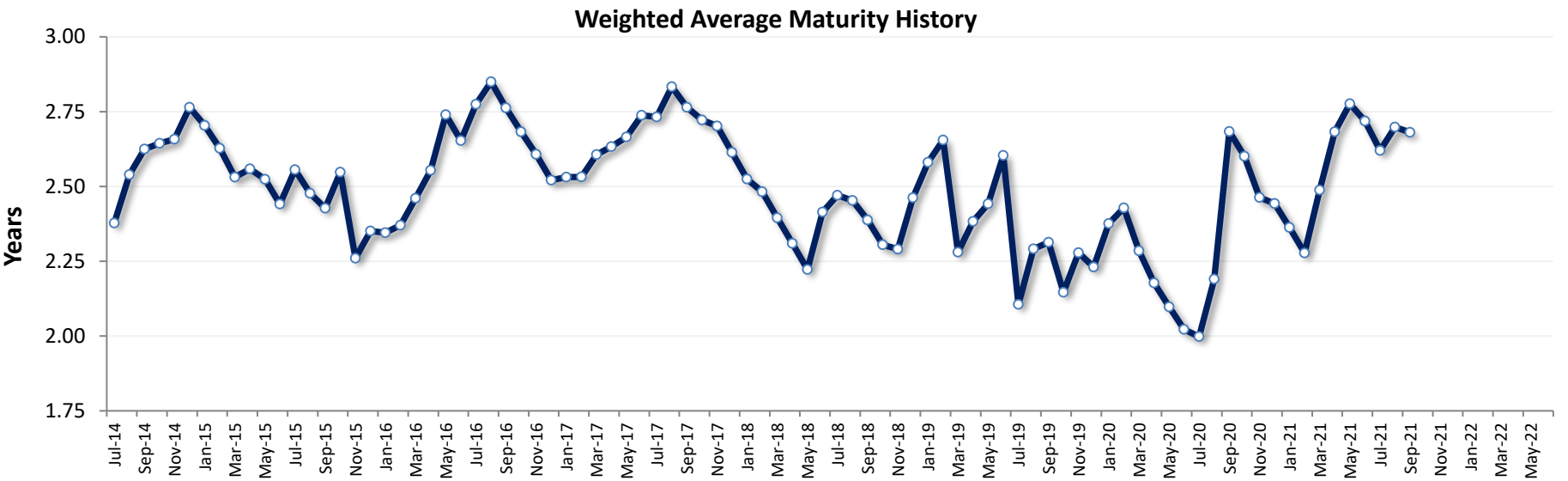
Securities' market values are derived from the Entity's custodian.

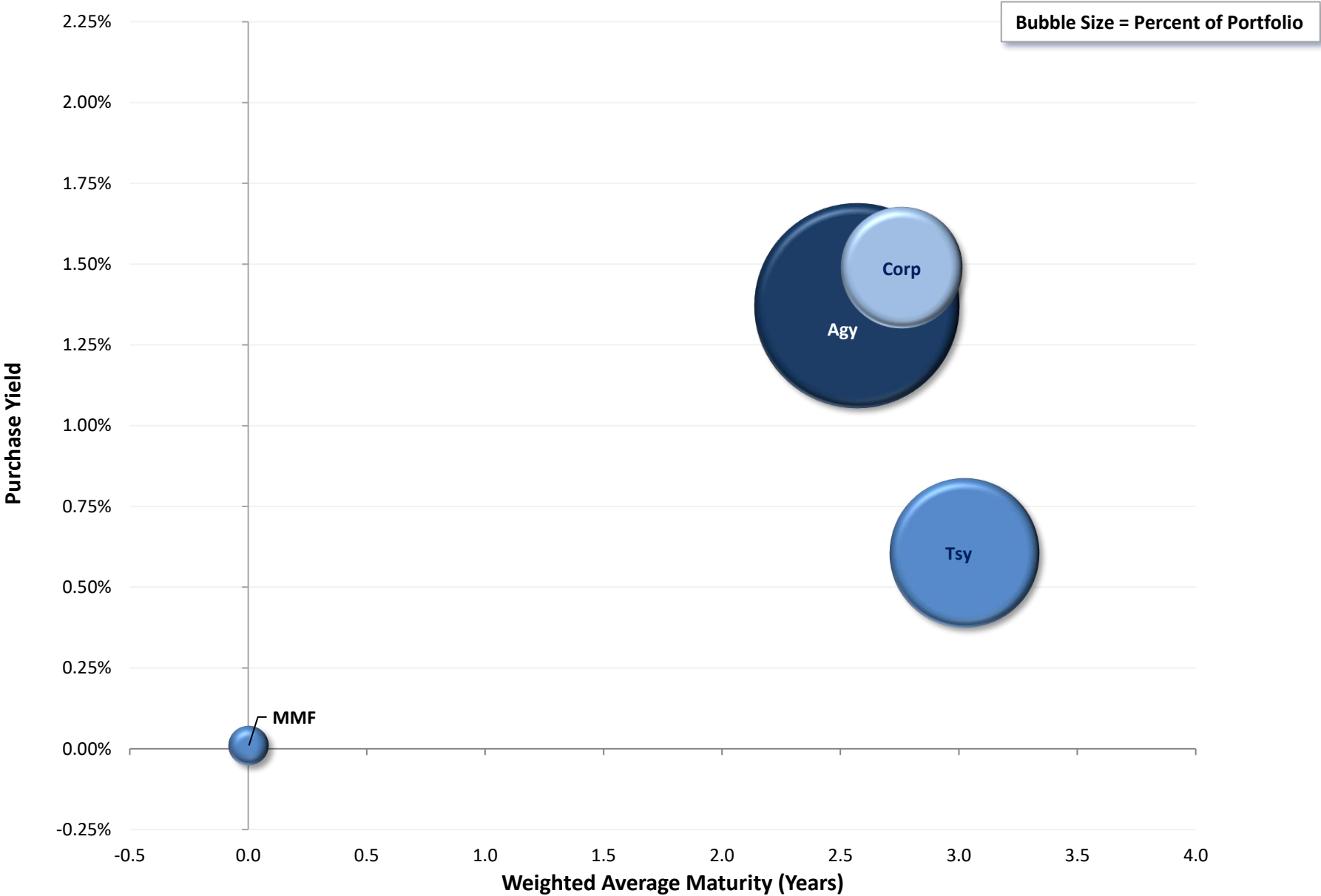


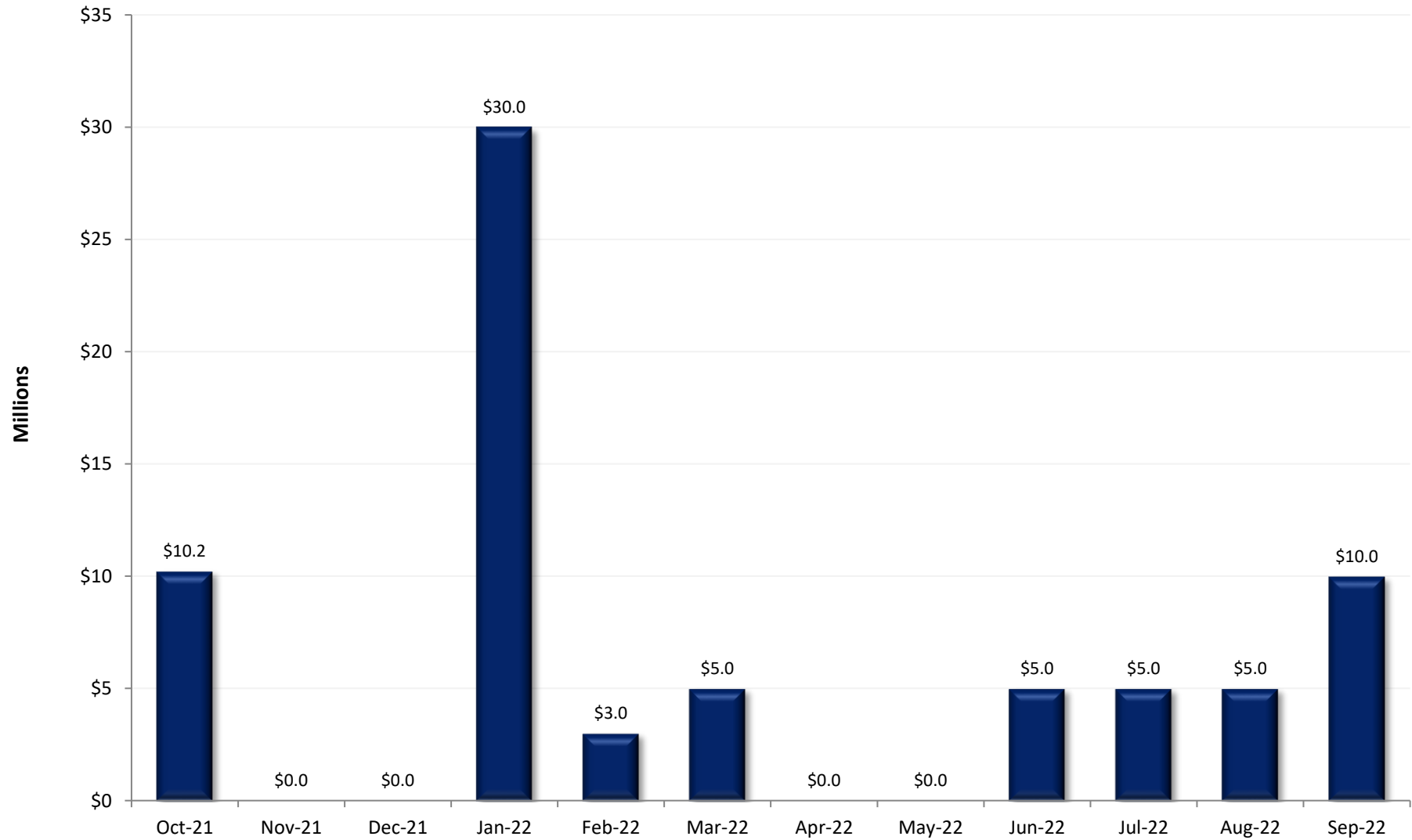
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2014	\$139.3	\$139.5	\$139.6	\$139.7	\$139.9	\$139.9	\$140.0	\$135.9	\$131.1	\$126.7	\$117.3	\$113.4
Fiscal Year 2015	\$110.9	\$109.2	\$106.2	\$106.4	\$106.4	\$106.5	\$106.6	\$106.8	\$106.9	\$108.3	\$112.1	\$112.1
Fiscal Year 2016	\$112.2	\$112.2	\$112.2	\$112.3	\$112.5	\$112.5	\$112.7	\$112.8	\$116.2	\$117.4	\$117.5	\$117.6
Fiscal Year 2017	\$117.8	\$117.9	\$118.0	\$117.9	\$118.0	\$118.1	\$118.3	\$121.9	\$125.6	\$125.7	\$125.8	\$125.9
Fiscal Year 2018	\$125.9	\$125.8	\$125.4	\$125.5	\$125.6	\$125.7	\$125.9	\$126.1	\$126.3	\$126.5	\$126.6	\$143.8
Fiscal Year 2019	\$175.0	\$175.3	\$179.0	\$185.4	\$189.2	\$190.5	\$190.9	\$203.6	\$216.3	\$242.3	\$247.8	\$248.1
Fiscal Year 2020	\$364.9	\$365.8	\$366.4	\$366.3	\$366.4	\$367.1	\$367.8	\$368.6	\$369.3	\$370.0	\$370.4	\$370.9
Fiscal Year 2021	\$366.2	\$362.6	\$363.4	\$364.0	\$364.4	\$364.9	\$365.6	\$366.3	\$367.4	\$424.6	\$443.4	\$449.8
Fiscal Year 2022	\$470.6	\$492.2	\$509.7									

