



City of Lawrence

February 2020  
Security Investment Report  
City of Lawrence, Kansas



# **City of Lawrence, Kansas**

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**CONSOLIDATED**



Columbia Capital Management, LLC  
**PORTFOLIO SUMMARY**  
**City of Lawrence, Kansas**  
February 29, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
<b>Fixed Income</b>						
Agency Securities	89,875,000	89,740,572.05	89,869,582.22	39.8	1.0	855,472.50
Treasury Notes	24,844,000	24,904,864.82	24,979,969.99	11.1	1.9	479,156.25
	114,719,000	114,645,436.87	114,849,552.21	50.9	1.2	1,334,628.75
<b>Cash and Equiv.</b>						
Cash and Equivalents	5,564,022	19,401,238.60	19,401,238.60	8.6	0.0	311.61
Certificate of Deposit	84,467,153	84,000,000.00	84,467,153.36	37.4	2.1	1,790,214.29
Treasury Bills	7,000,000	6,991,065.00	6,992,006.70	3.1	0.0	0.00
	97,031,175	110,392,303.60	110,860,398.66	49.1	1.6	1,790,525.89
<b>TOTAL PORTFOLIO</b>	<b>211,750,175</b>	<b>225,037,740.47</b>	<b>225,709,950.87</b>	<b>100.0</b>	<b>1.4</b>	<b>3,125,154.64</b>

Columbia Capital Management, LLC  
**FIXED INCOME PORTFOLIO**  
**City of Lawrence, Kansas**  
February 29, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
<b>Agency Securities</b>											
6,024,000	FED NATIONAL MTG ASSN FNMA BENCHMARK ISSUES 1.5% 11/30/2020	99.87	6,015,952.84	100.25	6,039,264.82	22,339.00	6,061,603.82	2.7	1.16	1.50	0.74
800,000	1.500% Due 11-30-20 FED NATIONAL MTG ASSN NOTE M/W CLBL 1.3% 03/30/2020	99.50	795,985.00	100.01	800,042.32	4,304.44	804,346.76	0.4	1.23	1.30	0.09
6,000,000	1.300% Due 03-30-20 FEDERAL FARM CREDIT BOND 1.9% 11/27/2020	100.26	6,015,325.00	100.59	6,035,434.80	29,133.33	6,064,568.13	2.7	1.10	1.89	0.74
1,500,000	1.900% Due 11-27-20 FEDERAL FARM CREDIT BOND M/W CLBL 1.65% 12/23/2020	100.00	1,500,025.00	100.16	1,502,352.00	4,537.50	1,506,889.50	0.7	1.46	1.65	0.32
2,500,000	1.650% Due 12-23-20 FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021	100.16	2,504,100.00	100.64	2,515,982.25	20,295.14	2,536,277.39	1.1	1.13	1.74	1.02
1,030,000	1.750% Due 03-12-21 FEDERAL HOME LOAN BANKS BOND 1.75% 06/12/2020	100.07	1,030,751.90	100.08	1,030,863.14	3,855.35	1,034,718.49	0.5	1.45	1.75	0.28
4,500,000	1.750% Due 06-12-20 FEDERAL HOME LOAN BANKS BOND 1.875% 03/13/2020 1.875% Due 03-13-20	99.84	4,493,005.00	100.01	4,500,574.20	38,906.25	4,539,480.45	2.0	1.53	1.87	0.04

Columbia Capital Management, LLC  
**FIXED INCOME PORTFOLIO**  
**City of Lawrence, Kansas**  
February 29, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
2,000,000	FEDERAL HOME LOAN BANKS BOND 1.875% 12/11/2020 1.875% Due 12-11-20	100.23	2,004,565.00	100.58	2,011,698.40	8,125.00	2,019,823.40	0.9	1.12	1.86	0.77
10,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 10/01/2020 2.625% Due 10-01-20	100.92	10,092,025.00	100.84	10,084,291.00	107,916.67	10,192,207.67	4.5	1.18	2.60	0.58
490,000	FEDERAL HOME LOAN BANKS BOND 3.125% 12/11/2020 3.125% Due 12-11-20	101.44	497,071.20	101.50	497,367.84	3,317.71	500,685.54	0.2	1.19	3.08	0.77
3,500,000	FEDERAL HOME LOAN BANKS BOND 4.125% 03/13/2020 4.125% Due 03-13-20	100.90	3,531,385.00	100.08	3,502,948.75	66,572.92	3,569,521.67	1.6	1.92	4.12	0.04
4,300,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 03/16/2020 0.000% Due 03-16-20	99.77	4,290,124.25	99.94	4,297,424.73	0.00	4,297,424.73	1.9	1.27	0.00	0.05
1,250,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 04/07/2020 0.000% Due 04-07-20	99.44	1,242,938.19	99.85	1,248,112.50	0.00	1,248,112.50	0.6	1.43	0.00	0.11
3,013,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 04/15/2020 0.000% Due 04-15-20	99.55	2,999,362.72	99.82	3,007,439.21	0.00	3,007,439.21	1.3	1.45	0.00	0.13

Columbia Capital Management, LLC  
**FIXED INCOME PORTFOLIO**  
**City of Lawrence, Kansas**  
February 29, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
5,019,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 05/06/2020 0.000% Due 05-06-20	99.61	4,999,539.19	99.74	5,005,950.60	0.00	5,005,950.60	2.2	1.40	0.00	0.19
9,068,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 07/23/2020 0.000% Due 07-23-20	99.24	8,999,365.13	99.46	9,019,011.94	0.00	9,019,011.94	4.0	1.35	0.00	0.40
9,091,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/22/2020 0.000% Due 09-22-20	99.00	8,999,670.55	99.26	9,024,029.33	0.00	9,024,029.33	4.0	1.32	0.00	0.56
675,000	FEDERAL NATL MTG ASSN 1.500% Due 06-22-20	99.78	673,528.50	100.05	675,366.04	1,884.37	677,250.41	0.3	1.32	1.50	0.31
3,500,000	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 04-21-20	99.78	3,492,244.31	99.79	3,492,659.73	0.00	3,492,659.73	1.5	1.45	0.00	0.14
4,300,000	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 03-03-20	99.83	4,292,532.25	100.00	4,299,815.96	0.00	4,299,815.96	1.9	0.39	0.00	0.01
4,315,000	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 04-16-20	99.64	4,299,335.18	99.81	4,306,855.44	0.00	4,306,855.44	1.9	1.45	0.00	0.13
3,500,000	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 06-02-20	99.64	3,487,279.17	99.64	3,487,477.77	0.00	3,487,477.77	1.5	1.39	0.00	0.26

Columbia Capital Management, LLC  
**FIXED INCOME PORTFOLIO**  
**City of Lawrence, Kansas**  
February 29, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
3,500,000	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 06-23-20	99.56	3,484,461.67	99.56	3,484,619.46	0.00	3,484,619.46	1.5	1.39	0.00	0.32
			<u>19,055,852.58</u>		<u>19,071,428.36</u>	<u>0.00</u>	<u>19,071,428.36</u>	<u>8.4</u>	<u>1.19</u>	<u>0.00</u>	<u>0.16</u>
			89,740,572.05		89,869,582.22	311,187.68	90,180,769.90	39.8	1.29	0.95	0.38
<b>Cash and Equivalents</b>											
	Cash		13,805,922.08		13,805,922.08		13,805,922.08	6.1			
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		31,294.72		31,294.72		31,294.72	0.0			
5,564,022	FEDERATED INVESTORS US TREASURY CASH RESER	1.00	5,564,021.80	1.00	5,564,021.80		5,564,021.80	2.5			0.00
			<u>19,401,238.60</u>		<u>19,401,238.60</u>	<u>0.00</u>	<u>19,401,238.60</u>	<u>8.6</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
<b>Certificate of Deposit</b>											
5,000,000	Capitol Federal 1/15/21 1.670% Due 01-15-21	100.00	5,000,000.00	100.00	5,000,000.00	19,848.36	5,019,848.36	2.2	1.67	1.67	0.86
3,500,000	Capitol Federal 5/17/21 1.670% Due 05-17-21	100.00	3,500,000.00	100.00	3,500,000.00	8,144.67	3,508,144.67	1.6	1.66	1.67	1.19
2,500,000	Capitol Federal 5/8/20 2.420% Due 05-08-20	100.00	2,500,000.00	100.00	2,500,000.00	49,094.26	2,549,094.26	1.1	2.40	2.42	0.18
5,000,000	Capitol Federal 6/1/20 2.850% Due 06-01-20	100.00	5,000,000.00	100.00	5,000,000.00	175,204.92	5,175,204.92	2.2	2.78	2.85	0.25
3,500,000	Capitol Federal 6/15/21 1.680% Due 06-15-21	100.00	3,500,000.00	100.00	3,500,000.00	8,193.44	3,508,193.44	1.6	1.67	1.68	1.27
2,500,000	Capitol Federal 7/15/21 1.670% Due 07-15-21	100.00	2,500,000.00	100.00	2,500,000.00	4,448.77	2,504,448.77	1.1	1.66	1.67	1.35
5,000,000	Capitol Federal 7/31/20 2.870% Due 07-31-20	100.00	5,000,000.00	100.00	5,000,000.00	176,434.43	5,176,434.43	2.2	2.79	2.87	0.41
2,500,000	Capitol Federal 8/16/21 1.680% Due 08-16-21	100.00	2,500,000.00	100.00	2,500,000.00	4,131.15	2,504,131.15	1.1	1.67	1.68	1.44



Columbia Capital Management, LLC  
**FIXED INCOME PORTFOLIO**  
**City of Lawrence, Kansas**  
February 29, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
10,000,000	Capitol Federal 8/3/20 1.850% Due 08-03-20	100.00	10,000,000.00	100.00	10,000,000.00	100,081.97	10,100,081.97	4.4	1.84	1.85	0.42
5,000,000	Central National Bank 10/9/19 2.780% Due 04-09-20	100.00	5,000,000.00	100.00	5,000,000.00	193,308.74	5,193,308.74	2.2	2.69	2.78	0.11
8,000,000	Intrust 3/21/29 1.650% Due 03-29-21	100.00	8,000,000.00	100.00	8,000,000.00	11,180.33	8,011,180.33	3.5	1.65	1.65	1.06
7,202,362	Intrust 3/26/20 2nd Certificate 2.850% Due 03-26-20	97.19	7,000,000.00	100.00	7,202,362.08	33,650.38	7,236,012.46	3.2	2.87	2.85	0.07
10,000,000	Intrust 4/1/2020 1.890% Due 04-01-20	100.00	10,000,000.00	100.00	10,000,000.00	92,434.43	10,092,434.43	4.4	1.89	1.89	0.09
2,500,000	Intrust 4/5/20 2.450% Due 04-05-20	100.00	2,500,000.00	100.00	2,500,000.00	55,225.41	2,555,225.41	1.1	2.42	2.45	0.10
3,597,042	Intrust 6/30/20 2nd Certificate 2.735% Due 06-30-20	97.30	3,500,000.00	100.00	3,597,042.36	16,127.72	3,613,170.08	1.6	2.75	2.73	0.32
5,167,749	Intrust 8/9/20 2nd Certificate 1.650% Due 08-09-20	96.75	5,000,000.00	100.00	5,167,748.92	13,978.34	5,181,727.26	2.3	1.65	1.65	0.44
3,500,000	Intrust 9/1/2020 1.830% Due 09-01-20	100.00	3,500,000.00	100.00	3,500,000.00	31,150.00	3,531,150.00	1.6	1.82	1.83	0.50
			84,000,000.00		84,467,153.36	992,637.31	85,459,790.67	37.4	2.10	2.12	0.52
<b>Treasury Bills</b>											
7,000,000	UNITED STATES TREASURY BILLS BILL 0% 03/31/2020 ?% Due 03-31-20	99.87	6,991,065.00	99.89	6,992,006.70	0.00	6,992,006.70	3.1	?	?	?
			6,991,065.00		6,992,006.70	0.00	6,992,006.70	3.1	0.00	0.00	0.00

Columbia Capital Management, LLC  
**FIXED INCOME PORTFOLIO**  
**City of Lawrence, Kansas**  
February 29, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
<b>Treasury Notes</b>											
500,000	UNITED STATES TREAS NTs 1.375% Due 04-30-20	99.13	495,651.00	99.99	499,942.00	2,291.67	502,233.67	0.2	1.44	1.38	0.17
3,500,000	UNITED STATES TREASURY NOTES NOTE 2% 07/31/2020	100.27	3,509,595.31	100.29	3,510,117.10	5,576.92	3,515,694.02	1.6	1.31	1.99	0.42
1,250,000	UNITED STATES TREASURY NOTES NOTE 1.5% 07/15/2020	99.96	1,249,439.06	100.07	1,250,878.87	2,317.99	1,253,196.87	0.6	1.31	1.50	0.37
2,460,000	UNITED STATES TREASURY NOTES NOTE 2.5% 12/31/2020	100.88	2,481,742.19	101.12	2,487,482.63	10,250.00	2,497,732.63	1.1	1.15	2.47	0.83
2,461,000	UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021	100.71	2,478,375.05	101.10	2,488,013.17	2,129.71	2,490,142.88	1.1	1.10	2.23	0.95
5,000,000	UNITED STATES TREASURY NOTES NOTE 1.375% 02/29/2020	99.44	4,972,175.00	100.00	5,000,000.00	34,375.00	5,034,375.00	2.2	1.37	1.37	0.00
4,985,000	UNITED STATES TREASURY NOTES NOTE 1.625% 10/15/2020	100.01	4,985,523.50	100.24	4,996,878.26	30,322.01	5,027,200.27	2.2	1.24	1.62	0.62
	1.625% Due 10-15-20										