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

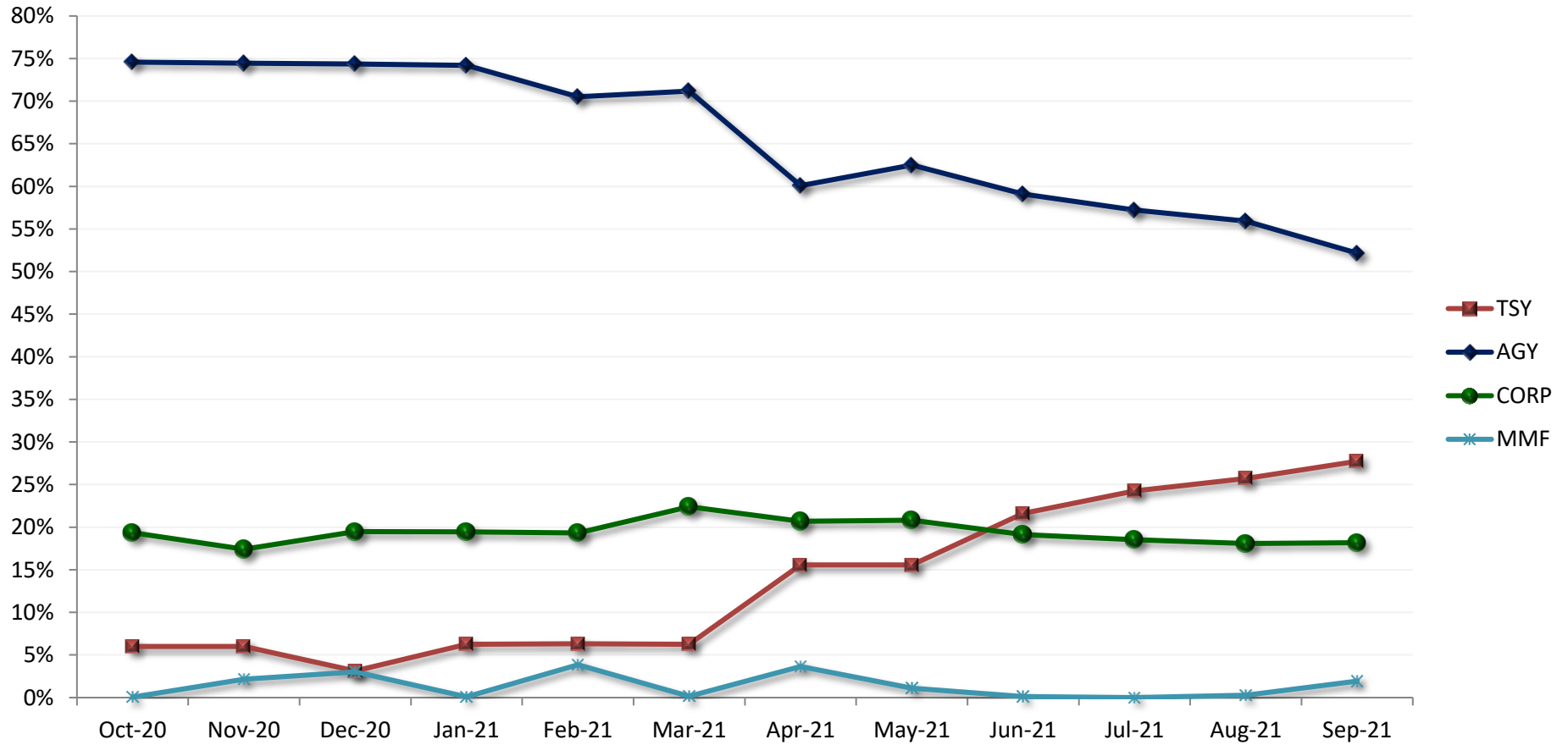




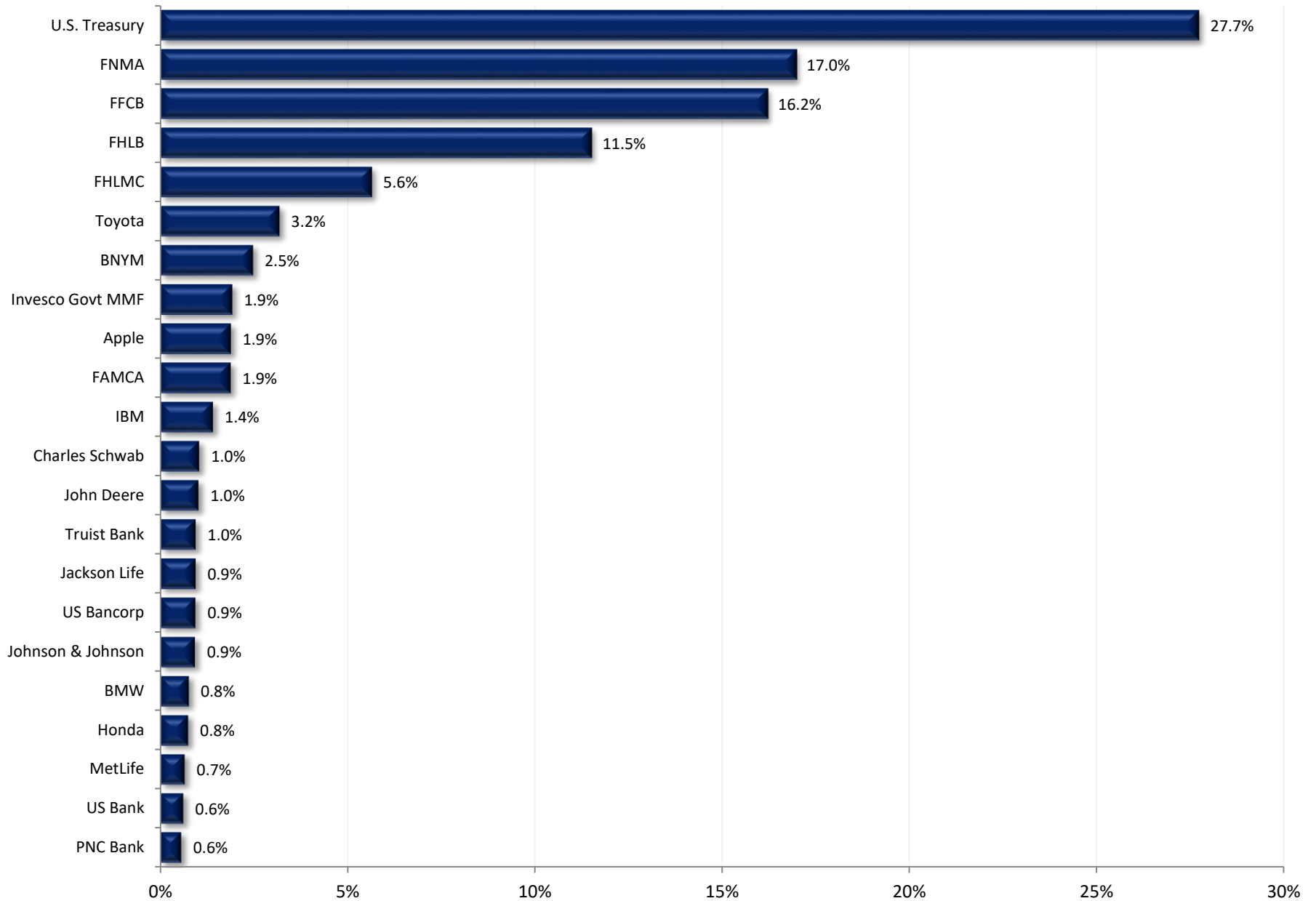


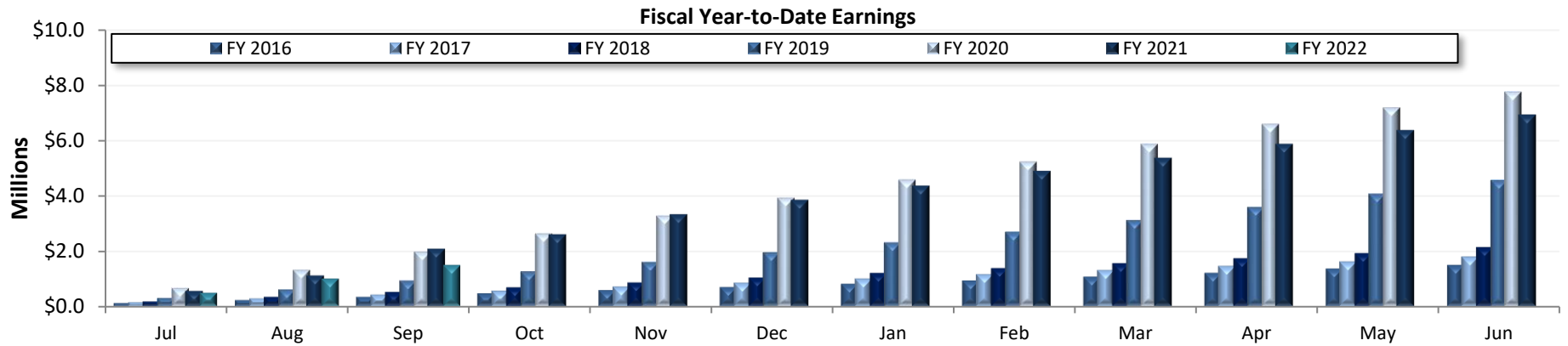
	Oct-21	Nov-21	Dec-21	Jan-22	Feb-22	Mar-22	Apr-22	May-22	Jun-22	Jul-22	Aug-22	Sep-22
Maturities	\$10.2	\$0.0	\$0.0	\$30.0	\$3.0	\$5.0	\$0.0	\$0.0	\$5.0	\$5.0	\$5.0	\$10.0

Par Value in Millions

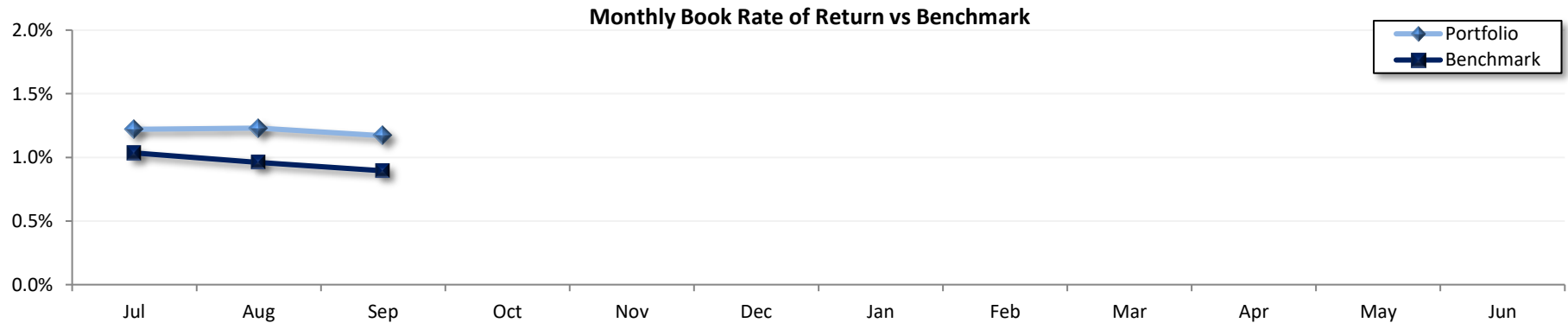


Sector	Oct-20	Nov-20	Dec-20	Jan-21	Feb-21	Mar-21	Apr-21	May-21	Jun-21	Jul-21	Aug-21	Sep-21
Agency	74.6%	74.5%	74.4%	74.2%	70.5%	71.2%	60.1%	62.5%	59.1%	57.2%	55.9%	52.2%
Treasury	6.0%	6.0%	3.1%	6.3%	6.3%	6.2%	15.6%	15.6%	21.6%	24.2%	25.7%	27.7%
Corporates	19.4%	17.4%	19.5%	19.4%	19.3%	22.4%	20.7%	20.8%	19.1%	18.5%	18.1%	18.2%
Negotiable CDs	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
MMF	0.1%	2.2%	3.0%	0.1%	3.9%	0.2%	3.6%	1.1%	0.1%	0.0%	0.3%	1.9%
Total	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%





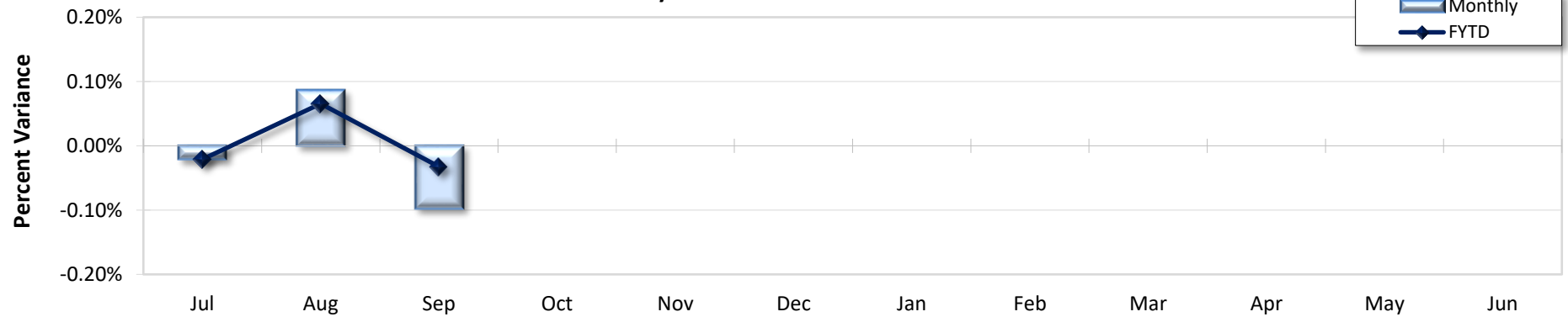
Fiscal YTD (\$Mil)	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
FY 2016	\$0.113	\$0.227	\$0.342	\$0.468	\$0.587	\$0.698	\$0.816	\$0.933	\$1.067	\$1.205	\$1.369	\$1.499
FY 2017	\$0.146	\$0.288	\$0.423	\$0.559	\$0.706	\$0.846	\$0.991	\$1.151	\$1.300	\$1.450	\$1.603	\$1.776
FY 2018	\$0.178	\$0.347	\$0.516	\$0.687	\$0.865	\$1.039	\$1.214	\$1.387	\$1.567	\$1.745	\$1.925	\$2.142
FY 2019	\$0.302	\$0.612	\$0.930	\$1.264	\$1.604	\$1.957	\$2.313	\$2.698	\$3.120	\$3.588	\$4.073	\$4.563
FY 2020	\$0.669	\$1.326	\$1.983	\$2.643	\$3.293	\$3.944	\$4.596	\$5.240	\$5.884	\$6.599	\$7.188	\$7.759
FY 2021	\$0.563	\$1.119	\$2.091	\$2.617	\$3.349	\$3.866	\$4.379	\$4.905	\$5.378	\$5.883	\$6.377	\$6.935
FY 2022	\$0.489	\$1.004	\$1.494									



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Book Rate of Rtn	1.22%	1.23%	1.17%									
Benchmark*	1.03%	0.96%	0.89%									
Variance	0.19%	0.27%	0.28%									