Columbia Capital Management, LLC  
**FIXED INCOME PORTFOLIO**  
**City of Lawrence, Kansas**  
February 29, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
2,463,000	UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021	101.00	2,487,655.00	101.46	2,498,886.65	21,896.14	2,520,782.79	1.1	1.07	2.34	1.10
2,225,000	2.375% Due 04-15-21 UNITED STATES TREASURY NOTES NOTE 2.625% 11/15/2020	100.89	2,244,708.71	101.02	2,247,771.32	17,008.41	2,264,779.73	1.0	1.17	2.60	0.70
	2.625% Due 11-15-20										
			24,904,864.82		24,979,969.99	126,167.86	25,106,137.85	11.1	1.24	1.92	0.55
			225,037,740.47		225,709,950.87	1,429,992.85	227,139,943.73	100.0	1.44	1.38	0.41

Columbia Capital Management, LLC  
**PERFORMANCE REPORT**  
**GROSS OF FEES**  
**City of Lawrence, Kansas**  
 From 01-31-20 to 02-29-20

Portfolio Value on 01-31-20	232,521,495.08
Accrued Interest	1,302,444.99
Contributions	0.00
Withdrawals	-2,555,890.68
Transfers Out	-4,587,239.92
Realized Gains	18,422.68
Unrealized Gains	173,069.46
Interest	140,094.24
Dividends	0.00
Change in Accrued Interest	127,547.87
Portfolio Value on 02-29-20	225,709,950.87
Accrued Interest	1,429,992.85
Average Capital	233,136,954.42
Total Gain before Fees	459,134.26
IRR for 0.08 Years	0.20%

Columbia Capital Management, LLC  
**PERFORMANCE REPORT**  
**GROSS OF FEES**  
**City of Lawrence, Kansas**  
From 04-01-17 to 02-29-20

Portfolio Value on 04-01-17	63,053,321.50
Accrued Interest	370,811.69
Contributions	206,080,794.66
Withdrawals	-104,554,963.91
Transfers In	368,583,850.17
Transfers Out	-316,385,667.90
Realized Gains	1,258,494.08
Unrealized Gains	672,210.40
Interest	6,998,532.24
Dividends	3,379.63
Change in Accrued Interest	1,059,181.17
Portfolio Value on 02-29-20	225,709,950.87
Accrued Interest	1,429,992.85
Average Capital	185,471,998.36
Total Gain before Fees	9,991,797.52
IRR for 2.91 Years	5.39%

Columbia Capital Management, LLC  
**FIXED INCOME DISTRIBUTION**  
**City of Lawrence, Kansas**  
February 29, 2020

**Summary Information**

Totals		Weighted Averages	
Par Value	206,186,153	Average Curr. Yld	?
Market Value	206,308,712.27	Average Maturity (yrs)	0.45
Total Cost	205,636,501.87	Average Coupon (%)	?
Net Gain/Loss	672,210.40	Average Duration	?
Annual Income	3,124,843.04	Average Moody Rating	Aaa
Number of Issues	50	Average S&P Rating	AA+

**Distribution by Moody Rating**

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	19	63,000,847.51	30.5	2.1	2.103%	0.6
Not Rated	31	143,307,864.77	69.5	?	?%	?

**Distribution by S&P Rating**

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	10	37,018,467.51	17.9	2.2	2.228%	0.5
Not Rated	40	169,290,244.76	82.1	?	?%	?

Columbia Capital Management, LLC  
**LARGEST HOLDINGS**  
**City of Lawrence, Kansas**  
February 29, 2020

Securities	Market Value	Pct.
Cash	13,805,922.08	6.12
FEDERAL HOME LOAN BANKS BOND	10,084,291.00	4.47
2.625% 10/01/2020		
2.625% Due 10-01-20		
Capitol Federal 8/3/20	10,000,000.00	4.43
1.850% Due 08-03-20		
Intrust 4/1/2020	10,000,000.00	4.43
1.890% Due 04-01-20		
FEDERAL HOME LOAN BANKS DISCOUNT NOTE	9,024,029.33	4.00
0% 09/22/2020		
0.000% Due 09-22-20		
FEDERAL HOME LOAN BANKS DISCOUNT NOTE	9,019,011.94	4.00
0% 07/23/2020		
0.000% Due 07-23-20		
Intrust 3/21/29	8,000,000.00	3.54
1.650% Due 03-29-21		
Intrust 3/26/20 2nd Certificate	7,202,362.08	3.19
2.850% Due 03-26-20		
UNITED STATES TREASURY BILLS BILL	6,992,006.70	3.10
03/31/2020		
?% Due 03-31-20		
FED NATIONAL MTG ASSN FNMA BENCHMARK	6,039,264.82	2.68
ISSUES 1.5% 11/30/2020		
1.500% Due 11-30-20		
<b>Total</b>	<b>90,166,887.95</b>	<b>39.95</b>

Columbia Capital Management, LLC  
**PROJECTED FIXED INCOME CASH FLOWS**  
**City of Lawrence, Kansas**  
Beginning February 29, 2020

Security	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Total
<b>Agency Securities</b>													
FEDL HOME LOAN BK CONS DISC NT 0.000% Due 03-03-20	4,300,000.00												4,300,000.00
FEDERAL HOME LOAN BANKS BOND 1.875% 03/13/2020 1.875% Due 03-13-20		42,187.50											42,187.50
FEDERAL HOME LOAN BANKS BOND 4.125% 03/13/2020 4.125% Due 03-13-20		72,187.50											72,187.50
FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 03/16/2020 0.000% Due 03-16-20	4,300,000.00												4,300,000.00
FED NATIONAL MTG ASSN NOTE M/W CLBL 1.3% 03/30/2020 1.300% Due 03-30-20		5,200.00											5,200.00
FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 04/07/2020 0.000% Due 04-07-20				1,250,000.00									1,250,000.00



Columbia Capital Management, LLC  
**PROJECTED FIXED INCOME CASH FLOWS**  
**City of Lawrence, Kansas**  
Beginning February 29, 2020

Security	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Total
FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 04/15/2020 0.000% Due 04-15-20		3,013,000.00											3,013,000.00
FEDL HOME LOAN BK CONS DISC NT 0.000% Due 04-16-20		4,315,000.00											4,315,000.00
FEDL HOME LOAN BK CONS DISC NT 0.000% Due 06-02-20				3,500,000.00									3,500,000.00
FEDERAL HOME LOAN BANKS BOND 1.75% 06/12/2020 1.750% Due 06-12-20					9,012.50								9,012.50
FEDERAL NATL MTG ASSN 1.500% Due 06-22-20					5,062.50								5,062.50
FEDL HOME LOAN BK CONS DISC NT 0.000% Due 06-23-20				3,500,000.00									3,500,000.00
FEDERAL HOME LOAN BANKS BOND 2.625% 10/01/2020 2.625% Due 10-01-20			131,250.00						131,250.00				262,500.00

Columbia Capital Management, LLC  
**PROJECTED FIXED INCOME CASH FLOWS**  
**City of Lawrence, Kansas**  
Beginning February 29, 2020

Security	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Total
FEDERAL FARM CREDIT BOND 1.9% 11/27/2020 1.900% Due 11-27-20				57,000.00						57,000.00			114,000.00
FED NATIONAL MTG ASSN FNMA BENCHMARK ISSUES 1.5% 11/30/2020 1.500% Due 11-30-20				45,180.00						45,180.00			90,360.00
FEDERAL HOME LOAN BANKS BOND 1.875% 12/11/2020 1.875% Due 12-11-20					18,750.00						18,750.00		37,500.00
FEDERAL HOME LOAN BANKS BOND 3.125% 12/11/2020 3.125% Due 12-11-20					7,656.25						7,656.25		15,312.50
FEDERAL FARM CREDIT BOND M/W CLBL 1.65% 12/23/2020 1.650% Due 12-23-20					12,375.00						12,375.00		24,750.00
FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21		21,875.00						21,875.00					43,750.00
<b>TOTAL</b>	<b>8,741,450.00</b>	<b>8,709,250.00</b>	<b>102,180.00</b>	<b>102,180.00</b>	<b>102,180.00</b>	<b>102,180.00</b>	<b>102,180.00</b>	<b>21,875.00</b>	<b>131,250.00</b>	<b>102,180.00</b>	<b>38,781.25</b>		<b>24,899,822.50</b>

Columbia Capital Management, LLC  
**PROJECTED FIXED INCOME CASH FLOWS**  
**City of Lawrence, Kansas**  
Beginning February 29, 2020

Security	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Total
<b>Treasury Notes</b>													
UNITED STATES TREAS NTS 1.375% Due 04-30-20 UNITED STATES TREASURY NOTES NOTE 1.5% 07/15/2020 1.500% Due 07-15-20 UNITED STATES TREASURY NOTES NOTE 2% 07/31/2020 2.000% Due 07-31-20 UNITED STATES TREASURY NOTES NOTE 1.625% 10/15/2020 1.625% Due 10-15-20 UNITED STATES TREASURY NOTES NOTE 2.625% 11/15/2020 2.625% Due 11-15-20 UNITED STATES TREASURY NOTES NOTE 2.5% 12/31/2020 2.500% Due 12-31-20			3,437.50										3,437.50
						9,375.00							9,375.00
						35,000.00							35,000.00
			40,503.12						40,503.12				81,006.25
				29,203.12					29,203.12				58,406.25
					30,750.00					61,500.00			92,250.00

Columbia Capital Management, LLC  
**PROJECTED FIXED INCOME CASH FLOWS**  
**City of Lawrence, Kansas**  
Beginning February 29, 2020

Security	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Total
UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021							27,686.25						27,686.25
2.250% Due 02-15-21 UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021			29,248.12						29,248.12				58,496.25
2.375% Due 04-15-21													
<b>TOTAL</b>			73,188.75	29,203.12	30,750.00	44,375.00	27,686.25		69,751.25	29,203.12	61,500.00		365,657.50
<b>Certificate of Deposit</b>													
Intrust 3/26/20 2nd Certificate		48,232.21											48,232.21
2.850% Due 03-26-20 Intrust 4/1/2020			108,959.02										108,959.02
1.890% Due 04-01-20 Intrust 4/5/20			61,250.00										61,250.00
2.450% Due 04-05-20 Central National Bank 10/9/19			208,500.00										208,500.00
2.780% Due 04-09-20 Capitol Federal 5/8/20				60,500.00									60,500.00
2.420% Due 05-08-20 Capitol Federal 6/1/20					211,413.93								211,413.93
2.850% Due 06-01-20 Intrust 6/30/20 2nd Certificate					48,920.76								48,920.76
2.735% Due 06-30-20													

Columbia Capital Management, LLC  
**PROJECTED FIXED INCOME CASH FLOWS**  
**City of Lawrence, Kansas**  
Beginning February 29, 2020

Security	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Total
Capitol Federal 7/31/20					236,422.13								236,422.13
2.870% Due 07-31-20 Capitol Federal 8/3/20							178,934.43						178,934.43
1.850% Due 08-03-20 Intrust 8/9/20 2nd Certificate							51,719.85						51,719.85
1.650% Due 08-09-20 Intrust 9/1/2020								63,525.00					63,525.00
1.830% Due 09-01-20 Capitol Federal 1/15/21												93,108.22	93,108.22
1.670% Due 01-15-21													
TOTAL	48,232.21	378,709.02	60,500.00	260,334.69	236,422.13	230,654.27	63,525.00					93,108.22	1,371,485.55
GRAND TOTAL	8,789,682.29	1,161,147.77	191,883.12	2,343,940.94	280,797.13	258,340.52	85,400.00	201,001.25	131,383.12	100,281.25	93,108.22		26,636,965.55

Columbia Capital Management, LLC  
**UNREALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
February 29, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
<b>Agency Securities</b>								
01-21-2020	4,300,000	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 03-03-20	99.83	4,292,532.25	100.00	4,299,815.96	7,283.71	0.2
06-14-2019	4,500,000	FEDERAL HOME LOAN BANKS BOND 1.875% 03/13/2020	99.84	4,493,005.00	100.01	4,500,574.20	7,569.20	0.2
11-01-2019	3,500,000	FEDERAL HOME LOAN BANKS BOND 1.875% Due 03-13-20	100.90	3,531,385.00	100.08	3,502,948.75	-28,436.25	-0.8
01-21-2020	4,300,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 03/16/2020	99.77	4,290,124.25	99.94	4,297,424.73	7,300.48	0.2
07-18-2019	800,000	FED NATIONAL MTG ASSN NOTE M/W CLBL 1.3% 03/30/2020	99.50	795,985.00	100.01	800,042.32	4,057.32	0.5
11-27-2019	1,250,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 04/07/2020	99.44	1,242,938.19	99.85	1,248,112.50	5,174.31	0.4
12-30-2019	3,013,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 04/15/2020	99.55	2,999,362.72	99.82	3,007,439.21	8,076.49	0.3
01-21-2020	4,315,000	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 04-15-20	99.64	4,299,335.18	99.81	4,306,855.44	7,520.26	0.2

Columbia Capital Management, LLC  
**UNREALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
February 29, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
02-27-2020	3,500,000	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 04-21-20	99.78	3,492,244.31	99.79	3,492,659.73	415.42	0.0
02-05-2020	5,019,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 05/06/2020	99.61	4,999,539.19	99.74	5,005,950.60	6,411.41	0.1
02-27-2020	3,500,000	0.000% Due 05-06-20 FEDL HOME LOAN BK CONS DISC NT	99.64	3,487,279.17	99.64	3,487,477.77	198.60	0.0
11-13-2019	1,030,000	0.000% Due 06-02-20 FEDERAL HOME LOAN BANKS BOND	100.07	1,030,751.90	100.08	1,030,863.14	111.24	0.0
08-29-2019	675,000	1.75% 06/12/2020 1.750% Due 06-12-20 FEDERAL NATL MTG ASSN	99.78	673,528.50	100.05	675,366.04	1,837.54	0.3
02-27-2020	3,500,000	1.500% Due 06-22-20 FEDL HOME LOAN BK CONS DISC NT	99.56	3,484,461.67	99.56	3,484,619.46	157.79	0.0
01-27-2020	9,068,000	0.000% Due 06-23-20 FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0%	99.24	8,999,365.13	99.46	9,019,011.94	19,646.81	0.2
01-27-2020	9,091,000	07/23/2020 0.000% Due 07-23-20 FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0%	99.00	8,999,670.55	99.26	9,024,029.33	24,358.78	0.3
		09/22/2020 0.000% Due 09-22-20						

Columbia Capital Management, LLC  
**UNREALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
February 29, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
09-05-2019	10,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 10/01/2020	100.92	10,092,025.00	100.84	10,084,291.00	-7,734.00	-0.1
12-03-2019	6,000,000	2.625% Due 10-01-20 FEDERAL FARM CREDIT BOND 1.9% 11/27/2020	100.26	6,015,325.00	100.59	6,035,434.80	20,109.80	0.3
12-03-2019	6,024,000	1.900% Due 11-27-20 FED NATIONAL MTG ASSN FNMA BENCHMARK ISSUES 1.5% 11/30/2020	99.87	6,015,952.84	100.25	6,039,264.82	23,311.98	0.4
12-17-2019	2,000,000	1.500% Due 11-30-20 FEDERAL HOME LOAN BANKS BOND 1.875% 12/11/2020	100.23	2,004,565.00	100.58	2,011,698.40	7,133.40	0.4
12-17-2019	490,000	1.875% Due 12-11-20 FEDERAL HOME LOAN BANKS BOND 3.125% 12/11/2020	101.44	497,071.20	101.50	497,367.84	296.64	0.1
12-16-2019	1,500,000	3.125% Due 12-11-20 FEDERAL FARM CREDIT BOND M/W CLBL 1.65% 12/23/2020	100.00	1,500,025.00	100.16	1,502,352.00	2,327.00	0.2
12-30-2019	2,500,000	1.650% Due 12-23-20 FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21	100.16	2,504,100.00	100.64	2,515,982.25	11,882.25	0.5
				89,740,572.05		89,869,582.22	129,010.17	0.1



Columbia Capital Management, LLC  
**UNREALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
February 29, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
<b>Treasury Notes</b>								
06-06-2019	5,000,000	UNITED STATES TREASURY NOTES NOTE 1.375% 02/29/2020	99.44	4,972,175.00	100.00	5,000,000.00	27,825.00	0.6
05-31-2019	500,000	1.375% Due 02-29-20 UNITED STATES TREAS NTS	99.13	495,651.00	99.99	499,942.00	4,291.00	0.9
11-27-2019	1,250,000	1.375% Due 04-30-20 UNITED STATES TREASURY NOTES NOTE 1.5% 07/15/2020	99.96	1,249,439.06	100.07	1,250,878.87	1,439.81	0.1
02-27-2020	3,500,000	1.500% Due 07-15-20 UNITED STATES TREASURY NOTES NOTE 2% 07/31/2020	100.27	3,509,595.31	100.29	3,510,117.10	521.79	0.0
12-17-2019	4,985,000	2.000% Due 07-31-20 UNITED STATES TREASURY NOTES NOTE 1.625% 10/15/2020	100.01	4,985,523.50	100.24	4,996,878.26	11,354.76	0.2
12-17-2019	2,225,000	1.625% Due 10-15-20 UNITED STATES TREASURY NOTES NOTE 2.625% 11/15/2020	100.89	2,244,708.71	101.02	2,247,771.32	3,062.61	0.1
12-30-2019	2,460,000	2.625% Due 11-15-20 UNITED STATES TREASURY NOTES NOTE 2.5% 12/31/2020 2.500% Due 12-31-20	100.88	2,481,742.19	101.12	2,487,482.63	5,740.44	0.2

Columbia Capital Management, LLC  
**UNREALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
February 29, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-30-2019	2,461,000	UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021	100.71	2,478,375.05	101.10	2,488,013.17	9,638.12	0.4
12-30-2019	2,463,000	2.250% Due 02-15-21 UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021 2.375% Due 04-15-21	101.00	2,487,655.00	101.46	2,498,886.65	11,231.65	0.5
				24,904,864.82		24,979,969.99	75,105.17	0.3
<b>Cash and Equivalents</b>								
02-26-2020	5,564,022	FEDERATED INVESTORS US TREASURY CASH RESER	1.00	5,564,021.80	1.00	5,564,021.80	0.00	0.0
				5,564,021.80		5,564,021.80	0.00	0.0
<b>Treasury Bills</b>								
02-27-2020	7,000,000	UNITED STATES TREASURY BILLS BILL 0% 03/31/2020 ?% Due 03-31-20	99.87	6,991,065.00	99.89	6,992,006.70	941.70	0.0
				6,991,065.00		6,992,006.70	941.70	0.0
<b>Certificate of Deposit</b>								
12-31-2019	7,202,362	Intrust 3/26/20 2nd Certificate 2.850% Due 03-26-20	97.19	7,000,000.00	100.00	7,202,362.08	202,362.08	2.9
09-03-2019	10,000,000	Intrust 4/1/2020 1.890% Due 04-01-20	100.00	10,000,000.00	100.00	10,000,000.00	0.00	0.0
04-05-2019	2,500,000	Intrust 4/5/20 2.450% Due 04-05-20	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0

Columbia Capital Management, LLC  
**UNREALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
February 29, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
10-09-2018	5,000,000	Central National Bank 10/9/19	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
05-08-2019	2,500,000	2.780% Due 04-09-20 Capitol Federal 5/8/20	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
12-07-2018	5,000,000	2.420% Due 05-08-20 Capitol Federal 6/1/20	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
12-31-2019	3,597,042	2.850% Due 06-01-20 Intrust 6/30/20 2nd Certificate	97.30	3,500,000.00	100.00	3,597,042.36	97,042.36	2.8
12-07-2018	5,000,000	2.735% Due 06-30-20 Capitol Federal 7/31/20	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
08-15-2019	10,000,000	2.870% Due 07-31-20 Capitol Federal 8/3/20	100.00	10,000,000.00	100.00	10,000,000.00	0.00	0.0
12-31-2019	5,167,749	1.850% Due 08-03-20 Intrust 8/9/20 2nd Certificate	96.75	5,000,000.00	100.00	5,167,748.92	167,748.92	3.4
09-04-2019	3,500,000	1.650% Due 08-09-20 Intrust 9/1/2020	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
12-04-2019	5,000,000	1.830% Due 09-01-20 Capitol Federal 1/15/21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
01-29-2020	8,000,000	1.670% Due 01-15-21 Intrust 3/21/29	100.00	8,000,000.00	100.00	8,000,000.00	0.00	0.0
01-09-2020	3,500,000	1.650% Due 03-29-21 Capitol Federal 5/17/21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
01-09-2020	3,500,000	1.670% Due 05-17-21 Capitol Federal 6/15/21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
01-21-2020	2,500,000	1.680% Due 06-15-21 Capitol Federal 7/15/21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
01-24-2020	2,500,000	1.670% Due 07-15-21 Capitol Federal 8/16/21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
		1.680% Due 08-16-21		84,000,000.00		84,467,153.36	467,153.36	0.6

Columbia Capital Management, LLC  
**UNREALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
February 29, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
<b>Cash and Equivalents</b>								
		Cash		13,805,922.08		13,805,922.08		
		FDIC INSURED DEPOSIT		31,294.72		31,294.72		
		ACCOUNT IDA12 NOT CO						
				13,837,216.80		13,837,216.80		
TOTAL PORTFOLIO				225,037,740.47		225,709,950.87	672,210.40	0.3

Columbia Capital Management, LLC  
**REALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
From 02-01-20 Through 02-29-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
12-16-2019	02-05-2020	192,236	FEDERATED INVESTORS US TREASURY CASH RESER	192,236.40	192,236.40	0.00	
12-31-2019	02-05-2020	15,637	FEDERATED INVESTORS US TREASURY CASH RESER	15,637.28	15,637.28	0.00	
01-31-2020	02-05-2020	4,791,446	FEDERATED INVESTORS US TREASURY CASH RESER	4,791,446.44	4,791,446.44	0.00	
11-01-2019	02-07-2020	1,000,000	FEDERAL NATL MTG ASSN 2.000% Due 02-07-20	1,001,025.00	1,000,000.00	-1,025.00	
05-15-2019	02-11-2020	900,000	FEDERAL HOME LOAN BANKS BOND 2.125% 02/11/2020	898,191.00	900,000.00	1,809.00	
11-01-2019	02-18-2020	1,000,000	2.125% Due 02-11-20 UNITED STATES TREASURY NOTES NOTE 1.375% 02/15/2020	999,465.00	1,000,000.00	535.00	
08-28-2019	02-18-2020	2,500,000	1.375% Due 02-15-20 UNITED STATES TREASURY NOTES NOTE 3.625% 02/15/2020	2,520,090.23	2,500,000.00	-20,090.23	
06-10-2019	02-24-2020	3,000,000	3.625% Due 02-15-20 FEDERAL HOME LOAN BANKS BOND 1.9% 02/24/2020	2,994,368.80	3,000,000.00	5,631.20	
11-18-2019	02-26-2020	20,912,000	1.900% Due 02-24-20 FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 02/26/2020 0.000% Due 02-26-20	20,821,406.33	20,912,000.00	90,593.67	

Columbia Capital Management, LLC  
**REALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
From 02-01-20 Through 02-29-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
01-31-2020	02-27-2020	576,677	FEDERATED INVESTORS US TREASURY CASH RESER	576,676.88	576,676.88	0.00	
02-13-2020	02-27-2020	1,010,000	FEDERATED INVESTORS US TREASURY CASH RESER	1,010,000.00	1,010,000.00	0.00	
02-26-2020	02-27-2020	19,383,353	FEDERATED INVESTORS US TREASURY CASH RESER	19,383,353.19	19,383,353.19	0.00	
02-26-2020	02-28-2020	0	FEDERATED INVESTORS US TREASURY CASH RESER	0.01	0.01	0.00	
TOTAL GAINS						98,568.87	0.00
TOTAL LOSSES						-21,115.23	0.00
				55,203,896.56	55,281,350.20	77,453.64	0.00
TOTAL REALIZED GAIN/LOSS		77,453.64					

Columbia Capital Management, LLC  
PERFORMANCE REPORT

**City of Lawrence**  
**Consolidated**

February 29, 2020

<b>Period</b>	<b>Portfolio</b>	<b>90 Day US Treasury Index</b>
Month-to-Date	0.20%	0.13%
Year-to-Date	0.36%	0.26%
Inception-to-Date	5.36%	5.10%

Columbia Capital Management, LLC  
**PERFORMANCE REPORT - COMPARISON**  
**City of Lawrence**  
**Consolidated**  
February 29, 2020

<b>Period</b>	<b>Portfolio 2019</b>	<b>Portfolio 2020</b>
Month-to-Date	0.16%	0.20%
Year-to-Date	0.35%	0.36%
Inception-to-Date	2.62%	5.36%



Columbia Capital Management, LLC  
**MODEL PORTFOLIO TRACKING**

**City of Lawrence**

February 29, 2020

**Primary Liquidity**

Item	Holding	Value
1	US Bank	12,855,882
2	MIP	18,307
3		
Total		<u>12,874,189</u>

Portfolio Target 15,000,000  
(Below Target) (2,125,811)

**Secondary Liquidity**

Item	Holding	Value
1	Cap Fed CDs	7,568,943
2	From TDA	2,501,314
3		
4		
Total		<u>10,070,256</u>

Portfolio Target 10,000,000  
Above Target 70,256

**Farmland**

Item	Holding	Value
1	Agency Securities	2,618,128
2	Treasury Securities	501,434
3	Cash	22,170
Total		<u>3,141,733</u>

Portfolio Target n/a

**Capital & Bond**

Item	Holding	Value
1	From TDA	57,876,800
2		
3		
Total		<u>57,876,800</u>

Portfolio Target 65,000,000  
(Below Target) (7,123,201)

**Income**

Item	Holding	Value
1	From TDA	143,172,763
2		
3		
Total		<u>143,172,763</u>

Portfolio Target n/a

Columbia Capital Management, LLC  
COLLATERAL PRICING  
City of Lawrence  
February 29, 2020