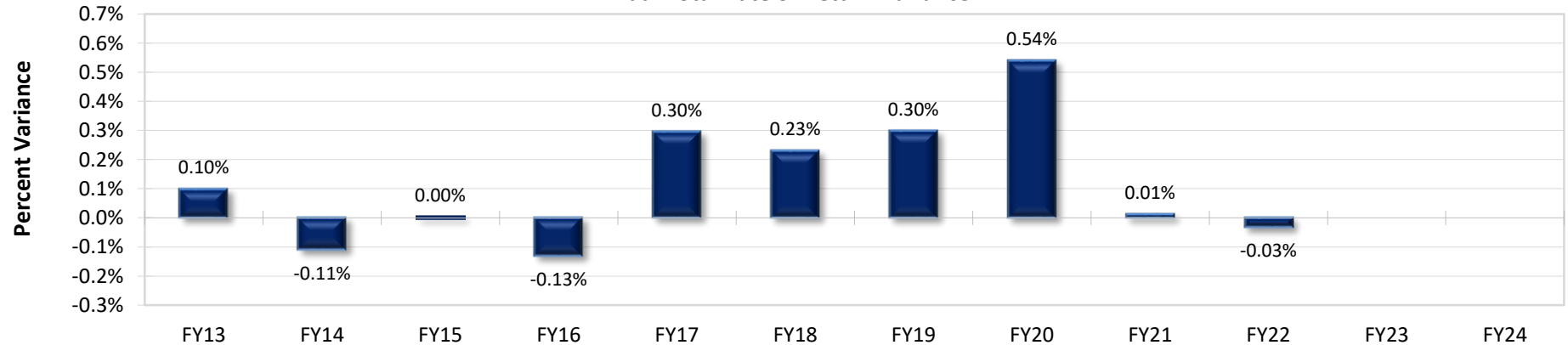
*Current Index: 30 Month Rolling Average ICE BofAML 0-1Y Tsy 10%, 1-5Y Tsy 20%, 0-1Y Agy 10%, 0-5Y Agy 40%, 0-1Y AAA-A Corp 5%, 1-5Y AAA-A Ex Yankee 15%

Monthly and FYTD Total Rate of Return



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Portfolio	0.234%	0.064%	-0.275%									
Benchmark	0.254%	-0.023%	-0.177%									
Monthly Variance	-0.021%	0.086%	-0.098%									
FYTD Variance	-0.021%	0.066%	-0.032%									

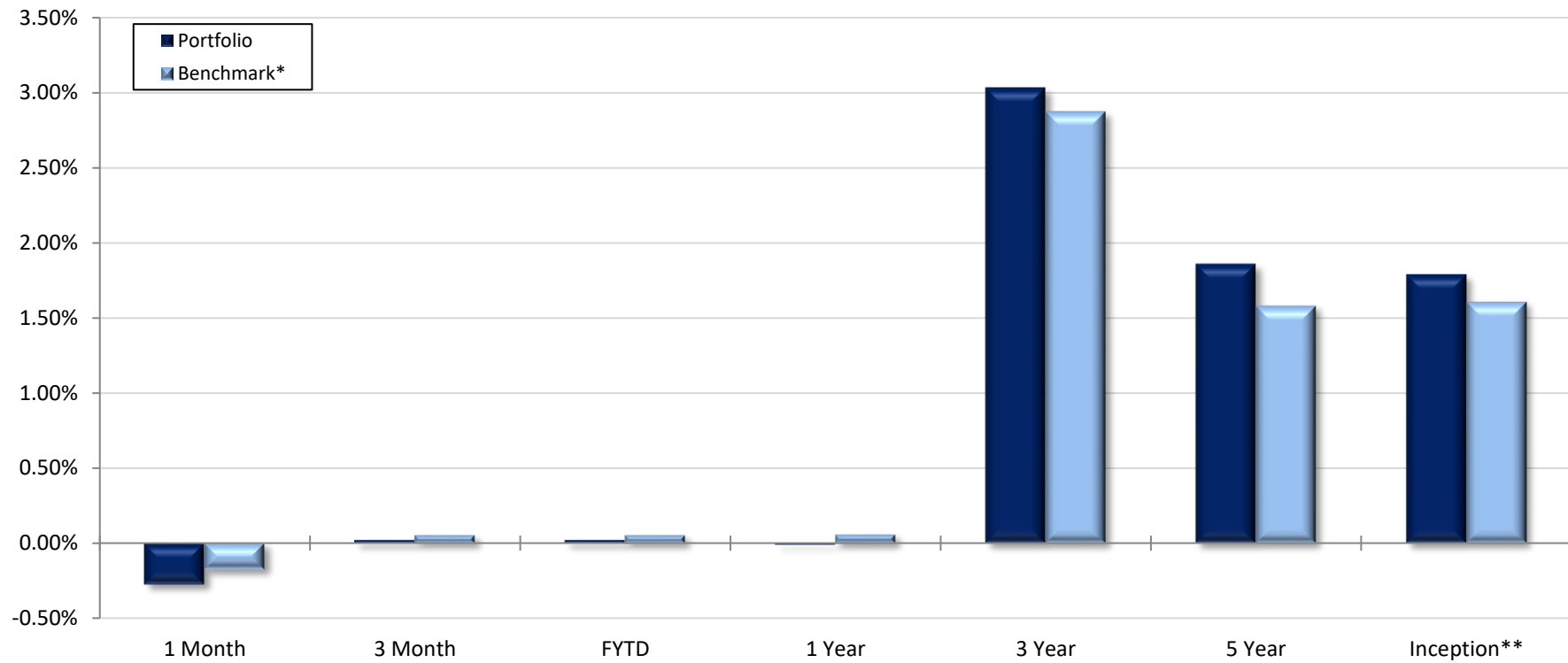
Annual Total Rate of Return Variance



	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%	0.022%		
Benchmark	-0.022%	1.195%	1.371%	2.389%	-0.493%	-0.326%	4.279%	4.178%	0.234%	0.054%		
Yearly Variance	0.099%	-0.109%	0.003%	-0.130%	0.296%	0.230%	0.298%	0.540%	0.013%	-0.032%		

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



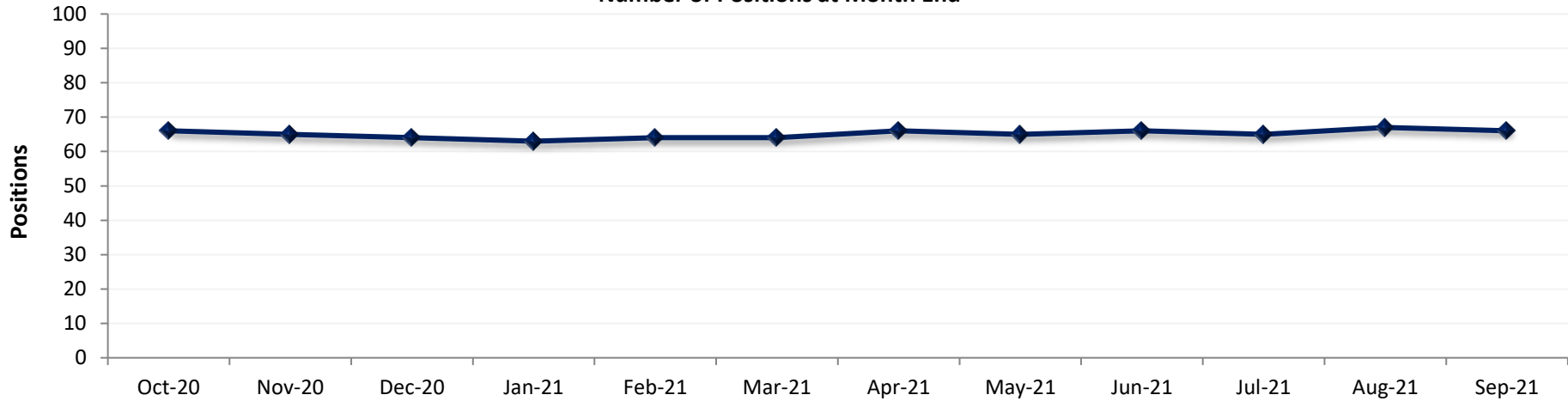
	1 Month	3 Month	FYTD	1 Year	3 Year	5 Year	Inception
Portfolio	-0.27%	0.02%	0.02%	-0.01%	3.03%	1.86%	1.79%
Benchmark*	-0.18%	0.05%	0.05%	0.06%	2.87%	1.58%	1.61%
Variance	-0.10%	-0.03%	-0.03%	-0.07%	0.15%	0.27%	0.18%

*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;

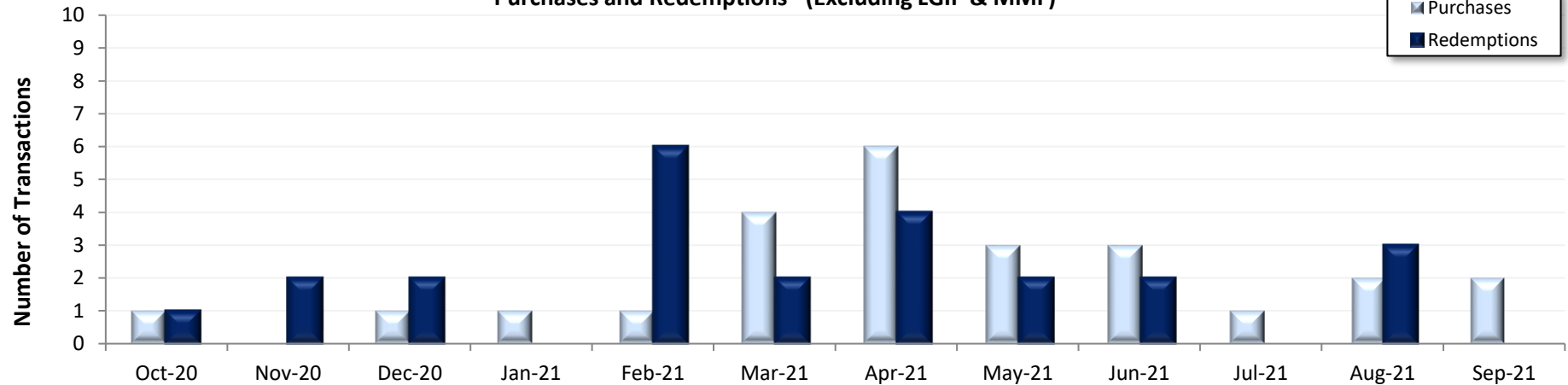
**Inception: September 2014

Number of Positions at Month End



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

Purchases and Redemptions* (Excluding LGIP & MMF)



*Redemptions include maturities, calls, and sells

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

CLV FHNMS - PM
Portfolio Management
Portfolio Summary
September 30, 2021

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Money Market Sweep	10,226,208.68	10,226,208.68	10,226,208.68	1.92	1	1	0.010	0.010
Corporate Notes	94,805,000.00	97,598,416.75	96,543,955.75	18.17	1,506	1,007	1.468	1.488
Federal Agency Coupon	277,000,000.00	280,768,290.00	277,170,574.73	52.17	1,576	938	1.352	1.371
Treasury Coupon	148,000,000.00	147,202,120.00	147,359,963.68	27.74	1,276	1,103	0.597	0.606
	530,031,208.68	535,795,035.43	531,300,702.84	100.00%	1,450	978	1.138	1.154
Investments								

Total Earnings	September 30 Month Ending	Fiscal Year To Date
Current Year	490,222.72	1,493,996.71
Average Daily Balance	509,678,384.52	490,609,427.51
Effective Rate of Return	1.17%	1.21%

Cory DeMille, Senior Financial Analyst

CLV FHNMS - PM
Portfolio Management
Portfolio Details - Investments
September 30, 2021