U.S. Bank

Item	Collateral	Maturity	Type	CUSIP	Face Value	Market Price	Factor (Mtge Only)	Full Market Value	Type Modifier	Adjusted Market Value
1	FDIC Insurance	n/a	Insurance	n/a	250,000	100.000		250,000	100.0%	250,000
2	Letter of Credit	06/01/20	LoC	n/a	15,000,000	100.000		15,000,000	100.0%	15,000,000
Total										15,250,000

Current Bank Balance: 12,855,882

Collateral Sufficient? Yes

CAPITOL FEDERAL SAVINGS

Item	Collateral	Maturity	Type	CUSIP	Face Value	Market Price	Factor (Mtge Only)	Full Market Value	Type Modifier	Adjusted Market Value
1	FDIC Insurance	n/a	Insurance	n/a	250,000	100.000		250,000	100.0%	250,000
2	FG G15002	Mtge 12/1/2023	Agency	3128MDX73	8,000,000	103.085	0.181	1,492,576	100.0%	1,492,576
3	FN MA0658	Mtge 2/1/2021	Agency	31417YWU7	26,000,000	100.377	0.015	395,257	100.0%	395,257
4	FN AS0324	Mtge 8/1/2023	Agency	3138W9LE8	7,219,362	102.649	0.151	1,122,297	100.0%	1,122,297
5	FG J25616	Mtge 9/1/2023	Agency	31307EGZ1	7,000,000	102.697	0.155	1,111,673	100.0%	1,111,673
6	FN MA1385	Mtge 3/1/2023	Agency	31418ARF7	8,000,000	101.396	0.138	1,121,873	100.0%	1,121,873
7	FN AE3066	Mtge 9/1/2025	Agency	31419DMQ1	16,500,000	104.838	0.064	1,112,609	100.0%	1,112,609
8	FNR 2012-129 GD	Mtge 12/25/2027	Agency	3136AAEF8	2,000,000	99.397	0.287	571,432	100.0%	571,432
9	FG E03024	Mtge 1/1/2027	Agency	31294MLD1	10,000,000	102.881	0.240	2,467,739	100.0%	2,467,739
10	FG J23070	Mtge 4/1/2023	Agency	31307BMT4	7,000,000	101.444	0.153	1,087,865	100.0%	1,087,865
11	FN AS0324	Mtge 8/1/2023	Agency	3138W9LE8	1,000,000	102.649	0.151	155,456	100.0%	155,456
12	FN MA0774	Mtge 6/1/2021	Agency	31417Y2G1	5,500,000	100.611	0.021	117,216	100.0%	117,216
13	FN MA0658	Mtge 2/1/2021	Agency	31417YWU7	12,000,000	100.377	0.015	182,426	100.0%	182,426
14	FHS 287 150	Mtge 10/15/2027	Agency	31283AEX4	2,000,000	99.314	0.260	516,406	100.0%	516,406
15	FN AB9171	Mtge 4/1/2028	Agency	31417GFM3	2,500,000	102.996	0.320	823,242	100.0%	823,242
16	FNR 2012-22 ND	Mtge 12/25/2026	Agency	3136A4AC3	10,000,000	100.370	0.118	1,182,822	100.0%	1,182,822
17	FH 1B8562	Mtge 8/1/2041	Agency	3128UG3W5	7,000,000	104.539	0.047	344,848	100.0%	344,848
18	FN AL1366	Mtge 2/1/2027	Agency	3138EHQU9	6,000,000	102.832	0.214	1,317,624	100.0%	1,317,624
19	FN AB6818	Mtge 11/1/2022	Agency	31417DSG9	25,156,926	101.386	0.116	2,958,280	100.0%	2,958,280
20	FN AS2870	Mtge 7/1/2029	Agency	3138WCFL2	3,000,000	104.092	0.349	1,089,912	100.0%	1,089,912
21	FN BM3544	Mtge 6/1/2031	Agency	3140J75E1	13,500,000	103.938	0.686	9,620,085	100.0%	9,620,085
22	FG J32852	Mtge 10/1/2025	Agency	31307PEZ8	2,132,254	102.892	0.346	759,311	100.0%	759,311
23	FH 1B7739	Mtge 11/1/2040	Agency	3128QP7B2	25,000,000	103.785	0.038	988,923	100.0%	988,923
24	FN BC0144	Mtge 1/1/2046	Agency	3140EUES4	15,000,000	102.734	0.356	5,492,338	100.0%	5,492,338
25	FG J32852	Mtge 10/1/2025	Agency	31307PEZ8	18,000,000	102.892	0.346	6,409,931	100.0%	6,409,931
26	FN AL1366	Mtge 2/1/2027	Agency	3138EHQU9	8,000,000	102.832	0.214	1,756,832	100.0%	1,756,832
27	GNR 2015-115 A	Mtge 1/16/2045	Agency	38379KB80	4,000,000	101.321	0.509	2,062,278	100.0%	2,062,278
Total										46,511,252

Columbia Capital Management, LLC  
COLLATERAL PRICING  
City of Lawrence  
February 29, 2020

Current Bank Balance: 39,500,000  
Collateral Sufficient? Yes

Central National Bank

Item	Collateral		Maturity	Type	CUSIP	Face Value	Market Price	Factor (Mtge Only)	Full Market Value	Type Modifier	Adjusted Market Value
1	FDIC Insurance		n/a	Insurance	n/a	250,000	100.000		250,000	100.0%	250,000
2	US TREASURY N/B	Govt	8/31/2022	Agency	912828L24	1,000,000	102.383	1.000	1,023,828	100.0%	1,023,828
3	FEDERAL FARM CREDIT BANK	Govt	11/1/2024	Agency	3133EK4Y9	1,000,000	102.685	1.000	1,026,850	100.0%	1,026,850
4	FEDERAL FARM CREDIT BANK	Govt	11/1/2024	Agency	3133EK4Y9	1,000,000	102.685	1.000	1,026,850	100.0%	1,026,850
5	FEDERAL FARM CREDIT BANK	Govt	7/22/2024	Agency	3133EKHV1	1,000,000	106.107	1.000	1,061,070	100.0%	1,061,070
6	FEDERAL FARM CREDIT BANK	Govt	12/5/2022	Agency	3133EHY98	1,000,000	102.994	1.000	1,029,940	100.0%	1,029,940
Total											5,418,538

Current Bank Balance: 5,000,000  
Collateral Sufficient? Yes

Intrust

Item	Collateral		Maturity	Type	CUSIP	Face Value	Market Price	Factor (Mtge Only)	Full Market Value	Type Modifier	Adjusted Market Value
1	FDIC Insurance		n/a	Insurance	n/a	250,000	100.000		250,000	100.0%	250,000
2	FHR 4621 HK	Mtge	10/15/2046	Agency	3137BSGH0	14,655,000	100.660	0.647	9,550,616	100.0%	9,550,616
3	FHR 4621 HK	Mtge	10/15/2046	Agency	3137BSGH0	15,000,000	100.660	0.647	9,775,451	100.0%	9,775,451
4	FNR 2011-87 AB	Mtge	10/25/2040	Agency	3136A02U0	25,000,000	100.788	0.039	987,485	100.0%	987,485
5	FNA 2016-M10 A1	Mtge	7/25/2028	Agency	3136ATW83	9,930,766	100.878	0.189	1,892,954	100.0%	1,892,954
6	FNR 2017-94 AD	Mtge	11/25/2047	Agency	3136AYXW8	6,994,000	101.363	0.682	4,831,969	100.0%	4,831,969
7	FNR 2017-94 AD	Mtge	11/25/2047	Agency	3136AYXW8	10,000,000	101.363	0.682	6,908,734	100.0%	6,908,734
8	FG C91855	Mtge	11/1/2035	Agency	3128P8BY6	15,000,000	104.757	0.546	8,583,315	100.0%	8,583,315
9	GNR 2013-10 BA	Mtge	10/16/2041	Agency	38378FAM2	5,000,000	101.308	0.320	1,619,526	100.0%	1,619,526
10	FHR 4361 PE	Mtge	10/15/2035	Agency	3137BC5G9	10,000,000	103.387	0.368	3,801,218	100.0%	3,801,218
Total											48,201,268

Current Bank Balance: 39,967,153  
Collateral Sufficient? Yes

## **CAPITAL & BOND**



Columbia Capital Management, LLC  
**PORTFOLIO SUMMARY**  
**City of Lawrence, Kansas**  
**Capital and Bond Portfolio**  
February 29, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
<b>Fixed Income</b>						
Agency Securities	41,747,000	41,665,278.74	41,688,160.16	72.2	0.6	263,900.00
Treasury Notes	3,500,000	3,509,595.31	3,510,117.10	6.1	2.0	70,000.00
	45,247,000	45,174,874.05	45,198,277.26	78.3	0.7	333,900.00
<b>Cash and Equiv.</b>						
Cash and Equivalents	5,564,022	5,566,617.50	5,566,617.50	9.6	0.0	311.61
Treasury Bills	7,000,000	6,991,065.00	6,992,006.70	12.1	0.0	0.00
	12,564,022	12,557,682.50	12,558,624.20	21.7	0.0	311.61
<b>TOTAL PORTFOLIO</b>	<b>57,811,022</b>	<b>57,732,556.55</b>	<b>57,756,901.46</b>	<b>100.0</b>	<b>0.6</b>	<b>334,211.61</b>

Columbia Capital Management, LLC  
**FIXED INCOME PORTFOLIO**  
**City of Lawrence, Kansas**  
**Capital and Bond Portfolio**  
February 29, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
<b>Agency Securities</b>											
800,000	FED NATIONAL MTG ASSN NOTE M/W CLBL 1.3% 03/30/2020 1.300% Due 03-30-20	99.50	795,985.00	100.01	800,042.32	4,304.44	804,346.76	1.4	1.23	1.30	0.09
1,500,000	FEDERAL FARM CREDIT BOND M/W CLBL 1.65% 12/23/2020 1.650% Due 12-23-20	100.00	1,500,025.00	100.16	1,502,352.00	4,537.50	1,506,889.50	2.6	1.46	1.65	0.32
4,500,000	FEDERAL HOME LOAN BANKS BOND 1.875% 03/13/2020 1.875% Due 03-13-20	99.84	4,493,005.00	100.01	4,500,574.20	38,906.25	4,539,480.45	7.8	1.53	1.87	0.04
3,500,000	FEDERAL HOME LOAN BANKS BOND 4.125% 03/13/2020 4.125% Due 03-13-20	100.90	3,531,385.00	100.08	3,502,948.75	66,572.92	3,569,521.67	6.1	1.92	4.12	0.04
4,300,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 03/16/2020 0.000% Due 03-16-20	99.77	4,290,124.25	99.94	4,297,424.73	0.00	4,297,424.73	7.4	1.27	0.00	0.05
3,013,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 04/15/2020 0.000% Due 04-15-20	99.55	2,999,362.72	99.82	3,007,439.21	0.00	3,007,439.21	5.2	1.45	0.00	0.13
5,019,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 05/06/2020 0.000% Due 05-06-20	99.61	4,999,539.19	99.74	5,005,950.60	0.00	5,005,950.60	8.7	1.40	0.00	0.19

Columbia Capital Management, LLC  
**FIXED INCOME PORTFOLIO**  
**City of Lawrence, Kansas**  
**Capital and Bond Portfolio**  
February 29, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
3,500,000	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 04-21-20	99.78	3,492,244.31	99.79	3,492,659.73	0.00	3,492,659.73	6.0	1.45	0.00	0.14
4,300,000	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 03-03-20	99.83	4,292,532.25	100.00	4,299,815.96	0.00	4,299,815.96	7.4	0.39	0.00	0.01
4,315,000	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 04-16-20	99.64	4,299,335.18	99.81	4,306,855.44	0.00	4,306,855.44	7.5	1.45	0.00	0.13
3,500,000	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 06-02-20	99.64	3,487,279.17	99.64	3,487,477.77	0.00	3,487,477.77	6.0	1.39	0.00	0.26
3,500,000	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 06-23-20	99.56	3,484,461.67	99.56	3,484,619.46	0.00	3,484,619.46	6.0	1.39	0.00	0.32
			<u>19,055,852.58</u>		<u>19,071,428.36</u>	<u>0.00</u>	<u>19,071,428.36</u>	<u>33.0</u>	<u>1.19</u>	<u>0.00</u>	<u>0.16</u>
			41,665,278.74		41,688,160.16	114,321.11	41,802,481.28	72.2	1.35	0.63	0.13
<b>Cash and Equivalents</b>											
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		2,595.70		2,595.70		2,595.70	0.0			
5,564,022	FEDERATED INVESTORS US TREASURY CASH RESER	1.00	5,564,021.80	1.00	5,564,021.80		5,564,021.80	9.6			0.00
			<u>5,566,617.50</u>		<u>5,566,617.50</u>	<u>0.00</u>	<u>5,566,617.50</u>	<u>9.6</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>

Columbia Capital Management, LLC  
**FIXED INCOME PORTFOLIO**  
**City of Lawrence, Kansas**  
**Capital and Bond Portfolio**  
February 29, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
<b>Treasury Bills</b>											
7,000,000	UNITED STATES TREASURY BILLS BILL 0% 03/31/2020 ?% Due 03-31-20	99.87	6,991,065.00	99.89	6,992,006.70	0.00	6,992,006.70	12.1	?	?	?
			6,991,065.00		6,992,006.70	0.00	6,992,006.70	12.1	0.00	0.00	0.00
<b>Treasury Notes</b>											
3,500,000	UNITED STATES TREASURY NOTES NOTE 2% 07/31/2020 2.000% Due 07-31-20	100.27	3,509,595.31	100.29	3,510,117.10	5,576.92	3,515,694.02	6.1	1.31	1.99	0.42
			3,509,595.31		3,510,117.10	5,576.92	3,515,694.02	6.1	1.31	1.99	0.42
			57,732,556.55		57,756,901.46	119,898.03	57,876,799.50	100.0	1.05	0.58	0.12



Columbia Capital Management, LLC  
**PERFORMANCE REPORT**  
**GROSS OF FEES**  
**City of Lawrence, Kansas**  
**Capital and Bond Portfolio**  
From 01-31-20 to 02-29-20

Portfolio Value on 01-31-20	57,670,693.15
Accrued Interest	134,606.20
Contributions	0.00
Withdrawals	0.00
Realized Gains	20,108.45
Unrealized Gains	23,513.78
Interest	42,586.08
Dividends	0.00
Change in Accrued Interest	-14,708.17
Portfolio Value on 02-29-20	57,756,901.46
Accrued Interest	119,898.03
Average Capital	57,805,299.35
Total Gain before Fees	71,500.15
IRR for 0.08 Years	0.12%

Columbia Capital Management, LLC  
**PERFORMANCE REPORT**  
**GROSS OF FEES**  
**City of Lawrence, Kansas**  
**Capital and Bond Portfolio**  
From 04-01-17 to 02-29-20

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	42,490,831.63
Withdrawals	-39,613,430.41
Transfers In	53,284,138.32
Transfers Out	-23,600.00
Realized Gains	794,014.15
Unrealized Gains	24,344.91
Interest	797,223.23
Dividends	3,379.63
Change in Accrued Interest	119,898.03
Portfolio Value on 02-29-20	57,756,901.46
Accrued Interest	119,898.03
Average Capital	28,485,168.95
Total Gain before Fees	1,738,859.96
IRR for 2.91 Years	6.10%

Columbia Capital Management, LLC  
**FIXED INCOME DISTRIBUTION**  
**City of Lawrence, Kansas**  
**Capital and Bond Portfolio**  
February 29, 2020

**Summary Information**

	Totals	Weighted Averages
Par Value	52,247,000	Average Curr. Yld ?
Market Value	52,190,283.96	Average Maturity (yrs) 0.16
Total Cost	52,165,939.05	Average Coupon (%) ?
Net Gain/Loss	24,344.91	Average Duration ?
Annual Income	333,900.00	Average Moody Rating Aaa
Number of Issues	14	Average S&P Rating AA+

**Distribution by Moody Rating**

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	5	13,816,034.37	26.5	2.4	2.419%	0.2
Not Rated	9	38,374,249.59	73.5	?	?%	?

**Distribution by S&P Rating**

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	3	8,803,565.27	16.9	2.7	2.718%	0.0
Not Rated	11	43,386,718.69	83.1	?	?%	?

Columbia Capital Management, LLC  
**UNREALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
**Capital and Bond Portfolio**  
February 29, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
<b>Agency Securities</b>								
01-21-2020	4,300,000	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 03-03-20	99.83	4,292,532.25	100.00	4,299,815.96	7,283.71	0.2
06-14-2019	4,500,000	FEDERAL HOME LOAN BANKS BOND 1.875% 03/13/2020	99.84	4,493,005.00	100.01	4,500,574.20	7,569.20	0.2
11-01-2019	3,500,000	FEDERAL HOME LOAN BANKS BOND 1.875% Due 03-13-20	100.90	3,531,385.00	100.08	3,502,948.75	-28,436.25	-0.8
01-21-2020	4,300,000	FEDERAL HOME LOAN BANKS DISCOUNT 4.125% 03/13/2020	99.77	4,290,124.25	99.94	4,297,424.73	7,300.48	0.2
07-18-2019	800,000	FED NATIONAL MTG ASSN NOTE M/W CLBL NOTE 0% 03/16/2020	99.50	795,985.00	100.01	800,042.32	4,057.32	0.5
12-30-2019	3,013,000	0.000% Due 03-16-20 FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 04/15/2020	99.55	2,999,362.72	99.82	3,007,439.21	8,076.49	0.3
01-21-2020	4,315,000	1.300% Due 03-30-20 FEDL HOME LOAN BK CONS DISC NT	99.64	4,299,335.18	99.81	4,306,855.44	7,520.26	0.2
02-27-2020	3,500,000	0.000% Due 04-16-20 FEDL HOME LOAN BK CONS DISC NT 0.000% Due 04-21-20	99.78	3,492,244.31	99.79	3,492,659.73	415.42	0.0

Columbia Capital Management, LLC  
**UNREALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
**Capital and Bond Portfolio**  
February 29, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
02-05-2020	5,019,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 05/06/2020	99.61	4,999,539.19	99.74	5,005,950.60	6,411.41	0.1
02-27-2020	3,500,000	0.000% Due 05-06-20 FEDL HOME LOAN BK CONS DISC NT	99.64	3,487,279.17	99.64	3,487,477.77	198.60	0.0
02-27-2020	3,500,000	0.000% Due 06-02-20 FEDL HOME LOAN BK CONS DISC NT	99.56	3,484,461.67	99.56	3,484,619.46	157.79	0.0
12-16-2019	1,500,000	0.000% Due 06-23-20 FEDERAL FARM CREDIT BOND M/W CLBL 1.65% 12/23/2020	100.00	1,500,025.00	100.16	1,502,352.00	2,327.00	0.2
		1.650% Due 12-23-20		41,665,278.74		41,688,160.16	22,881.42	0.1
<b>Treasury Notes</b>								
02-27-2020	3,500,000	UNITED STATES TREASURY NOTES NOTE 2% 07/31/2020	100.27	3,509,595.31	100.29	3,510,117.10	521.79	0.0
		2.000% Due 07-31-20		3,509,595.31		3,510,117.10	521.79	0.0
<b>Cash and Equivalents</b>								
02-26-2020	5,564,022	FEDERATED INVESTORS US TREASURY CASH RESER	1.00	5,564,021.80	1.00	5,564,021.80	0.00	0.0
				5,564,021.80		5,564,021.80	0.00	0.0

Columbia Capital Management, LLC  
**UNREALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
**Capital and Bond Portfolio**  
February 29, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
<b>Treasury Bills</b>								
02-27-2020	7,000,000	UNITED STATES TREASURY BILLS BILL 0% 03/31/2020 ?% Due 03-31-20	99.87	6,991,065.00	99.89	6,992,006.70	941.70	0.0
				6,991,065.00		6,992,006.70	941.70	0.0
<b>Cash and Equivalents</b>								
		FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		2,595.70		2,595.70		
				2,595.70		2,595.70		
TOTAL PORTFOLIO				57,732,556.55		57,756,901.46	24,344.91	0.0

Columbia Capital Management, LLC  
**REALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
**Capital and Bond Portfolio**  
From 02-01-20 Through 02-29-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
12-16-2019	02-05-2020	192,236	FEDERATED INVESTORS US TREASURY CASH RESER	192,236.40	192,236.40	0.00	
12-31-2019	02-05-2020	15,637	FEDERATED INVESTORS US TREASURY CASH RESER	15,637.28	15,637.28	0.00	
01-31-2020	02-05-2020	4,791,446	FEDERATED INVESTORS US TREASURY CASH RESER	4,791,446.44	4,791,446.44	0.00	
11-01-2019	02-07-2020	1,000,000	FEDERAL NATL MTG ASSN 2.000% Due 02-07-20	1,001,025.00	1,000,000.00	-1,025.00	
11-01-2019	02-18-2020	1,000,000	UNITED STATES TREASURY NOTES NOTE 1.375% 02/15/2020	999,465.00	1,000,000.00	535.00	
06-10-2019	02-24-2020	3,000,000	1.375% Due 02-15-20 FEDERAL HOME LOAN BANKS BOND 1.9% 02/24/2020	2,994,368.80	3,000,000.00	5,631.20	
11-18-2019	02-26-2020	20,912,000	1.900% Due 02-24-20 FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 02/26/2020	20,821,406.33	20,912,000.00	90,593.67	
01-31-2020	02-27-2020	576,677	0.000% Due 02-26-20 FEDERATED INVESTORS US TREASURY CASH RESER	576,676.88	576,676.88	0.00	
02-13-2020	02-27-2020	1,010,000	FEDERATED INVESTORS US TREASURY CASH RESER	1,010,000.00	1,010,000.00	0.00	
02-26-2020	02-27-2020	19,383,353	FEDERATED INVESTORS US TREASURY CASH RESER	19,383,353.19	19,383,353.19	0.00	

Columbia Capital Management, LLC  
**REALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
**Capital and Bond Portfolio**  
 From 02-01-20 Through 02-29-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
02-26-2020	02-28-2020	0	FEDERATED INVESTORS US TREASURY CASH RESER	0.01	0.01	0.00	
TOTAL GAINS						96,759.87	0.00
TOTAL LOSSES						-1,025.00	0.00
				51,785,615.33	51,881,350.20	95,734.87	0.00
TOTAL REALIZED GAIN/LOSS		95,734.87					



Columbia Capital Management, LLC  
**INCOME AND EXPENSES**  
**City of Lawrence, Kansas**  
**Capital and Bond Portfolio**  
From 02-01-20 Through 02-29-20

Ex-Date	Pay-Date	Security	Amount
<b>Agency Securities</b>			
02-07-2020	02-07-2020	FED NATIONAL MTG ASSN NOTE M/W CLBL 02/07/2020 2.000% Due 02-07-20	10,000.00
02-24-2020	02-24-2020	FEDERAL HOME LOAN BANKS BOND 02/24/2020 1.900% Due 02-24-20	28,500.00
			<hr/> 38,500.00
<b>Treasury Notes</b>			
02-18-2020	02-18-2020	UNITED STATES TREASURY NOTES NOTE 02/15/2020 1.375% Due 02-15-20	6,875.00
02-27-2020	02-28-2020	UNITED STATES TREASURY NOTES NOTE 07/31/2020 2.000% Due 07-31-20	-5,384.62
			<hr/> 1,490.38
<b>Cash and Equivalents</b>			
02-28-2020	02-28-2020	FEDERATED INVESTORS US TREASURY CASH RESER	2,580.12
02-28-2020	02-28-2020	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	15.58
			<hr/> 2,595.70
<b>NET INCOME</b>			<hr/> 42,586.08

Columbia Capital Management, LLC  
**CASH LEDGER**  
**City of Lawrence, Kansas**  
**Capital and Bond Portfolio**  
From 02-01-20 To 02-29-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
<b>FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO</b>					
02-01-2020			Beginning Balance		219.07
02-05-2020	02-06-2020	wd	Purchase	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 05/06/2020	-4,999,539.19
02-05-2020	02-06-2020	dp	Sale	0.000% Due 05-06-20 FEDERATED INVESTORS US TREASURY CASH RESER	4,999,320.12
02-07-2020	02-07-2020	dp	Interest	FED NATIONAL MTG ASSN NOTE M/W CLBL 2% 02/07/2020	10,000.00
02-07-2020	02-07-2020	dp	Sale	2.000% Due 02-07-20 FEDERAL NATL MTG ASSN	1,000,000.00
02-13-2020	02-14-2020	wd	Purchase	2.000% Due 02-07-20 FEDERATED INVESTORS US TREASURY CASH RESER	-1,010,000.00
02-18-2020	02-18-2020	dp	Interest	UNITED STATES TREASURY NOTES NOTE 1.375% 02/15/2020	6,875.00
02-18-2020	02-18-2020	dp	Sale	1.375% Due 02-15-20 UNITED STATES TREASURY NOTES NOTE 1.375% 02/15/2020	1,000,000.00
02-24-2020	02-24-2020	dp	Interest	1.375% Due 02-15-20 FEDERAL HOME LOAN BANKS BOND 1.9% 02/24/2020	28,500.00
02-24-2020	02-24-2020	dp	Sale	1.900% Due 02-24-20 FEDERAL HOME LOAN BANKS BOND 1.9% 02/24/2020	3,000,000.00
02-26-2020	02-27-2020	wd	Purchase	1.900% Due 02-24-20 FEDERATED INVESTORS US TREASURY CASH RESER	-24,947,375.00

Columbia Capital Management, LLC  
**CASH LEDGER**  
**City of Lawrence, Kansas**  
**Capital and Bond Portfolio**  
From 02-01-20 To 02-29-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
02-26-2020	02-26-2020	dp	Sale	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 02/26/2020 0.000% Due 02-26-20	20,912,000.00
02-27-2020	02-28-2020	wd	Purchase	UNITED STATES TREASURY NOTES NOTE 2% 07/31/2020 2.000% Due 07-31-20	-3,509,595.31
02-27-2020	02-28-2020	wd	Purchase	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 06-23-20	-3,484,461.67
02-27-2020	02-28-2020	wd	Purchase	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 06-02-20	-3,487,279.17
02-27-2020	02-28-2020	wd	Purchase	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 04-21-20	-3,492,244.31
02-27-2020	02-28-2020	wd	Purchase	UNITED STATES TREASURY BILLS BILL 0% 03/31/2020 ?% Due 03-31-20	-6,991,065.00
02-27-2020	02-28-2020	dp	Sale	FEDERATED INVESTORS US TREASURY CASH RESER	20,970,030.07
02-27-2020	02-28-2020	wd	Accrued Interest	UNITED STATES TREASURY NOTES NOTE 2% 07/31/2020 2.000% Due 07-31-20	-5,384.62
02-28-2020	03-02-2020	dp	Sale	FEDERATED INVESTORS US TREASURY CASH RESER	0.01
02-28-2020	02-28-2020	dp	Interest	FEDERATED INVESTORS US TREASURY CASH RESER	2,580.12