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Moody's	S&P	Maturity Date
Money Market Sweep												
996212262	11203	Invesco Govt MMF			10,226,208.68	10,226,208.68	10,226,208.68	0.010	0.010	Aaa	AAA	
Subtotal and Average			8,537,678.39		10,226,208.68	10,226,208.68	10,226,208.68		0.010			
Corporate Notes												
037833DT4	12348	Apple		03/15/2021	7,000,000.00	7,048,370.00	7,060,456.33	1.125	0.881	Aa1	AA+	05/11/2025
037833EB2	12349	Apple		03/26/2021	3,000,000.00	2,965,470.00	2,958,195.45	0.700	1.029	Aa1	AA+	02/08/2026
06406RAA5	12255	BNYM		05/10/2017	3,000,000.00	3,019,260.00	3,001,616.52	2.600	2.436	A1	A	02/07/2022
06406RAN7	12345	BNYM		02/19/2021	5,000,000.00	5,108,450.00	5,161,461.93	1.600	0.679	A1	A	04/24/2025
06406RAS6	12354	BNYM		04/26/2021	5,000,000.00	4,989,750.00	4,995,417.82	0.500	0.536	A1	A	04/26/2024
05565EAW5	12316	BMW		12/06/2019	4,000,000.00	4,176,840.00	4,073,320.46	3.450	2.201	A2	A	04/12/2023
24422EUE7	12352	John Deere		04/16/2021	5,000,000.00	5,432,700.00	5,441,982.52	3.450	0.840	A2	A	03/13/2025
02665WCT6	12287B	Honda		01/15/2019	2,000,000.00	2,128,800.00	1,999,753.29	3.550	3.562	A3	A-	01/12/2024
02665WDD0	12312	Honda		09/27/2019	2,000,000.00	2,080,080.00	1,994,511.97	2.150	2.249	A3	A-	09/10/2024
459200HU8	12343	IBM		12/11/2020	7,000,000.00	7,486,500.00	7,495,302.88	3.625	0.599	A2	A-	02/12/2024
46849LTK7	12308	Jackson Life		08/06/2019	5,000,000.00	5,229,800.00	5,035,095.73	2.650	2.375	A2	A	06/21/2024
478160CN2	12347	Johnson & Johnson		03/05/2021	5,000,000.00	4,937,200.00	4,963,092.20	0.550	0.742	Aaa	AAA	09/01/2025
59217GCT4	12288B	MetLife		01/30/2019	3,500,000.00	3,734,500.00	3,510,361.65	3.600	3.457	Aa3	AA-	01/11/2024
69353RFL7	12290	PNC Bank		02/08/2019	3,000,000.00	3,150,810.00	3,013,248.94	3.500	3.217	A2	A	06/08/2023
808513BB0	12357	Charles Schwab		05/21/2021	5,000,000.00	5,525,700.00	5,544,053.87	4.200	1.005	A2	A	03/24/2025
89788JAB5	12341	Truist Bank		09/30/2020	5,000,000.00	5,065,200.00	5,058,105.57	1.250	0.437	A2	A	03/09/2023
89236THP3	12359	Toyota		06/07/2021	5,000,000.00	4,933,600.00	4,987,480.88	0.800	0.863	A1	A+	10/16/2025
89236THW8	12367	Toyota		09/27/2021	7,000,000.00	6,903,820.00	6,925,224.47	0.800	1.056	A1	A+	01/09/2026
89236TDP7	12390A	Toyota		01/31/2017	5,000,000.00	5,032,350.00	4,999,092.70	2.600	2.670	A1	A+	01/11/2022
90331HNL3	12293	US Bank		02/25/2019	3,305,000.00	3,411,916.75	3,296,258.46	2.850	3.065	A1	AA-	01/23/2023
91159HHX1	12310	US Bancorp		08/07/2019	5,000,000.00	5,237,300.00	5,029,922.11	2.400	2.176	A2	A+	07/30/2024
Subtotal and Average			90,568,223.44		94,805,000.00	97,598,416.75	96,543,955.75		1.488			
Federal Agency Coupon												
3133EHTS2	12259	FFCB		08/31/2017	5,000,000.00	5,077,150.00	5,004,993.57	1.900	1.775	Aaa	AA+	08/03/2022
3133EJYL7	12280	FFCB		09/21/2018	5,000,000.00	5,239,000.00	4,976,192.38	2.800	3.068	Aaa	AA+	09/05/2023
3133EJWA3	12284	FFCB		12/14/2018	6,000,000.00	6,218,520.00	6,004,117.56	2.900	2.845	Aaa	AA+	02/03/2023
3133EJ5G0	12286	FFCB		01/16/2019	5,000,000.00	5,261,550.00	4,999,037.50	2.700	2.709	Aaa	AA+	01/16/2024
3133EKMV5	12303	FFCB		05/23/2019	10,000,000.00	10,236,700.00	10,000,000.00	2.200	2.200	Aaa	AA+	11/23/2022
3133EKNX0	12305	FFCB		06/04/2019	7,000,000.00	7,308,490.00	7,029,234.32	2.160	1.995	Aaa	AA+	06/03/2024
3133EKPT7	12306	FFCB		06/07/2019	5,000,000.00	5,156,600.00	5,014,112.93	2.125	1.949	Aaa	AA+	06/05/2023

Data Updated: SET_PMFT: 10/15/2021 14:04

Run Date: 10/15/2021 - 14:04

Portfolio CLVE
AP
PM (PRF_PM2) 7.3.0

CLV FHNMS - PM
Portfolio Management
Portfolio Details - Investments
September 30, 2021

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Moody's	S&P	Maturity Date
Federal Agency Coupon												
3133EKWV4	12309	FFCB		08/05/2019	10,000,000.00	10,369,600.00	10,024,709.10	1.850	1.758	Aaa	AA+	07/26/2024
3133EK4X1	12314	FFCB		11/01/2019	10,000,000.00	10,259,600.00	9,978,489.58	1.600	1.707	Aaa	AA+	11/01/2023
3133EK6J0	12315	FFCB		11/26/2019	8,000,000.00	8,248,720.00	7,988,516.59	1.625	1.673	Aaa	AA+	11/08/2024
3133ELHR8	12319	FFCB		01/21/2020	15,000,000.00	15,069,450.00	15,000,082.50	1.600	1.598	Aaa	AA+	01/21/2022
313383YJ4	12283	FHLB		11/27/2018	5,000,000.00	5,301,400.00	5,029,888.79	3.375	3.040	Aaa	AA+	09/08/2023
3130A0F70	12285	FHLB		12/14/2018	5,000,000.00	5,332,900.00	5,047,399.86	3.375	2.906	Aaa	AA+	12/08/2023
313378WG2	12291	FHLB		02/12/2019	5,000,000.00	5,054,600.00	4,999,206.49	2.500	2.537	Aaa	AA+	03/11/2022
313380GJ0	12311	FHLB		09/26/2019	10,000,000.00	10,179,100.00	10,035,421.64	2.000	1.612	Aaa	AA+	09/09/2022
3130AJXD6	12338	FHLB		09/10/2020	10,000,000.00	9,976,700.00	9,975,883.02	0.125	0.250	Aaa	AA+	09/08/2023
3130AM4L3	12353	FHLB		04/29/2021	10,000,000.00	10,012,300.00	10,000,000.00	0.500	0.500	Aaa	AA+	04/29/2026
3130AMFV9	12356	FHLB		05/20/2021	6,000,000.00	5,990,880.00	6,000,000.00	0.750	0.750	Aaa	AA+	11/20/2025
3130AMPD8	12358	FHLB		05/28/2021	10,000,000.00	9,988,700.00	10,000,000.00	0.385	0.385	Aaa	AA+	05/28/2024
3134GBRT1	12257	FHLMC		06/29/2017	5,000,000.00	5,071,750.00	5,000,000.00	2.000	2.000	Aaa	AA+	06/29/2022
3134GWL38	12337	FHLMC		09/15/2020	10,000,000.00	9,883,000.00	10,000,000.00	0.540	0.540	Aaa	AA+	09/15/2025
3137EAXE3	12340	FHLMC		09/30/2020	10,000,000.00	9,833,500.00	9,985,863.69	0.375	0.411	Aaa	AA+	09/23/2025
3137EADB2	12437A	FHLMC		09/29/2017	5,000,000.00	5,032,750.00	5,006,332.06	2.375	1.907	Aaa	AA+	01/13/2022
3135G0S38	12248	FNMA		02/06/2017	5,000,000.00	5,024,400.00	4,999,675.86	2.000	2.026	Aaa	AA+	01/05/2022
3135G0T78	12262	FNMA		11/07/2017	5,000,000.00	5,096,650.00	4,998,229.41	2.000	2.037	Aaa	AA+	10/05/2022
3135G0V75	12307	FNMA		07/09/2019	10,000,000.00	10,349,000.00	9,959,486.73	1.750	1.905	Aaa	AA+	07/02/2024
3135G0X24	12321	FNMA		01/14/2020	7,000,000.00	7,237,230.00	6,982,553.49	1.625	1.705	Aaa	AA+	01/07/2025
3135G0V34	12322	FNMA		02/06/2020	10,000,000.00	10,501,600.00	10,228,566.23	2.500	1.492	Aaa	AA+	02/05/2024
3136G4V34	12334	FNMA		08/26/2020	10,000,000.00	9,949,600.00	10,000,000.00	0.550	0.550	Aaa	AA+	08/26/2025
3135G04Z3	12335	FNMA		08/28/2020	10,000,000.00	9,922,500.00	10,010,987.81	0.500	0.470	Aaa	AA+	06/17/2025
3136G4X24	12336	FNMA		09/10/2020	10,000,000.00	9,911,500.00	10,007,037.45	0.600	0.583	Aaa	AA+	08/29/2025
3135G04Z3	12339	FNMA		09/24/2020	8,000,000.00	7,938,000.00	8,022,342.50	0.500	0.424	Aaa	AA+	06/17/2025
3135G05X7	12365	FNMA		08/20/2021	15,000,000.00	14,764,650.00	14,862,213.67	0.375	0.614	Aaa	AA+	08/25/2025
31422XCK6	12346	FAMCA		03/16/2021	10,000,000.00	9,970,200.00	10,000,000.00	0.875	0.875			03/16/2026
Subtotal and Average			277,176,137.53		277,000,000.00	280,768,290.00	277,170,574.73		1.371			
Treasury Coupon												
912828S92	12320	U.S. Treasury		01/14/2020	6,500,000.00	6,618,820.00	6,458,056.41	1.250	1.614	Aaa	AA+	07/31/2023
91282CBR1	12350	U.S. Treasury		04/12/2021	20,000,000.00	19,929,000.00	19,961,985.02	0.250	0.328	Aaa	AA+	03/15/2024
91282ZF0	12351	U.S. Treasury		04/15/2021	20,000,000.00	19,883,600.00	19,921,346.60	0.500	0.614	Aaa	AA+	03/31/2025
91282CBQ3	12355	U.S. Treasury		04/29/2021	18,000,000.00	17,689,140.00	17,748,566.32	0.500	0.824	Aaa	AA+	02/28/2026
91282CCK5	12360	U.S. Treasury		06/30/2021	15,000,000.00	14,973,000.00	14,965,743.53	0.125	0.256	Aaa	AA+	06/30/2023

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365 Moody's	S&P	Maturity Date
Treasury Coupon											
91282CCD1	12361	U.S. Treasury		06/28/2021	17,500,000.00	17,471,300.00	17,462,761.67	0.125	0.253	Aaa	AA+ 05/31/2023
91282CAK7	12362	U.S. Treasury		07/30/2021	16,000,000.00	15,950,560.00	15,971,858.11	0.125	0.215	Aaa	AA+ 09/15/2023
91282CCP4	12364	U.S. Treasury		08/20/2021	10,000,000.00	9,835,900.00	9,937,045.78	0.625	0.758	Aaa	AA+ 07/31/2026
91282CCW9	12366	U.S. Treasury		09/22/2021	20,000,000.00	19,776,600.00	19,937,034.45	0.750	0.815	Aaa	AA+ 08/31/2026
9128282P4	12441A	U.S. Treasury		10/30/2017	5,000,000.00	5,074,200.00	4,995,565.79	1.875	1.987	Aaa	AA+ 07/31/2022
Subtotal and Average			133,396,345.16		148,000,000.00	147,202,120.00	147,359,963.68		0.606		
Total and Average			509,678,384.52		530,031,208.68	535,795,035.43	531,300,702.84		1.154		

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CLV FHNMS - Maturity Report

Inventory by Maturity Report

September 30, 2021

CUSIP	Investment #	Fund	Sec. Type	Issuer	Purchase Date	Book Value	Current Rate	Maturity Date	Maturity Amount	Total Days	Par Value	YTM		Days to Maturity
												360	365	
996212262	11203	913000	PA1	Invesco Govt MMF	07/01/2021	10,226,208.68	0.010		10,226,208.68	1	10,226,208.68	0.010	0.010	1
3135G0S38	12248	913000	FAC	FNMA	02/06/2017	4,999,675.86	2.000	01/05/2022	5,000,000.00	1,794	5,000,000.00	1.998	2.026	96
89236TDP7	12390A	913000	MTN	Toyota	01/31/2017	4,999,092.70	2.600	01/11/2022	5,000,000.00	1,806	5,000,000.00	2.633	2.670	102
3137EADB2	12437A	913000	FAC	FHLMC	09/29/2017	5,006,332.06	2.375	01/13/2022	5,000,000.00	1,567	5,000,000.00	1.881	1.907	104
3133ELHR8	12319	913000	FAC	FFCB	01/21/2020	15,000,082.50	1.600	01/21/2022	15,000,000.00	731	15,000,000.00	1.576	1.598	112
06406RAA5	12255	913000	MTN	BNYM	05/10/2017	3,001,616.52	2.600	02/07/2022	3,000,000.00	1,734	3,000,000.00	2.402	2.436	129
313378WG2	12291	913000	FAC	FHLB	02/12/2019	4,999,206.49	2.500	03/11/2022	5,000,000.00	1,123	5,000,000.00	2.502	2.537	161
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	271
9128282P4	12441A	913000	TRC	U.S. Treasury	10/30/2017	4,995,565.79	1.875	07/31/2022	5,000,000.00	1,735	5,000,000.00	1.960	1.987	303
3133EHTS2	12259	913000	FAC	FFCB	08/31/2017	5,004,993.57	1.900	08/03/2022	5,000,000.00	1,798	5,000,000.00	1.751	1.775	306
313380GJ0	12311	913000	FAC	FHLB	09/26/2019	10,035,421.64	2.000	09/09/2022	10,000,000.00	1,079	10,000,000.00	1.590	1.612	343
3135G0T78	12262	913000	FAC	FNMA	11/07/2017	4,998,229.41	2.000	10/05/2022	5,000,000.00	1,793	5,000,000.00	2.009	2.037	369
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	418
90331HNL3	12293	913000	MTN	US Bank	02/25/2019	3,296,258.46	2.850	01/23/2023	3,305,000.00	1,428	3,305,000.00	3.023	3.065	479
3133EJWA3	12284	913000	FAC	FFCB	12/14/2018	6,004,117.56	2.900	02/03/2023	6,000,000.00	1,512	6,000,000.00	2.806	2.845	490
89788JAB5	12341	913000	MTN	Truist Bank	09/30/2020	5,058,105.57	1.250	03/09/2023	5,000,000.00	890	5,000,000.00	0.431	0.437	524
05565EAW5	12316	913000	MTN	BMW	12/06/2019	4,073,320.46	3.450	04/12/2023	4,000,000.00	1,223	4,000,000.00	2.170	2.201	558
91282CCD1	12361	913000	TRC	U.S. Treasury	06/28/2021	17,462,761.67	0.125	05/31/2023	17,500,000.00	702	17,500,000.00	0.250	0.253	607
3133EKPT7	12306	913000	FAC	FFCB	06/07/2019	5,014,112.93	2.125	06/05/2023	5,000,000.00	1,459	5,000,000.00	1.923	1.949	612
69353RFL7	12290	913000	MTN	PNC Bank	02/08/2019	3,013,248.94	3.500	06/08/2023	3,000,000.00	1,581	3,000,000.00	3.172	3.217	615
91282CCK5	12360	913000	TRC	U.S. Treasury	06/30/2021	14,965,743.53	0.125	06/30/2023	15,000,000.00	730	15,000,000.00	0.253	0.256	637
912828S92	12320	913000	TRC	U.S. Treasury	01/14/2020	6,458,056.41	1.250	07/31/2023	6,500,000.00	1,294	6,500,000.00	1.592	1.614	668
3133EJYL7	12280	913000	FAC	FFCB	09/21/2018	4,976,192.38	2.800	09/05/2023	5,000,000.00	1,810	5,000,000.00	3.026	3.068	704
313383YJ4	12283	913000	FAC	FHLB	11/27/2018	5,029,888.79	3.375	09/08/2023	5,000,000.00	1,746	5,000,000.00	2.999	3.040	707
3130AJXD6	12338	913000	FAC	FHLB	09/10/2020	9,975,883.02	0.125	09/08/2023	10,000,000.00	1,093	10,000,000.00	0.247	0.250	707
91282CAK7	12362	913000	TRC	U.S. Treasury	07/30/2021	15,971,858.11	0.125	09/15/2023	16,000,000.00	777	16,000,000.00	0.212	0.215	714
3133EK4X1	12314	913000	FAC	FFCB	11/01/2019	9,978,489.58	1.600	11/01/2023	10,000,000.00	1,461	10,000,000.00	1.684	1.707	761
3130A0F70	12285	913000	FAC	FHLB	12/14/2018	5,047,399.86	3.375	12/08/2023	5,000,000.00	1,820	5,000,000.00	2.866	2.906	798
59217GCT4	12288B	913000	MTN	MetLife	01/30/2019	3,510,361.65	3.600	01/11/2024	3,500,000.00	1,807	3,500,000.00	3.410	3.457	832
02665WCT6	12287B	913000	MTN	Honda	01/15/2019	1,999,753.29	3.550	01/12/2024	2,000,000.00	1,823	2,000,000.00	3.514	3.562	833
3133EJ5G0	12286	913000	FAC	FFCB	01/16/2019	4,999,037.50	2.700	01/16/2024	5,000,000.00	1,826	5,000,000.00	2.672	2.709	837
3135G0V34	12322	913000	FAC	FNMA	02/06/2020	10,228,566.23	2.500	02/05/2024	10,000,000.00	1,460	10,000,000.00	1.472	1.492	857
459200HU8	12343	913000	MTN	IBM	12/11/2020	7,495,302.88	3.625	02/12/2024	7,000,000.00	1,158	7,000,000.00	0.590	0.599	864
91282CBR1	12350	913000	TRC	U.S. Treasury	04/12/2021	19,961,985.02	0.250	03/15/2024	20,000,000.00	1,068	20,000,000.00	0.323	0.328	896
06406RAS6	12354	913000	MTN	BNYM	04/26/2021	4,995,417.82	0.500	04/26/2024	5,000,000.00	1,096	5,000,000.00	0.529	0.536	938

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CUSIP	Investment #	Fund	Sec. Type	Issuer	Purchase Date	Book Value	Current Rate	Maturity Date	Maturity Amount	Total Days	Par Value	YTM		Days to Maturity
												360	365	
3130AMPD8	12358	913000	FAC	FHLB	05/28/2021	10,000,000.00	0.385	05/28/2024	10,000,000.00	1,096	10,000,000.00	0.380	0.385	970
3133EKNX0	12305	913000	FAC	FFCB	06/04/2019	7,029,234.32	2.160	06/03/2024	7,000,000.00	1,826	7,000,000.00	1.968	1.995	976
46849LTK7	12308	913000	MTN	Jackson Life	08/06/2019	5,035,095.73	2.650	06/21/2024	5,000,000.00	1,781	5,000,000.00	2.343	2.375	994
3135G0V75	12307	913000	FAC	FNMA	07/09/2019	9,959,486.73	1.750	07/02/2024	10,000,000.00	1,820	10,000,000.00	1.879	1.905	1,005
3133EKWV4	12309	913000	FAC	FFCB	08/05/2019	10,024,709.10	1.850	07/26/2024	10,000,000.00	1,817	10,000,000.00	1.734	1.758	1,029
91159HHX1	12310	913000	MTN	US Bancorp	08/07/2019	5,029,922.11	2.400	07/30/2024	5,000,000.00	1,819	5,000,000.00	2.146	2.176	1,033
02665WDD0	12312	913000	MTN	Honda	09/27/2019	1,994,511.97	2.150	09/10/2024	2,000,000.00	1,810	2,000,000.00	2.218	2.249	1,075
3133EK6J0	12315	913000	FAC	FFCB	11/26/2019	7,988,516.59	1.625	11/08/2024	8,000,000.00	1,809	8,000,000.00	1.650	1.673	1,134
3135G0X24	12321	913000	FAC	FNMA	01/14/2020	6,982,553.49	1.625	01/07/2025	7,000,000.00	1,820	7,000,000.00	1.682	1.705	1,194
24422EUE7	12352	913000	MTN	John Deere	04/16/2021	5,441,982.52	3.450	03/13/2025	5,000,000.00	1,427	5,000,000.00	0.828	0.840	1,259
808513BB0	12357	913000	MTN	Charles Schwab	05/21/2021	5,544,053.87	4.200	03/24/2025	5,000,000.00	1,403	5,000,000.00	0.991	1.005	1,270
91282ZF0	12351	913000	TRC	U.S. Treasury	04/15/2021	19,921,346.60	0.500	03/31/2025	20,000,000.00	1,446	20,000,000.00	0.606	0.614	1,277
06406RAN7	12345	913000	MTN	BNYM	02/19/2021	5,161,461.93	1.600	04/24/2025	5,000,000.00	1,525	5,000,000.00	0.670	0.679	1,301
037833DT4	12348	913000	MTN	Apple	03/15/2021	7,060,456.33	1.125	05/11/2025	7,000,000.00	1,518	7,000,000.00	0.869	0.881	1,318
3135G04Z3	12335	913000	FAC	FNMA	08/28/2020	10,010,987.81	0.500	06/17/2025	10,000,000.00	1,754	10,000,000.00	0.464	0.470	1,355
3135G04Z3	12339	913000	FAC	FNMA	09/24/2020	8,022,342.50	0.500	06/17/2025	8,000,000.00	1,727	8,000,000.00	0.418	0.424	1,355
3135G05X7	12365	913000	FAC	FNMA	08/20/2021	14,862,213.67	0.375	08/25/2025	15,000,000.00	1,466	15,000,000.00	0.605	0.614	1,424
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	1,425
3136G4X24	12336	913000	FAC	FNMA	09/10/2020	10,007,037.45	0.600	08/29/2025	10,000,000.00	1,814	10,000,000.00	0.575	0.583	1,428
478160CN2	12347	913000	MTN	Johnson & Johnson	03/05/2021	4,963,092.20	0.550	09/01/2025	5,000,000.00	1,641	5,000,000.00	0.732	0.742	1,431
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	1,445
3137EAEX3	12340	913000	FAC	FHLMC	09/30/2020	9,985,863.69	0.375	09/23/2025	10,000,000.00	1,819	10,000,000.00	0.405	0.411	1,453
89236THP3	12359	913000	MTN	Toyota	06/07/2021	4,987,480.88	0.800	10/16/2025	5,000,000.00	1,592	5,000,000.00	0.851	0.863	1,476
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	1,511
89236THW8	12367	913000	MTN	Toyota	09/27/2021	6,925,224.47	0.800	01/09/2026	7,000,000.00	1,565	7,000,000.00	1.042	1.056	1,561
037833EB2	12349	913000	MTN	Apple	03/26/2021	2,958,195.45	0.700	02/08/2026	3,000,000.00	1,780	3,000,000.00	1.015	1.029	1,591
91282CBQ3	12355	913000	TRC	U.S. Treasury	04/29/2021	17,748,566.32	0.500	02/28/2026	18,000,000.00	1,766	18,000,000.00	0.812	0.824	1,611
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	1,627
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	1,671
91282CCP4	12364	913000	TRC	U.S. Treasury	08/20/2021	9,937,045.78	0.625	07/31/2026	10,000,000.00	1,806	10,000,000.00	0.748	0.758	1,764
91282CCW9	12366	913000	TRC	U.S. Treasury	09/22/2021	19,937,034.45	0.750	08/31/2026	20,000,000.00	1,804	20,000,000.00	0.804	0.815	1,795
Subtotal and Average						531,300,702.84			530,031,208.68		530,031,208.68	1.138	1.154	978
Net Maturities and Average						531,300,702.84			530,031,208.68		530,031,208.68	1.138	1.154	978

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CLV FHNMS - Credit Rating
Credit Rating Report
September 30, 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	10,226,208.68	10,226,208.68	10,226,208.68	Aaa	AAA	07/01/2021		1	0.010	0.010	1.92
12248	FNMA	3135G0S38	4,993,900.00	4,999,675.86	5,024,400.00	Aaa	AA+	02/06/2017	01/05/2022	96	2.000	2.026	0.94
12257	FHLMC	3134GBRT1	5,000,000.00	5,000,000.00	5,071,750.00	Aaa	AA+	06/29/2017	06/29/2022	271	2.000	2.000	0.94
12259	FFCB	3133EHTS2	5,029,300.00	5,004,993.57	5,077,150.00	Aaa	AA+	08/31/2017	08/03/2022	306	1.900	1.775	0.94
12262	FNMA	3135G0T78	4,991,400.00	4,998,229.41	5,096,650.00	Aaa	AA+	11/07/2017	10/05/2022	369	2.000	2.037	0.94
12280	FFCB	3133EJYL7	4,938,800.00	4,976,192.38	5,239,000.00	Aaa	AA+	09/21/2018	09/05/2023	704	2.800	3.068	0.94
12283	FHLB	313383YJ4	5,073,800.00	5,029,888.79	5,301,400.00	Aaa	AA+	11/27/2018	09/08/2023	707	3.375	3.040	0.95
12284	FFCB	3133EJWA3	6,012,720.00	6,004,117.56	6,218,520.00	Aaa	AA+	12/14/2018	02/03/2023	490	2.900	2.845	1.13
12285	FHLB	3130A0F70	5,108,050.00	5,047,399.86	5,332,900.00	Aaa	AA+	12/14/2018	12/08/2023	798	3.375	2.906	0.95
12286	FFCB	3133EJ5G0	4,997,900.00	4,999,037.50	5,261,550.00	Aaa	AA+	01/16/2019	01/16/2024	837	2.700	2.709	0.94
12291	FHLB	313378WG2	4,994,500.00	4,999,206.49	5,054,600.00	Aaa	AA+	02/12/2019	03/11/2022	161	2.500	2.537	0.94
12303	FFCB	3133EKMV5	10,000,000.00	10,000,000.00	10,236,700.00	Aaa	AA+	05/23/2019	11/23/2022	418	2.200	2.200	1.88
12305	FFCB	3133EKNX0	7,054,670.00	7,029,234.32	7,308,490.00	Aaa	AA+	06/04/2019	06/03/2024	976	2.160	1.995	1.32
12306	FFCB	3133EKPT7	5,033,600.00	5,014,112.93	5,156,600.00	Aaa	AA+	06/07/2019	06/05/2023	612	2.125	1.949	0.94
12307	FNMA	3135G0V75	9,926,700.00	9,959,486.73	10,349,000.00	Aaa	AA+	07/09/2019	07/02/2024	1,005	1.750	1.905	1.87
12309	FFCB	3133EKWV4	10,043,600.00	10,024,709.10	10,369,600.00	Aaa	AA+	08/05/2019	07/26/2024	1,029	1.850	1.758	1.89
12311	FHLB	313380GJ0	10,111,400.00	10,035,421.64	10,179,100.00	Aaa	AA+	09/26/2019	09/09/2022	343	2.000	1.612	1.89
12314	FFCB	3133EK4X1	9,958,700.00	9,978,489.58	10,259,600.00	Aaa	AA+	11/01/2019	11/01/2023	761	1.600	1.707	1.88
12315	FFCB	3133EK6J0	7,981,680.00	7,988,516.59	8,248,720.00	Aaa	AA+	11/26/2019	11/08/2024	1,134	1.625	1.673	1.50
12319	FFCB	3133ELHR8	15,000,540.00	15,000,082.50	15,069,450.00	Aaa	AA+	01/21/2020	01/21/2022	112	1.600	1.598	2.82
12320	UST	912828S92	6,418,750.00	6,458,056.41	6,618,820.00	Aaa	AA+	01/14/2020	07/31/2023	668	1.250	1.614	1.22
12321	FNMA	3135G0X24	6,973,400.00	6,982,553.49	7,237,230.00	Aaa	AA+	01/14/2020	01/07/2025	1,194	1.625	1.705	1.31
12322	FNMA	3135G0V34	10,389,700.00	10,228,566.23	10,501,600.00	Aaa	AA+	02/06/2020	02/05/2024	857	2.500	1.492	1.93
12334	FNMA	3136G4V34	10,000,000.00	10,000,000.00	9,949,600.00	Aaa	AA+	08/26/2020	08/26/2025	1,425	0.550	0.550	1.88
12335	FNMA	3135G04Z3	10,014,220.00	10,010,987.81	9,922,500.00	Aaa	AA+	08/28/2020	06/17/2025	1,355	0.500	0.470	1.88
12336	FNMA	3136G4X24	10,010,000.00	10,007,037.45	9,911,500.00	Aaa	AA+	09/10/2020	08/29/2025	1,428	0.600	0.583	1.88
12337	FHLMC	3134GWL38	10,000,000.00	10,000,000.00	9,883,000.00	Aaa	AA+	09/15/2020	09/15/2025	1,445	0.540	0.540	1.88
12338	FHLB	3130AJXD6	9,962,700.00	9,975,883.02	9,976,700.00	Aaa	AA+	09/10/2020	09/08/2023	707	0.125	0.250	1.88
12339	FNMA	3135G04Z3	8,028,480.00	8,022,342.50	7,938,000.00	Aaa	AA+	09/24/2020	06/17/2025	1,355	0.500	0.424	1.51
12340	FHLMC	3137EAEX3	9,982,300.00	9,985,863.69	9,833,500.00	Aaa	AA+	09/30/2020	09/23/2025	1,453	0.375	0.411	1.88
12347	JNJ	478160CN2	4,957,700.00	4,963,092.20	4,937,200.00	Aaa	AAA	03/05/2021	09/01/2025	1,431	0.550	0.742	0.93
12350	UST	91282CBR1	19,954,687.50	19,961,985.02	19,929,000.00	Aaa	AA+	04/12/2021	03/15/2024	896	0.250	0.328	3.76
12351	UST	91282ZF0	19,910,937.50	19,921,346.60	19,883,600.00	Aaa	AA+	04/15/2021	03/31/2025	1,277	0.500	0.614	3.75
12353	FHLB	3130AM4L3	10,000,000.00	10,000,000.00	10,012,300.00	Aaa	AA+	04/29/2021	04/29/2026	1,671	0.500	0.500	1.88
12355	UST	91282CBQ3	17,724,375.00	17,748,566.32	17,689,140.00	Aaa	AA+	04/29/2021	02/28/2026	1,611	0.500	0.824	3.34