Columbia Capital Management, LLC  
**CASH LEDGER**  
**City of Lawrence, Kansas**  
**Capital and Bond Portfolio**  
 From 02-01-20 To 02-29-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
02-28-2020	02-28-2020	dp	Interest	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	15.58
02-29-2020			Ending Balance		2,595.70

**INCOME**



Columbia Capital Management, LLC  
**PORTFOLIO SUMMARY**  
**City of Lawrence, Kansas**  
**Income Portfolio**  
February 29, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
<b>Fixed Income</b>						
Agency Securities	45,173,000	45,128,074.72	45,227,080.38	31.9	1.2	563,422.50
Treasury Notes	19,594,000	19,650,179.45	19,719,032.02	13.9	1.9	383,531.25
	64,767,000	64,778,254.17	64,946,112.39	45.8	1.5	946,953.75
<b>Cash and Equiv.</b>						
Cash and Equivalents	0	28,694.77	28,694.77	0.0	0.0	0.00
Certificate of Deposit	76,967,153	76,500,000.00	76,967,153.36	54.2	2.1	1,646,214.29
	76,967,153	76,528,694.77	76,995,848.13	54.2	2.1	1,646,214.29
<b>TOTAL PORTFOLIO</b>	<b>141,734,153</b>	<b>141,306,948.94</b>	<b>141,941,960.52</b>	<b>100.0</b>	<b>1.8</b>	<b>2,593,168.04</b>

Columbia Capital Management, LLC  
**FIXED INCOME PORTFOLIO**  
**City of Lawrence, Kansas**  
**Income Portfolio**  
February 29, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
<b>Agency Securities</b>											
6,024,000	FED NATIONAL MTG ASSN FNMA BENCHMARK ISSUES 1.5% 11/30/2020 1.500% Due 11-30-20	99.87	6,015,952.84	100.25	6,039,264.82	22,339.00	6,061,603.82	4.3	1.16	1.50	0.74
6,000,000	FEDERAL FARM CREDIT BOND 1.9% 11/27/2020 1.900% Due 11-27-20	100.26	6,015,325.00	100.59	6,035,434.80	29,133.33	6,064,568.13	4.3	1.10	1.89	0.74
2,500,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21	100.16	2,504,100.00	100.64	2,515,982.25	20,295.14	2,536,277.39	1.8	1.13	1.74	1.02
2,000,000	FEDERAL HOME LOAN BANKS BOND 1.875% 12/11/2020 1.875% Due 12-11-20	100.23	2,004,565.00	100.58	2,011,698.40	8,125.00	2,019,823.40	1.4	1.12	1.86	0.77
10,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 10/01/2020 2.625% Due 10-01-20	100.92	10,092,025.00	100.84	10,084,291.00	107,916.67	10,192,207.67	7.1	1.18	2.60	0.58
490,000	FEDERAL HOME LOAN BANKS BOND 3.125% 12/11/2020 3.125% Due 12-11-20	101.44	497,071.20	101.50	497,367.84	3,317.71	500,685.54	0.4	1.19	3.08	0.77
9,068,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 07/23/2020 0.000% Due 07-23-20	99.24	8,999,365.13	99.46	9,019,011.94	0.00	9,019,011.94	6.4	1.35	0.00	0.40

Columbia Capital Management, LLC  
**FIXED INCOME PORTFOLIO**  
**City of Lawrence, Kansas**  
**Income Portfolio**  
February 29, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
9,091,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/22/2020 0.000% Due 09-22-20	99.00	8,999,670.55	99.26	9,024,029.33	0.00	9,024,029.33	6.4	1.32	0.00	0.56
			45,128,074.72		45,227,080.38	191,126.85	45,418,207.22	31.9	1.22	1.25	0.62
<b>Cash and Equivalents</b>											
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		28,694.77		28,694.77		28,694.77	0.0			
			28,694.77		28,694.77	0.00	28,694.77	0.0	0.00	0.00	0.00
<b>Certificate of Deposit</b>											
3,500,000	Capitol Federal 5/17/21 1.670% Due 05-17-21	100.00	3,500,000.00	100.00	3,500,000.00	8,144.67	3,508,144.67	2.5	1.66	1.67	1.19
5,000,000	Capitol Federal 6/1/20 2.850% Due 06-01-20	100.00	5,000,000.00	100.00	5,000,000.00	175,204.92	5,175,204.92	3.5	2.78	2.85	0.25
3,500,000	Capitol Federal 6/15/21 1.680% Due 06-15-21	100.00	3,500,000.00	100.00	3,500,000.00	8,193.44	3,508,193.44	2.5	1.67	1.68	1.27
2,500,000	Capitol Federal 7/15/21 1.670% Due 07-15-21	100.00	2,500,000.00	100.00	2,500,000.00	4,448.77	2,504,448.77	1.8	1.66	1.67	1.35
5,000,000	Capitol Federal 7/31/20 2.870% Due 07-31-20	100.00	5,000,000.00	100.00	5,000,000.00	176,434.43	5,176,434.43	3.5	2.79	2.87	0.41
2,500,000	Capitol Federal 8/16/21 1.680% Due 08-16-21	100.00	2,500,000.00	100.00	2,500,000.00	4,131.15	2,504,131.15	1.8	1.67	1.68	1.44
10,000,000	Capitol Federal 8/3/20 1.850% Due 08-03-20	100.00	10,000,000.00	100.00	10,000,000.00	100,081.97	10,100,081.97	7.0	1.84	1.85	0.42
5,000,000	Central National Bank 10/9/19 2.780% Due 04-09-20	100.00	5,000,000.00	100.00	5,000,000.00	193,308.74	5,193,308.74	3.5	2.69	2.78	0.11
8,000,000	Intrust 3/21/29 1.650% Due 03-29-21	100.00	8,000,000.00	100.00	8,000,000.00	11,180.33	8,011,180.33	5.6	1.65	1.65	1.06



Columbia Capital Management, LLC  
**FIXED INCOME PORTFOLIO**  
**City of Lawrence, Kansas**  
**Income Portfolio**  
February 29, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value + Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
7,202,362	Intrust 3/26/20 2nd Certificate 2.850% Due 03-26-20	97.19	7,000,000.00	100.00	7,202,362.08	33,650.38	7,236,012.46	5.1	2.87	2.85	0.07
10,000,000	Intrust 4/1/2020 1.890% Due 04-01-20	100.00	10,000,000.00	100.00	10,000,000.00	92,434.43	10,092,434.43	7.0	1.89	1.89	0.09
2,500,000	Intrust 4/5/20 2.450% Due 04-05-20	100.00	2,500,000.00	100.00	2,500,000.00	55,225.41	2,555,225.41	1.8	2.42	2.45	0.10
3,597,042	Intrust 6/30/20 2nd Certificate 2.735% Due 06-30-20	97.30	3,500,000.00	100.00	3,597,042.36	16,127.72	3,613,170.08	2.5	2.75	2.73	0.32
5,167,749	Intrust 8/9/20 2nd Certificate 1.650% Due 08-09-20	96.75	5,000,000.00	100.00	5,167,748.92	13,978.34	5,181,727.26	3.6	1.65	1.65	0.44
3,500,000	Intrust 9/1/2020 1.830% Due 09-01-20	100.00	3,500,000.00	100.00	3,500,000.00	31,150.00	3,531,150.00	2.5	1.82	1.83	0.50
			76,500,000.00		76,967,153.36	923,694.69	77,890,848.05	54.2	2.12	2.14	0.50
<b>Treasury Notes</b>											
2,460,000	UNITED STATES TREASURY NOTES NOTE 2.5% 12/31/2020 2.500% Due 12-31-20	100.88	2,481,742.19	101.12	2,487,482.63	10,250.00	2,497,732.63	1.8	1.15	2.47	0.83
2,461,000	UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021 2.250% Due 02-15-21	100.71	2,478,375.05	101.10	2,488,013.17	2,129.71	2,490,142.88	1.8	1.10	2.23	0.95
5,000,000	UNITED STATES TREASURY NOTES NOTE 1.375% 02/29/2020 1.375% Due 02-29-20	99.44	4,972,175.00	100.00	5,000,000.00	34,375.00	5,034,375.00	3.5	1.37	1.37	0.00

Columbia Capital Management, LLC  
**FIXED INCOME PORTFOLIO**  
**City of Lawrence, Kansas**  
**Income Portfolio**  
February 29, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
4,985,000	UNITED STATES TREASURY NOTES NOTE 1.625% 10/15/2020 1.625% Due 10-15-20	100.01	4,985,523.50	100.24	4,996,878.26	30,322.01	5,027,200.27	3.5	1.24	1.62	0.62
2,463,000	UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021 2.375% Due 04-15-21	101.00	2,487,655.00	101.46	2,498,886.65	21,896.14	2,520,782.79	1.8	1.07	2.34	1.10
2,225,000	UNITED STATES TREASURY NOTES NOTE 2.625% 11/15/2020 2.625% Due 11-15-20	100.89	2,244,708.71	101.02	2,247,771.32	17,008.41	2,264,779.73	1.6	1.17	2.60	0.70
			19,650,179.45		19,719,032.02	115,981.27	19,835,013.29	13.9	1.22	1.94	0.60
			141,306,948.94		141,941,960.52	1,230,802.81	143,172,763.34	100.0	1.71	1.83	0.55

Columbia Capital Management, LLC  
**PERFORMANCE REPORT**  
**GROSS OF FEES**  
**City of Lawrence, Kansas**  
**Income Portfolio**  
From 01-31-20 to 02-29-20

Portfolio Value on 01-31-20	141,768,552.16
Accrued Interest	1,053,534.82
Contributions	0.00
Withdrawals	0.00
Realized Gains	0.00
Unrealized Gains	145,722.02
Interest	27,686.34
Dividends	0.00
Change in Accrued Interest	177,267.99
Portfolio Value on 02-29-20	141,941,960.52
Accrued Interest	1,230,802.81
Average Capital	142,822,086.98
Total Gain before Fees	350,676.35
IRR for 0.08 Years	0.25%

Columbia Capital Management, LLC  
**PERFORMANCE REPORT**  
**GROSS OF FEES**  
**City of Lawrence, Kansas**  
**Income Portfolio**  
From 04-01-17 to 02-29-20

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	158,633,059.21
Withdrawals	-62,385,642.82
Transfers In	153,502,267.28
Transfers Out	-113,342,387.59
Realized Gains	394,785.93
Unrealized Gains	635,011.58
Interest	4,504,866.93
Dividends	0.00
Change in Accrued Interest	1,230,802.81
Portfolio Value on 02-29-20	141,941,960.52
Accrued Interest	1,230,802.81
Average Capital	102,910,446.01
Total Gain before Fees	6,765,467.26
IRR for 2.91 Years	6.57%

Columbia Capital Management, LLC  
**FIXED INCOME DISTRIBUTION**  
**City of Lawrence, Kansas**  
**Income Portfolio**  
February 29, 2020

**Summary Information**

	Totals		Weighted Averages
Par Value	141,734,153	Average Curr. Yld	1.83
Market Value	141,913,265.75	Average Maturity (yrs)	0.56
Total Cost	141,278,254.17	Average Coupon (%)	1.83
Net Gain/Loss	635,011.58	Average Duration	0.55
Annual Income	2,593,168.04	Average Moody Rating	Aaa
Number of Issues	29	Average S&P Rating	AA+

**Distribution by Moody Rating**

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	12	46,903,071.12	33.1	2.0	2.033%	0.7
Not Rated	17	95,010,194.63	66.9	1.7	1.733%	0.5

**Distribution by S&P Rating**

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	6	27,184,039.10	19.2	2.1	2.087%	0.7
Not Rated	23	114,729,226.65	80.8	1.8	1.772%	0.5

Columbia Capital Management, LLC  
**UNREALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
**Income Portfolio**  
February 29, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
<b>Agency Securities</b>								
01-27-2020	9,068,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 07/23/2020	99.24	8,999,365.13	99.46	9,019,011.94	19,646.81	0.2
01-27-2020	9,091,000	0.000% Due 07-23-20 FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/22/2020	99.00	8,999,670.55	99.26	9,024,029.33	24,358.78	0.3
09-05-2019	10,000,000	0.000% Due 09-22-20 FEDERAL HOME LOAN BANKS BOND 2.625% 10/01/2020	100.92	10,092,025.00	100.84	10,084,291.00	-7,734.00	-0.1
12-03-2019	6,000,000	2.625% Due 10-01-20 FEDERAL FARM CREDIT BOND 1.9% 11/27/2020	100.26	6,015,325.00	100.59	6,035,434.80	20,109.80	0.3
12-03-2019	6,024,000	1.900% Due 11-27-20 FED NATIONAL MTG ASSN FNMA BENCHMARK ISSUES 1.5% 11/30/2020	99.87	6,015,952.84	100.25	6,039,264.82	23,311.98	0.4
12-17-2019	2,000,000	1.500% Due 11-30-20 FEDERAL HOME LOAN BANKS BOND 1.875% 12/11/2020	100.23	2,004,565.00	100.58	2,011,698.40	7,133.40	0.4
12-17-2019	490,000	1.875% Due 12-11-20 FEDERAL HOME LOAN BANKS BOND 3.125% 12/11/2020 3.125% Due 12-11-20	101.44	497,071.20	101.50	497,367.84	296.64	0.1