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

Investment #	Issuer	Security #	Purchase Principal	Book Value	Market Value	Moody's Rating	S&P Rating	Purchase Date	Maturity Date	Days To Maturity	Stated Rate	YTM	% of Total
12356	FHLB	3130AMFV9	6,000,000.00	6,000,000.00	5,990,880.00	Aaa	AA+	05/20/2021	11/20/2025	1,511	0.750	0.750	1.13
12358	FHLB	3130AMPD8	10,000,000.00	10,000,000.00	9,988,700.00	Aaa	AA+	05/28/2021	05/28/2024	970	0.385	0.385	1.88
12360	UST	91282CCK5	14,960,742.19	14,965,743.53	14,973,000.00	Aaa	AA+	06/30/2021	06/30/2023	637	0.125	0.256	2.82
12361	UST	91282CCD1	17,456,933.59	17,462,761.67	17,471,300.00	Aaa	AA+	06/28/2021	05/31/2023	607	0.125	0.253	3.29
12362	UST	91282CAK7	15,969,375.00	15,971,858.11	15,950,560.00	Aaa	AA+	07/30/2021	09/15/2023	714	0.125	0.215	3.01
12364	UST	91282CCP4	9,935,546.87	9,937,045.78	9,835,900.00	Aaa	AA+	08/20/2021	07/31/2026	1,764	0.625	0.758	1.87
12365	FNMA	3135G05X7	14,858,190.00	14,862,213.67	14,764,650.00	Aaa	AA+	08/20/2021	08/25/2025	1,424	0.375	0.614	2.80
12366	UST	91282CCW9	19,936,718.75	19,937,034.45	19,776,600.00	Aaa	AA+	09/22/2021	08/31/2026	1,795	0.750	0.815	3.75
12437A	FHLMC	3137EADB2	5,095,850.00	5,006,332.06	5,032,750.00	Aaa	AA+	09/29/2017	01/13/2022	104	2.375	1.907	0.94
12441A	UST	9128282P4	4,974,609.38	4,995,565.79	5,074,200.00	Aaa	AA+	10/30/2017	07/31/2022	303	1.875	1.987	0.94
SubTotal for Aaa			429,992,684.46	429,719,839.29	433,163,618.68					962	1.065	1.081	80.86
12348	APPLE	037833DT4	7,069,571.28	7,060,456.33	7,048,370.00	Aa1	AA+	03/15/2021	05/11/2025	1,318	1.125	0.881	1.33
12349	APPLE	037833EB2	2,953,260.00	2,958,195.45	2,965,470.00	Aa1	AA+	03/26/2021	02/08/2026	1,591	0.700	1.029	0.56
SubTotal for Aa1			10,022,831.28	10,018,651.78	10,013,840.00					1399	1.000	0.925	1.89
12288B	MET	59217GCT4	3,522,505.00	3,510,361.65	3,734,500.00	Aa3	AA-	01/30/2019	01/11/2024	832	3.600	3.457	0.66
SubTotal for Aa3			3,522,505.00	3,510,361.65	3,734,500.00					832	3.600	3.457	0.66
12255	BK	06406RAA5	3,021,900.00	3,001,616.52	3,019,260.00	A1	A	05/10/2017	02/07/2022	129	2.600	2.436	0.56
12293	US BAN	90331HNL3	3,278,923.55	3,296,258.46	3,411,916.75	A1	AA-	02/25/2019	01/23/2023	479	2.850	3.065	0.62
12345	BK	06406RAN7	5,189,400.00	5,161,461.93	5,108,450.00	A1	A	02/19/2021	04/24/2025	1,301	1.600	0.679	0.97
12354	BK	06406RAS6	4,994,650.00	4,995,417.82	4,989,750.00	A1	A	04/26/2021	04/26/2024	938	0.500	0.536	0.94
12359	TOYCC	89236THP3	4,986,500.00	4,987,480.88	4,933,600.00	A1	A+	06/07/2021	10/16/2025	1,476	0.800	0.863	0.94
12367	TOYCC	89236THW8	6,925,030.00	6,925,224.47	6,903,820.00	A1	A+	09/27/2021	01/09/2026	1,561	0.800	1.056	1.30
12390A	TOYCC	89236TDP7	4,983,850.00	4,999,092.70	5,032,350.00	A1	A+	01/31/2017	01/11/2022	102	2.600	2.670	0.94
SubTotal for A1			33,380,253.55	33,366,552.78	33,399,146.75					961	1.513	1.456	6.27
12290	PNC	69353RFL7	3,034,050.00	3,013,248.94	3,150,810.00	A2	A	02/08/2019	06/08/2023	615	3.500	3.217	0.57
12308	JACLIF	46849LTK7	5,062,850.00	5,035,095.73	5,229,800.00	A2	A	08/06/2019	06/21/2024	994	2.650	2.375	0.95
12310	USBT	91159HHX1	5,052,650.00	5,029,922.11	5,237,300.00	A2	A+	08/07/2019	07/30/2024	1,033	2.400	2.176	0.95
12316	BMW	05565EAW5	4,160,480.00	4,073,320.46	4,176,840.00	A2	A	12/06/2019	04/12/2023	558	3.450	2.201	0.77
12341	TFC	89788JAB5	5,098,600.00	5,058,105.57	5,065,200.00	A2	A	09/30/2020	03/09/2023	524	1.250	0.437	0.95
12343	IBM	459200HU8	7,664,090.00	7,495,302.88	7,486,500.00	A2	A-	12/11/2020	02/12/2024	864	3.625	0.599	1.41
12352	DE	24422EUE7	5,500,700.00	5,441,982.52	5,432,700.00	A2	A	04/16/2021	03/13/2025	1,259	3.450	0.840	1.02
12357	SCHW	808513BB0	5,600,500.00	5,544,053.87	5,525,700.00	A2	A	05/21/2021	03/24/2025	1,270	4.200	1.005	1.04
SubTotal for A2			41,173,920.00	40,691,032.08	41,304,850.00					918	3.086	1.435	7.66
12287B	HNDA	02665WCT6	1,999,460.00	1,999,753.29	2,128,800.00	A3	A-	01/15/2019	01/12/2024	833	3.550	3.562	0.38
12312	HNDA	02665WDD0	1,990,760.00	1,994,511.97	2,080,080.00	A3	A-	09/27/2019	09/10/2024	1,075	2.150	2.249	0.38

CLV FHNMS - Credit Rating
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Investment #	Issuer	Security #	Purchase Principal	Book Value	Market Value	Moody's Rating	S&P Rating	Purchase Date	Maturity Date	Days To Maturity	Stated Rate	YTM	% of Total
SubTotal for A3			3,990,220.00	3,994,265.26	4,208,880.00					954	2.851	2.907	0.76
12346	FRMDN	31422XCK6	10,000,000.00	10,000,000.00	9,970,200.00	None	None	03/16/2021	03/16/2026	1,627	0.875	0.875	1.88
SubTotal for No Specified Rating			10,000,000.00	10,000,000.00	9,970,200.00					1627	0.875	0.875	1.88

CLV FHNMS - Sum by Issuer
Summary by Issuer
September 30, 2021

Issuer	Number of Investments	Par Value	Book Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Apple	2	10,000,000.00	10,018,651.78	1.89	0.925	1,399
BNYM	3	13,000,000.00	13,158,496.27	2.48	1.026	896
BMW	1	4,000,000.00	4,073,320.46	0.77	2.201	558
John Deere	1	5,000,000.00	5,441,982.52	1.02	0.840	1,259
FFCB	11	86,000,000.00	86,019,486.03	16.19	2.006	638
FHLB	8	61,000,000.00	61,087,799.80	11.50	1.222	890
FHLMC	4	30,000,000.00	29,992,195.75	5.65	0.969	1,028
FNMA	10	90,000,000.00	90,071,093.15	16.95	1.055	1,150
FAMCA	1	10,000,000.00	10,000,000.00	1.88	0.875	1,627
Honda	2	4,000,000.00	3,994,265.26	0.75	2.907	954
IBM	1	7,000,000.00	7,495,302.88	1.41	0.599	864
Invesco Govt MMF	1	10,226,208.68	10,226,208.68	1.92	0.010	1
Jackson Life	1	5,000,000.00	5,035,095.73	0.95	2.375	994
Johnson & Johnson	1	5,000,000.00	4,963,092.20	0.93	0.742	1,431
MetLife	1	3,500,000.00	3,510,361.65	0.66	3.457	832
PNC Bank	1	3,000,000.00	3,013,248.94	0.57	3.217	615
Charles Schwab	1	5,000,000.00	5,544,053.87	1.04	1.005	1,270
Truist Bank	1	5,000,000.00	5,058,105.57	0.95	0.437	524
Toyota	3	17,000,000.00	16,911,798.05	3.18	1.476	1,105
US Bank	1	3,305,000.00	3,296,258.46	0.62	3.065	479
US Bancorp	1	5,000,000.00	5,029,922.11	0.95	2.176	1,033
U.S. Treasury	10	148,000,000.00	147,359,963.68	27.74	0.606	1,103

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CLV FHNMS - Sum by Issuer
Summary by Issuer
September 30, 2021

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Issuer	Number of Investments	Par Value	Book Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Total and Average	66	530,031,208.68	531,300,702.84	100.00	1.154	978

CLV FHNMS - PM
Portfolio Management
Interest Earnings Summary
September 30, 2021

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	September 30Month Ending	Fiscal Year To Date
CD/Coupon/Discount Investments:		
Interest Collected	690,658.58	2,131,853.84
Plus Accrued Interest at End of Period	1,410,301.63	1,409,954.41
Less Accrued Interest at Beginning of Period	(1,561,562.59)	(1,896,422.36)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	539,397.62	1,645,385.89
Adjusted by Premiums and Discounts	-49,246.60	-151,533.78
Adjusted by Capital Gains or Losses	0.00	0.00
Earnings during Periods	490,151.02	1,493,852.11
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	60.46	148.03
Plus Accrued Interest at End of Period	71.70	71.70
Less Accrued Interest at Beginning of Period	(60.46)	(75.13)
Interest Earned during Period	71.70	144.60
Total Interest Earned during Period	539,469.32	1,645,530.49
Total Adjustments from Premiums and Discounts	-49,246.60	-151,533.78
Total Capital Gains or Losses	0.00	0.00
Total Earnings during Period	490,222.72	1,493,996.71

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CLV FHNMS - Interest Reports
Interest Earnings
Sorted by Security Type - Maturity Date
September 1, 2021 - September 30, 2021
Yield on Beginning Book Value