Columbia Capital Management, LLC  
**UNREALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
**Income Portfolio**  
February 29, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-30-2019	2,500,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21	100.16	2,504,100.00	100.64	2,515,982.25	11,882.25	0.5
				45,128,074.72		45,227,080.38	99,005.66	0.2
<b>Treasury Notes</b>								
06-06-2019	5,000,000	UNITED STATES TREASURY NOTES NOTE 1.375% 02/29/2020 1.375% Due 02-29-20	99.44	4,972,175.00	100.00	5,000,000.00	27,825.00	0.6
12-17-2019	4,985,000	UNITED STATES TREASURY NOTES NOTE 1.625% 10/15/2020 1.625% Due 10-15-20	100.01	4,985,523.50	100.24	4,996,878.26	11,354.76	0.2
12-17-2019	2,225,000	UNITED STATES TREASURY NOTES NOTE 2.625% 11/15/2020 2.625% Due 11-15-20	100.89	2,244,708.71	101.02	2,247,771.32	3,062.61	0.1
12-30-2019	2,460,000	UNITED STATES TREASURY NOTES NOTE 2.5% 12/31/2020 2.500% Due 12-31-20	100.88	2,481,742.19	101.12	2,487,482.63	5,740.44	0.2
12-30-2019	2,461,000	UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021 2.250% Due 02-15-21	100.71	2,478,375.05	101.10	2,488,013.17	9,638.12	0.4

Columbia Capital Management, LLC  
**UNREALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
**Income Portfolio**  
February 29, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-30-2019	2,463,000	UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021 2.375% Due 04-15-21	101.00	2,487,655.00	101.46	2,498,886.65	11,231.65	0.5
				19,650,179.45		19,719,032.02	68,852.57	0.4
<b>Certificate of Deposit</b>								
12-31-2019	7,202,362	Intrust 3/26/20 2nd Certificate 2.850% Due 03-26-20	97.19	7,000,000.00	100.00	7,202,362.08	202,362.08	2.9
09-03-2019	10,000,000	Intrust 4/1/2020 1.890% Due 04-01-20	100.00	10,000,000.00	100.00	10,000,000.00	0.00	0.0
04-05-2019	2,500,000	Intrust 4/5/20 2.450% Due 04-05-20	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
10-09-2018	5,000,000	Central National Bank 10/9/19 2.780% Due 04-09-20	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
12-07-2018	5,000,000	Capitol Federal 6/1/20 2.850% Due 06-01-20	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
12-31-2019	3,597,042	Intrust 6/30/20 2nd Certificate 2.735% Due 06-30-20	97.30	3,500,000.00	100.00	3,597,042.36	97,042.36	2.8
12-07-2018	5,000,000	Capitol Federal 7/31/20 2.870% Due 07-31-20	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
08-15-2019	10,000,000	Capitol Federal 8/3/20 1.850% Due 08-03-20	100.00	10,000,000.00	100.00	10,000,000.00	0.00	0.0
12-31-2019	5,167,749	Intrust 8/9/20 2nd Certificate 1.650% Due 08-09-20	96.75	5,000,000.00	100.00	5,167,748.92	167,748.92	3.4
09-04-2019	3,500,000	Intrust 9/1/2020 1.830% Due 09-01-20	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0



Columbia Capital Management, LLC  
**UNREALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
**Income Portfolio**  
February 29, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
01-29-2020	8,000,000	Intrust 3/21/29 1.650% Due 03-29-21	100.00	8,000,000.00	100.00	8,000,000.00	0.00	0.0
01-09-2020	3,500,000	Capitol Federal 5/17/21 1.670% Due 05-17-21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
01-09-2020	3,500,000	Capitol Federal 6/15/21 1.680% Due 06-15-21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
01-21-2020	2,500,000	Capitol Federal 7/15/21 1.670% Due 07-15-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
01-24-2020	2,500,000	Capitol Federal 8/16/21 1.680% Due 08-16-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
				76,500,000.00		76,967,153.36	467,153.36	0.6
<b>Cash and Equivalents</b>								
				FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	28,694.77	28,694.77		
					28,694.77	28,694.77		
<b>TOTAL PORTFOLIO</b>				141,306,948.94		141,941,960.52	635,011.58	0.4

Columbia Capital Management, LLC  
**REALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
**Income Portfolio**  
From 02-01-20 Through 02-29-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
TOTAL GAINS						0.00	0.00
TOTAL LOSSES						0.00	0.00
				0.00	0.00	0.00	0.00
TOTAL REALIZED GAIN/LOSS		0.00					

Columbia Capital Management, LLC  
**INCOME AND EXPENSES**  
**City of Lawrence, Kansas**  
**Income Portfolio**  
From 02-01-20 Through 02-29-20

Ex-Date	Pay-Date	Security	Amount
<b>Treasury Notes</b>			
02-18-2020	02-18-2020	UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021 2.250% Due 02-15-21	27,686.25
			<hr/> 27,686.25
<b>Cash and Equivalents</b>			
02-28-2020	02-28-2020	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	0.09
			<hr/> 0.09
<b>NET INCOME</b>			<hr/> 27,686.34

Columbia Capital Management, LLC  
**CASH LEDGER**  
**City of Lawrence, Kansas**  
**Income Portfolio**  
From 02-01-20 To 02-29-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
<b>FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO</b>					
02-01-2020			Beginning Balance		1,008.43
02-18-2020	02-18-2020	dp	Interest	UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021 2.250% Due 02-15-21	27,686.25
02-28-2020	02-28-2020	dp	Interest	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	0.09
02-29-2020			Ending Balance		28,694.77

## SECONDARY LIQUIDITY



Columbia Capital Management, LLC  
**PORTFOLIO SUMMARY**  
**City of Lawrence, Kansas**  
**Secondary**  
February 29, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
<b>Fixed Income</b>						
Agency Securities	1,250,000	1,242,938.19	1,248,112.50	12.5	0.0	0.00
Treasury Notes	1,250,000	1,249,439.06	1,250,878.87	12.5	1.5	18,750.00
	2,500,000	2,492,377.25	2,498,991.37	25.0	0.8	18,750.00
<b>Cash and Equiv.</b>						
Cash and Equivalents	0	4.25	4.25	0.0	0.0	0.00
Certificate of Deposit	7,500,000	7,500,000.00	7,500,000.00	75.0	1.9	144,000.00
	7,500,000	7,500,004.25	7,500,004.25	75.0	1.9	144,000.00
<b>TOTAL PORTFOLIO</b>	<b>10,000,000</b>	<b>9,992,381.50</b>	<b>9,998,995.62</b>	<b>100.0</b>	<b>1.6</b>	<b>162,750.00</b>

Columbia Capital Management, LLC  
**FIXED INCOME PORTFOLIO**  
**City of Lawrence, Kansas**  
**Secondary**  
February 29, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
<b>Agency Securities</b>											
1,250,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 04/07/2020 0.000% Due 04-07-20	99.44	1,242,938.19	99.85	1,248,112.50	0.00	1,248,112.50	12.5	1.43	0.00	0.11
			<u>1,242,938.19</u>		<u>1,248,112.50</u>	<u>0.00</u>	<u>1,248,112.50</u>	<u>12.5</u>	<u>1.43</u>	<u>0.00</u>	<u>0.11</u>
<b>Cash and Equivalents</b>											
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		4.25		4.25		4.25	0.0			
			<u>4.25</u>		<u>4.25</u>	<u>0.00</u>	<u>4.25</u>	<u>0.0</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
<b>Certificate of Deposit</b>											
5,000,000	Capitol Federal 1/15/21 1.670% Due 01-15-21	100.00	5,000,000.00	100.00	5,000,000.00	19,848.36	5,019,848.36	50.0	1.67	1.67	0.86
2,500,000	Capitol Federal 5/8/20 2.420% Due 05-08-20	100.00	2,500,000.00	100.00	2,500,000.00	49,094.26	2,549,094.26	25.0	2.40	2.42	0.18
			<u>7,500,000.00</u>		<u>7,500,000.00</u>	<u>68,942.62</u>	<u>7,568,942.62</u>	<u>75.0</u>	<u>1.91</u>	<u>1.92</u>	<u>0.64</u>
<b>Treasury Notes</b>											
1,250,000	UNITED STATES TREASURY NOTES NOTE 1.5% 07/15/2020 1.500% Due 07-15-20	99.96	1,249,439.06	100.07	1,250,878.87	2,317.99	1,253,196.87	12.5	1.31	1.50	0.37
			<u>1,249,439.06</u>		<u>1,250,878.87</u>	<u>2,317.99</u>	<u>1,253,196.87</u>	<u>12.5</u>	<u>1.31</u>	<u>1.50</u>	<u>0.37</u>
			<u>9,992,381.50</u>		<u>9,998,995.62</u>	<u>71,260.62</u>	<u>10,070,256.24</u>	<u>100.0</u>	<u>1.77</u>	<u>1.63</u>	<u>0.54</u>

Columbia Capital Management, LLC  
**PERFORMANCE REPORT**  
**GROSS OF FEES**  
**City of Lawrence, Kansas**  
**Secondary**  
From 01-31-20 to 02-29-20

Portfolio Value on 01-31-20	12,508,358.55
Accrued Interest	99,975.51
Contributions	0.00
Withdrawals	-2,555,890.68
Realized Gains	-1,611.25
Unrealized Gains	2,822.25
Interest	45,316.75
Dividends	0.00
Change in Accrued Interest	-28,714.89
Portfolio Value on 02-29-20	9,998,995.62
Accrued Interest	71,260.62
Average Capital	12,079,529.10
Total Gain before Fees	17,812.86
IRR for 0.08 Years	0.15%



Columbia Capital Management, LLC  
**PERFORMANCE REPORT**  
**GROSS OF FEES**  
**City of Lawrence, Kansas**  
**Secondary**  
From 04-01-17 to 02-29-20

Portfolio Value on 04-01-17	20,000,000.00
Accrued Interest	178,506.85
Contributions	4,956,903.82
Withdrawals	-2,555,890.68
Transfers In	11,383,791.78
Transfers Out	-24,555,271.50
Realized Gains	23,487.20
Unrealized Gains	6,614.12
Interest	739,360.88
Dividends	0.00
Change in Accrued Interest	-107,246.23
Portfolio Value on 02-29-20	9,998,995.62
Accrued Interest	71,260.62
Average Capital	14,046,036.37
Total Gain before Fees	662,215.97
IRR for 2.91 Years	4.71%

Columbia Capital Management, LLC  
**FIXED INCOME DISTRIBUTION**  
**City of Lawrence, Kansas**  
**Secondary**  
February 29, 2020

**Summary Information**

	Totals		Weighted Averages
Par Value	10,000,000	Average Curr. Yld	1.63
Market Value	9,998,991.37	Average Maturity (yrs)	0.54
Total Cost	9,992,377.25	Average Coupon (%)	1.63
Net Gain/Loss	6,614.12	Average Duration	0.54
Annual Income	162,750.00	Average Moody Rating	Aaa
Number of Issues	4	Average S&P Rating	NR

**Distribution by Moody Rating**

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	1	1,250,878.87	12.5	1.5	1.500%	0.4
Not Rated	3	8,748,112.50	87.5	1.6	1.646%	0.6

**Distribution by S&P Rating**

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	4	9,998,991.37	100.0	1.6	1.628%	0.5

Columbia Capital Management, LLC  
**UNREALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
**Secondary**  
February 29, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
<b>Agency Securities</b>								
11-27-2019	1,250,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 04/07/2020 0.000% Due 04-07-20	99.44	1,242,938.19	99.85	1,248,112.50	5,174.31	0.4
				1,242,938.19		1,248,112.50	5,174.31	0.4
<b>Treasury Notes</b>								
11-27-2019	1,250,000	UNITED STATES TREASURY NOTES NOTE 1.5% 07/15/2020 1.500% Due 07-15-20	99.96	1,249,439.06	100.07	1,250,878.87	1,439.81	0.1
				1,249,439.06		1,250,878.87	1,439.81	0.1
<b>Certificate of Deposit</b>								
05-08-2019	2,500,000	Capitol Federal 5/8/20 2.420% Due 05-08-20	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
12-04-2019	5,000,000	Capitol Federal 1/15/21 1.670% Due 01-15-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
				7,500,000.00		7,500,000.00	0.00	0.0
<b>Cash and Equivalents</b>								
		FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		4.25		4.25		
				4.25		4.25		
<b>TOTAL PORTFOLIO</b>				9,992,381.50		9,998,995.62	6,614.12	0.1

Columbia Capital Management, LLC  
**REALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
**Secondary**  
From 02-01-20 Through 02-29-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
08-28-2019	02-18-2020	2,500,000	UNITED STATES TREASURY NOTES NOTE 3.625% 02/15/2020 3.625% Due 02-15-20	2,520,090.23	2,500,000.00	-20,090.23	
TOTAL GAINS						0.00	0.00
TOTAL LOSSES						-20,090.23	0.00
				2,520,090.23	2,500,000.00	-20,090.23	0.00
TOTAL REALIZED GAIN/LOSS		-20,090.23					

Columbia Capital Management, LLC  
**INCOME AND EXPENSES**  
**City of Lawrence, Kansas**  
**Secondary**  
From 02-01-20 Through 02-29-20