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Adjusted Interest Earnings				
									Annualized Yield	Interest Earned	Amortization/ Accretion	Adjusted Interest Earnings	
Security Type: Money Market Sweep													
996212262	11203	913000	INVESC	10,226,208.68	1,353,771.32	10,226,208.68		0.010	0.064	71.70	0.00	71.70	
			Subtotal	10,226,208.68	1,353,771.32	10,226,208.68			0.064	71.70	0.00	71.70	
Security Type: Corporate Notes													
89236TDP7	12390A	913000	TOYCC	5,000,000.00	4,998,820.51	4,999,092.70	01/11/2022	2.600	2.703	10,833.33	272.19	11,105.52	
06406RAA5	12255	913000	BK	3,000,000.00	3,002,001.41	3,001,616.52	02/07/2022	2.600	2.478	6,500.00	-384.89	6,115.11	
90331HNL3	12293	913000	US BAN	3,305,000.00	3,295,702.86	3,296,258.46	01/23/2023	2.850	3.103	7,849.38	555.60	8,404.98	
89788JAB5	12341	913000	TFC	5,000,000.00	5,061,470.76	5,058,105.57	03/09/2023	1.250	0.443	5,208.33	-3,365.19	1,843.14	
05565EAW5	12316	913000	BMW	4,000,000.00	4,077,312.50	4,073,320.46	04/12/2023	3.450	2.240	11,500.00	-3,992.04	7,507.96	
69353RFL7	12290	913000	PNC	3,000,000.00	3,013,903.75	3,013,248.94	06/08/2023	3.500	3.268	8,750.00	-654.81	8,095.19	
59217GCT4	12288B	913000	MET	3,500,000.00	3,510,740.74	3,510,361.65	01/11/2024	3.600	3.507	10,500.00	-379.09	10,120.91	
02665WCT6	12287B	913000	HNDA	2,000,000.00	1,999,744.27	1,999,753.29	01/12/2024	3.550	3.605	5,916.67	9.02	5,925.69	
459200HU8	12343	913000	IBM	7,000,000.00	7,512,763.62	7,495,302.88	02/12/2024	3.625	0.597	21,145.83	-17,460.74	3,685.09	
06406RAS6	12354	913000	BK	5,000,000.00	4,995,269.21	4,995,417.82	04/26/2024	0.500	0.544	2,083.33	148.61	2,231.94	
46849LTK7	12308	913000	JACLIF	5,000,000.00	5,036,170.09	5,035,095.73	06/21/2024	2.650	2.408	11,041.67	-1,074.36	9,967.31	
91159HHX1	12310	913000	USBT	5,000,000.00	5,030,803.04	5,029,922.11	07/30/2024	2.400	2.205	10,000.00	-880.93	9,119.07	
02665WDD0	12312	913000	HNDA	2,000,000.00	1,994,356.50	1,994,511.97	09/10/2024	2.150	2.281	3,583.33	155.47	3,738.80	
24422EUE7	12352	913000	DE	5,000,000.00	5,452,658.42	5,441,982.52	03/13/2025	3.450	0.825	14,375.00	-10,675.90	3,699.10	
808513BB0	12357	913000	SCHW	5,000,000.00	5,557,079.90	5,544,053.87	03/24/2025	4.200	0.980	17,500.00	-13,026.03	4,473.97	
06406RAN7	12345	913000	BK	5,000,000.00	5,165,237.34	5,161,461.93	04/24/2025	1.600	0.681	6,666.67	-3,775.41	2,891.26	
037833DT4	12348	913000	APPLE	7,000,000.00	7,061,851.47	7,060,456.33	05/11/2025	1.125	0.890	6,562.50	-1,395.14	5,167.36	
478160CN2	12347	913000	JNJ	5,000,000.00	4,962,306.93	4,963,092.20	09/01/2025	0.550	0.754	2,291.67	785.27	3,076.94	
89236THP3	12359	913000	TOYCC	5,000,000.00	4,987,222.75	4,987,480.88	10/16/2025	0.800	0.876	3,333.33	258.13	3,591.46	
89236THW8	12367	913000	TOYCC	7,000,000.00	0.00	6,925,224.47	01/09/2026	0.800	1.076	622.23	194.47	816.70	
037833EB2	12349	913000	APPLE	3,000,000.00	2,957,395.10	2,958,195.45	02/08/2026	0.700	1.049	1,750.00	800.35	2,550.35	
			Subtotal	94,805,000.00	89,672,811.17	96,543,955.75			1.533	168,013.27	-53,885.42	114,127.85	

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CLV FHNMS - Interest Reports
Interest Earnings
September 1, 2021 - September 30, 2021

										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												
3135G0S38	12248	913000	FNMA	5,000,000.00	4,999,572.41	4,999,675.86	01/05/2022	2.000	2.053	8,333.33	103.45	8,436.78
3137EADB2	12437A	913000	FHLMC	5,000,000.00	5,008,194.43	5,006,332.06	01/13/2022	2.375	1.952	9,895.84	-1,862.37	8,033.47
3133ELHR8	12319	913000	FFCB	15,000,000.00	15,000,105.00	15,000,082.50	01/21/2022	1.600	1.620	20,000.00	-22.50	19,977.50
313378WG2	12291	913000	FHLB	5,000,000.00	4,999,057.71	4,999,206.49	03/11/2022	2.500	2.571	10,416.66	148.78	10,565.44
3134GBRT1	12257	913000	FHLMC	5,000,000.00	5,000,000.00	5,000,000.00	06/29/2022	2.000	2.028	8,333.34	0.00	8,333.34
3133EHTS2	12259	913000	FFCB	5,000,000.00	5,005,489.62	5,004,993.57	08/03/2022	1.900	1.804	7,916.67	-496.05	7,420.62
313380GJ0	12311	913000	FHLB	10,000,000.00	10,038,565.57	10,035,421.64	09/09/2022	2.000	1.639	16,666.66	-3,143.93	13,522.73
3135G0T78	12262	913000	FNMA	5,000,000.00	4,998,083.48	4,998,229.41	10/05/2022	2.000	2.064	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	2.231	18,333.33	0.00	18,333.33
3133EJWA3	12284	913000	FFCB	6,000,000.00	6,004,373.83	6,004,117.56	02/03/2023	2.900	2.886	14,500.00	-256.27	14,243.73
3133EKP7	12306	913000	FFCB	5,000,000.00	5,014,813.91	5,014,112.93	06/05/2023	2.125	1.978	8,854.17	-700.98	8,153.19
3133EJYL7	12280	913000	FFCB	5,000,000.00	4,975,163.23	4,976,192.38	09/05/2023	2.800	3.105	11,666.67	1,029.15	12,695.82
313383YJ4	12283	913000	FHLB	5,000,000.00	5,031,175.25	5,029,888.79	09/08/2023	3.375	3.090	14,062.50	-1,286.46	12,776.04
3130AJXD6	12338	913000	FHLB	10,000,000.00	9,974,844.99	9,975,883.02	09/08/2023	0.125	0.254	1,041.67	1,038.03	2,079.70
3133EK4X1	12314	913000	FFCB	10,000,000.00	9,977,629.17	9,978,489.58	11/01/2023	1.600	1.731	13,333.34	860.41	14,193.75
3130A0F70	12285	913000	FHLB	5,000,000.00	5,049,206.72	5,047,399.86	12/08/2023	3.375	2.953	14,062.50	-1,806.86	12,255.64
3133EJ5G0	12286	913000	FFCB	5,000,000.00	4,999,002.50	4,999,037.50	01/16/2024	2.700	2.747	11,250.00	35.00	11,285.00
3135G0V34	12322	913000	FNMA	10,000,000.00	10,236,690.62	10,228,566.23	02/05/2024	2.500	1.511	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	0.390	3,208.34	0.00	3,208.34
3133EKNX0	12305	913000	FFCB	7,000,000.00	7,030,145.99	7,029,234.32	06/03/2024	2.160	2.023	12,600.00	-911.67	11,688.33
3135G0V75	12307	913000	FNMA	10,000,000.00	9,958,260.29	9,959,486.73	07/02/2024	1.750	1.932	14,583.33	1,226.44	15,809.77
3133EKVV4	12309	913000	FFCB	10,000,000.00	10,025,439.42	10,024,709.10	07/26/2024	1.850	1.782	15,416.67	-730.32	14,686.35
3133EK6J0	12315	913000	FFCB	8,000,000.00	7,988,208.17	7,988,516.59	11/08/2024	1.625	1.697	10,833.33	308.42	11,141.75
3135G0X24	12321	913000	FNMA	7,000,000.00	6,982,108.42	6,982,553.49	01/07/2025	1.625	1.729	9,479.17	445.07	9,924.24
3135G04Z3	12339	913000	FNMA	8,000,000.00	8,022,844.20	8,022,342.50	06/17/2025	0.500	0.429	3,333.34	-501.70	2,831.64
3135G04Z3	12335	913000	FNMA	10,000,000.00	10,011,234.54	10,010,987.81	06/17/2025	0.500	0.476	4,166.66	-246.73	3,919.93
3135G05X7	12365	913000	FNMA	15,000,000.00	14,859,269.52	14,862,213.67	08/25/2025	0.375	0.625	4,687.50	2,944.15	7,631.65
3136G4V34	12334	913000	FNMA	10,000,000.00	10,000,000.00	10,000,000.00	08/26/2025	0.550	0.558	4,583.33	0.00	4,583.33
3136G4X24	12336	913000	FNMA	10,000,000.00	10,007,037.45	10,007,037.45	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	0.548	4,500.00	0.00	4,500.00
3137EAEX3	12340	913000	FHLMC	10,000,000.00	9,985,567.54	9,985,863.69	09/23/2025	0.375	0.417	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	0.760	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	0.887	7,291.66	0.00	7,291.66
3130AM4L3	12353	913000	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	04/29/2026	0.500	0.507	4,166.67	0.00	4,166.67
Subtotal				277,000,000.00	277,182,083.98	277,170,574.73			1.370	323,558.34	-11,509.25	312,049.09

CLV FHNMS - Interest Reports
Interest Earnings
September 1, 2021 - September 30, 2021

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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	4,995,126.76	4,995,565.79	07/31/2022	1.875	1.968	7,642.67	439.03	8,081.70
91282CCD1	12361	913000	UST	17,500,000.00	17,460,921.22	17,462,761.67	05/31/2023	0.125	0.253	1,793.03	1,840.45	3,633.48
91282CCK5	12360	913000	UST	15,000,000.00	14,964,130.19	14,965,743.53	06/30/2023	0.125	0.255	1,528.53	1,613.34	3,141.87
912828S92	12320	913000	UST	6,500,000.00	6,456,172.72	6,458,056.41	07/31/2023	1.250	1.603	6,623.64	1,883.69	8,507.33
91282CAK7	12362	913000	UST	16,000,000.00	15,970,675.68	15,971,858.11	09/15/2023	0.125	0.215	1,644.85	1,182.43	2,827.28
91282CBR1	12350	913000	UST	20,000,000.00	19,960,712.20	19,961,985.02	03/15/2024	0.250	0.328	4,112.11	1,272.82	5,384.93
912828ZF0	12351	913000	UST	20,000,000.00	19,919,498.83	19,921,346.60	03/31/2025	0.500	0.614	8,198.23	1,847.77	10,046.00
91282CBQ3	12355	913000	UST	18,000,000.00	17,743,884.13	17,748,566.32	02/28/2026	0.500	0.832	7,458.56	4,682.19	12,140.75
91282CCP4	12364	913000	UST	10,000,000.00	9,935,975.13	9,937,045.78	07/31/2026	0.625	0.755	5,095.11	1,070.65	6,165.76
91282CCW9	12366	913000	UST	20,000,000.00	0.00	19,937,034.45	08/31/2026	0.750	0.823	3,729.28	315.70	4,044.98
Subtotal				148,000,000.00	127,407,096.86	147,359,963.68			0.584	47,826.01	16,148.07	63,974.08
Total				530,031,208.68	495,615,763.33	531,300,702.84			1.187	539,469.32	-49,246.60	490,222.72

CLV FHNMS - Interest Reports
Accrued Interest
Sorted by Security Type - Maturity Date
September 1, 2021 - September 30, 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	10,226,208.68		0.010	60.46	0.00	71.70	60.46	71.70
		Subtotal	10,226,208.68			60.46	0.00	71.70	60.46	71.70
Corporate Notes										
89236TDP7	12390A	MTN	5,000,000.00	01/11/2022	2.600	18,055.56	0.00	10,833.33	0.00	28,888.89
06406RAA5	12255	MTN	3,000,000.00	02/07/2022	2.600	5,200.00	0.00	6,500.00	0.00	11,700.00
90331HNL3	12293	MTN	3,305,000.00	01/23/2023	2.850	9,942.54	0.00	7,849.38	0.00	17,791.92
89788JAB5	12341	MTN	5,000,000.00	03/09/2023	1.250	29,861.11	0.00	5,208.33	31,250.00	3,819.44
05565EAW5	12316	MTN	4,000,000.00	04/12/2023	3.450	53,283.33	0.00	11,500.00	0.00	64,783.33
69353RFL7	12290	MTN	3,000,000.00	06/08/2023	3.500	24,208.33	0.00	8,750.00	0.00	32,958.33
59217GCT4	12288B	MTN	3,500,000.00	01/11/2024	3.600	17,500.00	0.00	10,500.00	0.00	28,000.00
02665WCT6	12287B	MTN	2,000,000.00	01/12/2024	3.550	9,663.89	0.00	5,916.67	0.00	15,580.56
459200HU8	12343	MTN	7,000,000.00	02/12/2024	3.625	13,392.36	0.00	21,145.83	0.00	34,538.19
06406RAS6	12354	MTN	5,000,000.00	04/26/2024	0.500	8,680.56	0.00	2,083.33	0.00	10,763.89
46849LTK7	12308	MTN	5,000,000.00	06/21/2024	2.650	25,763.89	0.00	11,041.67	0.00	36,805.56
91159HHX1	12310	MTN	5,000,000.00	07/30/2024	2.400	70,333.32	0.00	10,000.00	0.00	80,333.32
02665WDD0	12312	MTN	2,000,000.00	09/10/2024	2.150	20,425.00	0.00	3,583.33	21,500.00	2,508.33
24422EUE7	12352	MTN	5,000,000.00	03/13/2025	3.450	80,500.00	0.00	14,375.00	86,250.00	8,625.00
808513BB0	12357	MTN	5,000,000.00	03/24/2025	4.200	91,583.33	0.00	17,500.00	105,000.00	4,083.33
06406RAN7	12345	MTN	5,000,000.00	04/24/2025	1.600	28,222.22	0.00	6,666.67	0.00	34,888.89
037833DT4	12348	MTN	7,000,000.00	05/11/2025	1.125	24,062.50	0.00	6,562.50	0.00	30,625.00
478160CN2	12347	MTN	5,000,000.00	09/01/2025	0.550	13,750.00	0.00	2,291.67	13,750.00	2,291.67
89236THP3	12359	MTN	5,000,000.00	10/16/2025	0.800	15,000.00	0.00	3,333.33	0.00	18,333.33
89236THW8	12367	MTN	7,000,000.00	01/09/2026	0.800	0.00	12,133.33	622.23	0.00	12,755.56
037833EB2	12349	MTN	3,000,000.00	02/08/2026	0.700	1,341.67	0.00	1,750.00	0.00	3,091.67
		Subtotal	94,805,000.00			560,769.61	12,133.33	168,013.27	257,750.00	483,166.21
Federal Agency Coupon										
3135G0S38	12248	FAC	5,000,000.00	01/05/2022	2.000	15,555.56	0.00	8,333.33	0.00	23,888.89
3137EADB2	12437A	FAC	5,000,000.00	01/13/2022	2.375	15,833.33	0.00	9,895.84	0.00	25,729.17
3133ELHR8	12319	FAC	15,000,000.00	01/21/2022	1.600	26,666.67	0.00	20,000.00	0.00	46,666.67
313378WG2	12291	FAC	5,000,000.00	03/11/2022	2.500	59,027.78	0.00	10,416.66	62,500.00	6,944.44
3134GBRT1	12257	FAC	5,000,000.00	06/29/2022	2.000	17,222.22	0.00	8,333.34	0.00	25,555.56
3133EHTS2	12259	FAC	5,000,000.00	08/03/2022	1.900	7,388.89	0.00	7,916.67	0.00	15,305.56