Ex-Date	Pay-Date	Security	Amount
<b>Treasury Notes</b>			
02-18-2020	02-18-2020	UNITED STATES TREASURY NOTES NOTE 3.625% 02/15/2020 3.625% Due 02-15-20	45,312.50
			<hr/> 45,312.50
<b>Cash and Equivalents</b>			
02-28-2020	02-28-2020	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	4.25
			<hr/> 4.25
<b>NET INCOME</b>			<hr/> 45,316.75

Columbia Capital Management, LLC  
**CASH LEDGER**  
**City of Lawrence, Kansas**  
**Secondary**  
From 02-01-20 To 02-29-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
<b>FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO</b>					
02-01-2020			Beginning Balance		10,578.18
02-18-2020	02-18-2020	dp	Interest	UNITED STATES TREASURY NOTES NOTE 3.625% 02/15/2020	45,312.50
02-18-2020	02-18-2020	dp	Sale	3.625% Due 02-15-20 UNITED STATES TREASURY NOTES NOTE 3.625% 02/15/2020	2,500,000.00
02-24-2020	02-24-2020	lo	Withdrawal	3.625% Due 02-15-20 from Portfolio	-2,555,890.68
02-28-2020	02-28-2020	dp	Interest	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	4.25
02-29-2020			Ending Balance		4.25

## OUTSIDE ACCOUNTS



Columbia Capital Management, LLC  
**PORTFOLIO SUMMARY**  
**City of Lawrence, Kansas**  
**Outside**  
February 29, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
<b>Cash and Equiv.</b>						
Cash and Equivalents	0	12,874,189.30	12,874,189.30	100.0	0.0	0.00
	0	12,874,189.30	12,874,189.30	100.0	0.0	0.00
<b>TOTAL PORTFOLIO</b>	<b>0</b>	<b>12,874,189.30</b>	<b>12,874,189.30</b>	<b>100.0</b>	<b>0.0</b>	<b>0.00</b>



Columbia Capital Management, LLC  
**FIXED INCOME PORTFOLIO**  
**City of Lawrence, Kansas**  
**Outside**  
February 29, 2020

<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Price</u>	<u>Market Value</u>	<u>Accrued Interest</u>	<u>Market Value +Accr.Int.</u>	<u>Pct. Assets</u>	<u>Yield To Mat.</u>	<u>Yield To Call</u>	<u>Duration</u>
<b>Cash and Equivalents</b>											
	Cash		<u>12,874,189.30</u>		<u>12,874,189.30</u>		<u>12,874,189.30</u>	<u>100.0</u>			
			12,874,189.30		12,874,189.30	0.00	12,874,189.30	100.0	0.00	0.00	0.00
			12,874,189.30		12,874,189.30	0.00	12,874,189.30	100.0	0.00	0.00	0.00

Columbia Capital Management, LLC  
**PERFORMANCE REPORT**  
**GROSS OF FEES**  
**City of Lawrence, Kansas**  
**Outside**  
 From 01-31-20 to 02-29-20

Portfolio Value on 01-31-20	17,446,486.65
Contributions	0.00
Withdrawals	0.00
Transfers Out	-4,587,239.92
Realized Gains	0.00
Unrealized Gains	0.00
Interest	14,942.57
Dividends	0.00
Portfolio Value on 02-29-20	12,874,189.30
Average Capital	17,288,305.96
Total Gain before Fees	14,942.57
IRR for 0.08 Years	0.09%

Columbia Capital Management, LLC  
**PERFORMANCE REPORT**  
**GROSS OF FEES**  
**City of Lawrence, Kansas**  
**Outside**

From 04-01-17 to 02-29-20

Portfolio Value on 04-01-17	43,053,321.50
Accrued Interest	192,304.84
Contributions	0.00
Withdrawals	0.00
Transfers In	145,809,305.06
Transfers Out	-176,813,149.37
Realized Gains	0.00
Unrealized Gains	0.00
Interest	824,712.11
Dividends	0.00
Change in Accrued Interest	-192,304.84
Portfolio Value on 02-29-20	12,874,189.30
Accrued Interest	0.00
Average Capital	36,512,438.74
Total Gain before Fees	632,407.27
IRR for 2.91 Years	1.73%

Columbia Capital Management, LLC  
**FIXED INCOME DISTRIBUTION**  
**City of Lawrence, Kansas**  
**Outside**  
February 29, 2020

**Summary Information**

	Totals		Weighted Averages
Par Value	0	Average Curr. Yld	0.00
Market Value	0.00	Average Maturity (yrs)	0.00
Total Cost	0.00	Average Coupon (%)	0.00
Net Gain/Loss	0.00	Average Duration	0.00
Annual Income	0.00	Average Moody Rating	NR
Number of Issues	0	Average S&P Rating	NR

Columbia Capital Management, LLC  
**UNREALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
**Outside**  
February 29, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
<b>Cash and Equivalents</b>								
		Cash		12,874,189.30		12,874,189.30		
				12,874,189.30		12,874,189.30		
TOTAL PORTFOLIO				12,874,189.30		12,874,189.30	0.00	0.0

Columbia Capital Management, LLC  
**REALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
**Outside**  
From 02-01-20 Through 02-29-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
TOTAL GAINS						0.00	0.00
TOTAL LOSSES						0.00	0.00
				0.00	0.00	0.00	0.00
TOTAL REALIZED GAIN/LOSS		0.00					

Columbia Capital Management, LLC  
**INCOME AND EXPENSES**  
**City of Lawrence, Kansas**  
**Outside**  
From 02-01-20 Through 02-29-20

Ex-Date	Pay-Date	Security	Amount
<b>Cash and Equivalents</b>			
02-29-2020	02-29-2020	Cash	6,728.69
02-29-2020	02-29-2020	Cash	8,213.88
			<hr/> 14,942.57
NET INCOME			14,942.57

Columbia Capital Management, LLC  
**CASH LEDGER**  
**City of Lawrence, Kansas**  
**Outside**  
From 02-01-20 To 02-29-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
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No transactions were found!



## **FARMLAND ESCROW**



Columbia Capital Management, LLC  
**PORTFOLIO SUMMARY**  
**City of Lawrence, Kansas**  
**Farmland Escrow**  
February 29, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
<b>Fixed Income</b>						
Agency Securities	1,705,000	1,704,280.40	1,706,229.18	54.4	1.6	28,150.00
Treasury Notes	500,000	495,651.00	499,942.00	15.9	1.4	6,875.00
	2,205,000	2,199,931.40	2,206,171.18	70.3	1.6	35,025.00
<b>Cash and Equiv.</b>						
Cash and Equivalents	0	931,732.78	931,732.78	29.7	0.0	0.00
	0	931,732.78	931,732.78	29.7	0.0	0.00
<b>TOTAL PORTFOLIO</b>	2,205,000	3,131,664.18	3,137,903.96	100.0	1.1	35,025.00

Columbia Capital Management, LLC  
**FIXED INCOME PORTFOLIO**  
**City of Lawrence, Kansas**  
**Farmland Escrow**  
February 29, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
<b>Agency Securities</b>											
1,030,000	FEDERAL HOME LOAN BANKS BOND 1.75% 06/12/2020	100.07	1,030,751.90	100.08	1,030,863.14	3,855.35	1,034,718.49	32.9	1.45	1.75	0.28
675,000	1.750% Due 06-12-20 FEDERAL NATL MTG ASSN 1.500% Due 06-22-20	99.78	673,528.50	100.05	675,366.04	1,884.37	677,250.41	21.5	1.32	1.50	0.31
			<u>1,704,280.40</u>		<u>1,706,229.18</u>	<u>5,739.72</u>	<u>1,711,968.90</u>	<u>54.4</u>	<u>1.40</u>	<u>1.65</u>	<u>0.30</u>
<b>Cash and Equivalents</b>											
	Cash		<u>931,732.78</u>		<u>931,732.78</u>		<u>931,732.78</u>	<u>29.7</u>			
			931,732.78		931,732.78	0.00	931,732.78	29.7	0.00	0.00	0.00
<b>Treasury Notes</b>											
500,000	UNITED STATES TREAS NTS 1.375% Due 04-30-20	99.13	495,651.00	99.99	499,942.00	2,291.67	502,233.67	15.9	1.44	1.38	0.17
			<u>495,651.00</u>		<u>499,942.00</u>	<u>2,291.67</u>	<u>502,233.67</u>	<u>15.9</u>	<u>1.44</u>	<u>1.38</u>	<u>0.17</u>
			3,131,664.18		3,137,903.96	8,031.39	3,145,935.35	100.0	0.99	1.12	0.19

Columbia Capital Management, LLC  
**PERFORMANCE REPORT**  
**GROSS OF FEES**  
**City of Lawrence, Kansas**  
**Farmland Escrow**  
From 01-31-20 to 02-29-20

Portfolio Value on 01-31-20	3,127,404.57
Accrued Interest	14,328.45
Contributions	0.00
Withdrawals	0.00
Realized Gains	-74.52
Unrealized Gains	1,011.41
Interest	9,562.50
Dividends	0.00
Change in Accrued Interest	-6,297.07
Portfolio Value on 02-29-20	3,137,903.96
Accrued Interest	8,031.39
Average Capital	3,141,733.02
Total Gain before Fees	4,202.33
IRR for 0.08 Years	0.13%

Columbia Capital Management, LLC  
**PERFORMANCE REPORT**  
**GROSS OF FEES**  
**City of Lawrence, Kansas**  
**Farmland Escrow**  
From 04-01-17 to 02-29-20

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	0.00
Withdrawals	0.00
Transfers In	4,604,347.73
Transfers Out	-1,651,259.44
Realized Gains	46,206.80
Unrealized Gains	6,239.78
Interest	132,369.09
Dividends	0.00
Change in Accrued Interest	8,031.39
Portfolio Value on 02-29-20	3,137,903.96
Accrued Interest	8,031.39
Average Capital	3,517,908.28
Total Gain before Fees	192,847.06
IRR for 2.91 Years	5.48%

Columbia Capital Management, LLC  
**FIXED INCOME DISTRIBUTION**  
**City of Lawrence, Kansas**  
**Farmland Escrow**  
February 29, 2020

**Summary Information**

	Totals		Weighted Averages
Par Value	2,205,000	Average Curr. Yld	1.59
Market Value	2,206,171.18	Average Maturity (yrs)	0.26
Total Cost	2,199,931.40	Average Coupon (%)	1.59
Net Gain/Loss	6,239.78	Average Duration	0.27
Annual Income	35,025.00	Average Moody Rating	Aaa
Number of Issues	3	Average S&P Rating	AA+

**Distribution by Moody Rating**

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	1	1,030,863.14	46.7	1.7	1.750%	0.3
Not Rated	2	1,175,308.04	53.3	1.4	1.447%	0.3

**Distribution by S&P Rating**

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	1	1,030,863.14	46.7	1.7	1.750%	0.3
Not Rated	2	1,175,308.04	53.3	1.4	1.447%	0.3

Columbia Capital Management, LLC  
**UNREALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
**Farmland Escrow**  
February 29, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
<b>Agency Securities</b>								
11-13-2019	1,030,000	FEDERAL HOME LOAN BANKS BOND 1.75% 06/12/2020	100.07	1,030,751.90	100.08	1,030,863.14	111.24	0.0
08-29-2019	675,000	1.750% Due 06-12-20 FEDERAL NATL MTG ASSN 1.500% Due 06-22-20	99.78	673,528.50	100.05	675,366.04	1,837.54	0.3
				1,704,280.40		1,706,229.18	1,948.78	0.1
<b>Treasury Notes</b>								
05-31-2019	500,000	UNITED STATES TREAS NTS 1.375% Due 04-30-20	99.13	495,651.00	99.99	499,942.00	4,291.00	0.9
				495,651.00		499,942.00	4,291.00	0.9
<b>Cash and Equivalents</b>								
		Cash		931,732.78		931,732.78		
				931,732.78		931,732.78		
<b>TOTAL PORTFOLIO</b>				3,131,664.18		3,137,903.96	6,239.78	0.2

Columbia Capital Management, LLC  
**REALIZED GAINS AND LOSSES**  
**City of Lawrence, Kansas**  
**Farmland Escrow**  
From 02-01-20 Through 02-29-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
05-15-2019	02-11-2020	900,000	FEDERAL HOME LOAN BANKS BOND 2.125% 02/11/2020 2.125% Due 02-11-20	898,191.00	900,000.00	1,809.00	
TOTAL GAINS						1,809.00	0.00
TOTAL LOSSES						0.00	0.00
				898,191.00	900,000.00	1,809.00	0.00
TOTAL REALIZED GAIN/LOSS		1,809.00					



Columbia Capital Management, LLC  
**INCOME AND EXPENSES**  
**City of Lawrence, Kansas**  
**Farmland Escrow**  
From 02-01-20 Through 02-29-20

Ex-Date	Pay-Date	Security		Amount
<b>Agency Securities</b>				
02-11-2020	02-11-2020	FEDERAL HOME LOAN BANKS BOND	2.125%	9,562.50
		02/11/2020		
		2.125% Due 02-11-20		
				<hr/> 9,562.50
NET INCOME				9,562.50

Columbia Capital Management, LLC  
**CASH LEDGER**  
**City of Lawrence, Kansas**  
**Farmland Escrow**  
From 02-01-20 To 02-29-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
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No transactions were found!