* 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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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
Federal Agency Coupon										
313380GJ0	12311	FAC	10,000,000.00	09/09/2022	2.000	95,555.56	0.00	16,666.66	100,000.00	12,222.22
3135G0T78	12262	FAC	5,000,000.00	10/05/2022	2.000	40,555.58	0.00	8,333.33	0.00	48,888.91
3133EKMV5	12303	FAC	10,000,000.00	11/23/2022	2.200	59,888.89	0.00	18,333.33	0.00	78,222.22
3133EJWA3	12284	FAC	6,000,000.00	02/03/2023	2.900	13,533.33	0.00	14,500.00	0.00	28,033.33
3133EKP7	12306	FAC	5,000,000.00	06/05/2023	2.125	25,381.94	0.00	8,854.17	0.00	34,236.11
3133EJYL7	12280	FAC	5,000,000.00	09/05/2023	2.800	68,444.44	0.00	11,666.67	70,000.00	10,111.11
313383YJ4	12283	FAC	5,000,000.00	09/08/2023	3.375	81,093.75	0.00	14,062.50	84,375.00	10,781.25
3130AJXD6	12338	FAC	10,000,000.00	09/08/2023	0.125	6,006.94	0.00	1,041.67	6,250.00	798.61
3133EK4X1	12314	FAC	10,000,000.00	11/01/2023	1.600	53,333.33	0.00	13,333.34	0.00	66,666.67
3130A0F70	12285	FAC	5,000,000.00	12/08/2023	3.375	38,906.25	0.00	14,062.50	0.00	52,968.75
3133EJ5G0	12286	FAC	5,000,000.00	01/16/2024	2.700	16,875.00	0.00	11,250.00	0.00	28,125.00
3135G0V34	12322	FAC	10,000,000.00	02/05/2024	2.500	18,055.56	0.00	20,833.33	0.00	38,888.89
3130AMPD8	12358	FAC	10,000,000.00	05/28/2024	0.385	9,945.83	0.00	3,208.34	0.00	13,154.17
3133EKNX0	12305	FAC	7,000,000.00	06/03/2024	2.160	36,960.00	0.00	12,600.00	0.00	49,560.00
3135G0V75	12307	FAC	10,000,000.00	07/02/2024	1.750	28,680.56	0.00	14,583.33	0.00	43,263.89
3133EKWV4	12309	FAC	10,000,000.00	07/26/2024	1.850	17,986.11	0.00	15,416.67	0.00	33,402.78
3133EK6J0	12315	FAC	8,000,000.00	11/08/2024	1.625	40,805.56	0.00	10,833.33	0.00	51,638.89
3135G0X24	12321	FAC	7,000,000.00	01/07/2025	1.625	17,062.50	0.00	9,479.17	0.00	26,541.67
3135G04Z3	12335	FAC	10,000,000.00	06/17/2025	0.500	10,277.80	0.00	4,166.66	0.00	14,444.46
3135G04Z3	12339	FAC	8,000,000.00	06/17/2025	0.500	8,222.24	0.00	3,333.34	0.00	11,555.58
3135G05X7	12365	FAC	15,000,000.00	08/25/2025	0.375	937.50	0.00	4,687.50	0.00	5,625.00
3136G4V34	12334	FAC	10,000,000.00	08/26/2025	0.550	763.89	0.00	4,583.33	0.00	5,347.22
3136G4X24	12336	FAC	10,000,000.00	08/29/2025	0.600	30,164.82	0.00	0.00	0.00	30,164.82
3134GWL38	12337	FAC	10,000,000.00	09/15/2025	0.540	24,900.00	0.00	4,500.00	27,000.00	2,400.00
3137EAXE3	12340	FAC	10,000,000.00	09/23/2025	0.375	16,458.30	0.00	3,125.00	18,750.00	833.30
3130AMFV9	12356	FAC	6,000,000.00	11/20/2025	0.750	12,625.00	0.00	3,750.00	0.00	16,375.00
31422XCK6	12346	FAC	10,000,000.00	03/16/2026	0.875	40,104.17	0.00	7,291.66	43,750.00	3,645.83
3130AM4L3	12353	FAC	10,000,000.00	04/29/2026	0.500	16,944.44	0.00	4,166.67	0.00	21,111.11
		Subtotal	277,000,000.00			972,163.74	0.00	323,558.34	412,625.00	883,097.08
Treasury Coupon										
9128282P4	12441A	TRC	5,000,000.00	07/31/2022	1.875	8,152.17	0.00	7,642.67	0.00	15,794.84
91282CCD1	12361	TRC	17,500,000.00	05/31/2023	0.125	5,558.40	0.00	1,793.03	0.00	7,351.43
91282CCK5	12360	TRC	15,000,000.00	06/30/2023	0.125	3,209.92	0.00	1,528.53	0.00	4,738.45
912828S92	12320	TRC	6,500,000.00	07/31/2023	1.250	7,065.22	0.00	6,623.64	0.00	13,688.86
91282CAK7	12362	TRC	16,000,000.00	09/15/2023	0.125	9,239.13	0.00	1,644.85	10,000.00	883.98
91282CBR1	12350	TRC	20,000,000.00	03/15/2024	0.250	23,097.83	0.00	4,112.11	25,000.00	2,209.94
912828ZF0	12351	TRC	20,000,000.00	03/31/2025	0.500	42,076.50	0.00	8,198.23	50,000.00	274.73
91282CBQ3	12355	TRC	18,000,000.00	02/28/2026	0.500	248.62	0.00	7,458.56	0.00	7,707.18

* 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: 10/18/2021 12:21

Run Date: 10/18/2021 - 12:22

Portfolio CLVE

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AI (PRF_AI) 7.2.8

Report Ver. 7.3.6.1

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										
91282CCP4	12364	TRC	10,000,000.00	07/31/2026	0.625	5,434.78	0.00	5,095.11	0.00	10,529.89
91282CCW9	12366	TRC	20,000,000.00	08/31/2026	0.750	0.00	9,116.02	3,729.28	0.00	12,845.30
		Subtotal	148,000,000.00			104,082.57	9,116.02	47,826.01	85,000.00	76,024.60
		Total	530,031,208.68			1,637,076.38	21,249.35	539,469.32	755,435.46	1,442,359.59

* 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: 10/18/2021 12:21

Run Date: 10/18/2021 - 12:22

Portfolio CLVE

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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: September 1, 2021 - September 30, 2021

Investment #	Inv.	Purchase	Par Value	Sale Date	Days Held		Maturity/Sale	Realized	Total	Total	Total
Issuer	Type	Date	Current Rate	Maturity Date	Term	Book Value	Proceeds	Gain/Loss	Earnings	Net Earnings	Yield 365
No Sales or Maturities			0.00		0	0.00	0.00	0.00	0.00	0.00	

City of Las Vegas - FHNMS
Cash Reconciliation Report
For the Period September 1, 2021 - September 30, 2021

Trans. Date	Investment #	Fund	Trans. Type	Security ID	Par Value	Security Description	Maturity Date	Purchases	Interest	Redemptions	Cash
09/01/2021	12347	913000	Interest	478160CN2	5,000,000.00	JNJ 5.0M 0.55% Mat. 09/01/2025	09/01/2025	0.00	13,750.00	0.00	13,750.00
09/01/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-13,750.00	0.00	0.00	-13,750.00
09/02/2021	11203	913000	Interest	996212262	612,982.36	INVESC 0.6M 0.85%		0.00	60.46	0.00	60.46
09/02/2021	11203	913000	Interest	996212262	612,982.36	INVESC 0.6M 0.85%		-60.46	0.00	0.00	-60.46
09/07/2021	12280	913000	Interest	3133EJYL7	5,000,000.00	FFCB 5.0M 2.80% Mat. 09/05/2023	09/05/2023	0.00	70,000.00	0.00	70,000.00
09/07/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-70,000.00	0.00	0.00	-70,000.00
09/08/2021	12283	913000	Interest	313383YJ4	5,000,000.00	FHLB 5.0M 3.38% Mat. 09/08/2023	09/08/2023	0.00	84,375.00	0.00	84,375.00
09/08/2021	12338	913000	Interest	3130AJXD6	10,000,000.00	FHLB 10.0M 0.13% Mat. 09/08/2023	09/08/2023	0.00	6,250.00	0.00	6,250.00
09/08/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-90,625.00	0.00	0.00	-90,625.00
09/09/2021	12311	913000	Interest	313380GJ0	10,000,000.00	FHLB 10.0M 2.00% Mat. 09/09/2022	09/09/2022	0.00	100,000.00	0.00	100,000.00
09/09/2021	12341	913000	Interest	89788JAB5	5,000,000.00	TFC 5.0M 1.25% Mat. 03/09/2023	03/09/2023	0.00	31,250.00	0.00	31,250.00
09/09/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-131,250.00	0.00	0.00	-131,250.00
09/10/2021	12312	913000	Interest	02665WDD0	2,000,000.00	HNDA 2.0M 2.15% Mat. 09/10/2024	09/10/2024	0.00	21,500.00	0.00	21,500.00
09/10/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-21,500.00	0.00	0.00	-21,500.00
09/13/2021	12291	913000	Interest	313378WG2	5,000,000.00	FHLB 5.0M 2.50% Mat. 03/11/2022	03/11/2022	0.00	62,500.00	0.00	62,500.00
09/13/2021	12352	913000	Interest	24422EUE7	5,000,000.00	DE 5.0M 3.45% Mat. 03/13/2025	03/13/2025	0.00	86,250.00	0.00	86,250.00
09/13/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-148,750.00	0.00	0.00	-148,750.00
09/15/2021	12337	913000	Interest	3134GWL38	10,000,000.00	FHLMC 10.0M 0.54% Mat.	09/15/2025	0.00	27,000.00	0.00	27,000.00
09/15/2021	12350	913000	Interest	91282CBR1	20,000,000.00	UST 20.0M 0.25% Mat. 03/15/2024	03/15/2024	0.00	25,000.00	0.00	25,000.00
09/15/2021	12362	913000	Interest	91282CAK7	16,000,000.00	UST 16.0M 0.13% Mat. 09/15/2023	09/15/2023	0.00	10,000.00	0.00	10,000.00
09/15/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-25,000,000.00	0.00	0.00	-25,000,000.00
09/15/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-62,000.00	0.00	0.00	-62,000.00
09/16/2021	12346	913000	Interest	31422XCK6	10,000,000.00	FRMDN 10.0M 0.88% Mat.	03/16/2026	0.00	43,750.00	0.00	43,750.00
09/16/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-43,750.00	0.00	0.00	-43,750.00
09/22/2021	12366	913000	Purchase	91282CCW9	20,000,000.00	UST 20.0M 0.75% Mat. 08/31/2026	08/31/2026	-19,936,718.75	-9,116.02	0.00	-19,945,834.77
09/22/2021	11203	913000	Withdrawal	996212262	612,982.36	INVESC 0.6M 0.01%		0.00	0.00	19,945,834.77	19,945,834.77
09/23/2021	12340	913000	Interest	3137EAEX3	10,000,000.00	FHLMC 10.0M 0.38% Mat.	09/23/2025	0.00	18,750.00	0.00	18,750.00
09/23/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-18,750.00	0.00	0.00	-18,750.00
09/24/2021	12357	913000	Interest	808513BB0	5,000,000.00	SCHW 5.0M 4.20% Mat. 03/24/2025	03/24/2025	0.00	105,000.00	0.00	105,000.00
09/24/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-105,000.00	0.00	0.00	-105,000.00
09/27/2021	12367	913000	Purchase	89236THW8	7,000,000.00	TOYCC 7.0M 0.80% Mat. 01/09/2026	01/09/2026	-6,925,030.00	-12,133.33	0.00	-6,937,163.33
09/27/2021	11203	913000	Withdrawal	996212262	612,982.36	INVESC 0.6M 0.01%		0.00	0.00	6,937,163.33	6,937,163.33
09/30/2021	12351	913000	Interest	912828ZF0	20,000,000.00	UST 20.0M 0.50% Mat. 03/31/2025	03/31/2025	0.00	50,000.00	0.00	50,000.00
09/30/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-50,000.00	0.00	0.00	-50,000.00
09/30/2021	11203	913000	Deposit	996212262	612,982.36	INVESC 0.6M 0.01%		-10,000,000.00	0.00	0.00	-10,000,000.00
Subtotal								-62,617,184.21	734,186.11	26,882,998.10	-35,000,000.00
Total								-62,617,184.21	734,186.11	26,882,998.10	-35,000,000.00

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