



City of Lawrence

January 2021

Security Investment Report

City of Lawrence, Kansas



City of Lawrence, Kansas

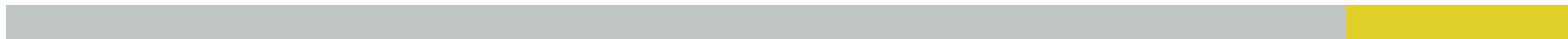
TABLE OF CONTENTS

CONSOLIDATED REPORTS

1. PORTFOLIO SUMMARY
2. FIXED INCOME PORTFOLIO
3. PERFORMANCE
 - a. MONTHLY
 - b. INCEPTION TO DATE
4. FIXED INCOME DISTRIBUTION
5. LARGEST HOLDINGS
6. FIXED INCOME CASH FLOWS
7. UNREALIZED GAINS
8. REALIZED GAINS
9. PERFORMANCE VS. BENCHMARK
10. MODEL PORTFOLIO
11. COLLATERAL REPORT

BY PORTFOLIO

1. PORTFOLIO SUMMARY
2. FIXED INCOME PORTFOLIO
3. PERFORMANCE
 - a. MONTHLY
 - b. INCEPTION TO DATE
4. FIXED INCOME DISTRIBUTION
5. UNREALIZED GAINS
6. REALIZED GAINS
7. INCOME AND EXPENSES
8. CASH LEDGER



CONSOLIDATED



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
 January 31, 2021

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	36,440,000	36,849,359.82	36,716,961.58	18.3	1.2	425,237.50
Treasury Bonds	10,006,000	9,995,787.24	10,005,269.80	5.0	0.0	0.00
Treasury Notes	5,574,000	5,629,062.55	5,597,925.50	2.8	2.4	131,743.75
	52,020,000	52,474,209.61	52,320,156.89	26.1	1.1	556,981.25
Cash and Equiv.						
Cash and Equivalents	448,211	13,956,269.64	13,956,269.64	7.0	0.0	25.10
Certificate of Deposit	134,062,176	134,062,176.35	134,062,176.35	66.9	0.4	552,930.21
	134,510,387	148,018,445.99	148,018,445.99	73.9	0.4	552,955.31
TOTAL PORTFOLIO	186,530,387	200,492,655.60	200,338,602.88	100.0	0.6	1,109,936.56

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
 January 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Agency Securities											
650,000	FEDERAL FARM CREDIT BOND .15% 05/26/2021 0.150% Due 05-26-21	100.03	650,201.50	100.02	650,137.79	176.04	650,313.84	0.3	0.08	0.15	0.32
1,000,000	FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22	101.49	1,014,925.00	101.40	1,013,990.10	6,323.61	1,020,313.71	0.5	0.13	1.43	1.06
2,500,000	FEDERAL FARM CREDIT BOND M/W CLBL .2% 06/15/2023 0.200% Due 06-15-23	100.00	2,500,025.00	99.96	2,499,050.10	638.89	2,499,688.99	1.2	0.22	0.20	2.37
3,000,000	FEDERAL FARM CREDIT BOND M/W CLBL .12% 09/22/2022 0.120% Due 09-22-22	100.00	3,000,025.00	100.01	3,000,335.49	390.00	3,000,725.49	1.5	0.11	0.12	0.39
5,000,000	FEDERAL HOME LOAN BANKS BOND 2% 09/09/2022 2.000% Due 09-09-22	103.32	5,165,825.00	103.03	5,151,616.80	39,444.44	5,191,061.24	2.6	0.11	1.94	1.58
5,000,000	FEDERAL HOME LOAN BANKS BOND .125% 09/30/2021 0.125% Due 09-30-21	100.00	4,999,925.00	100.01	5,000,694.45	2,083.33	5,002,777.78	2.5	0.10	0.12	0.67
3,970,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21	100.59	3,993,337.90	100.19	3,977,573.97	26,825.07	4,004,399.04	2.0	0.07	1.75	0.12

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
 January 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
1,675,000	FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021 2.375% Due 03-12-21	101.82	1,705,459.75	100.26	1,679,429.03	15,359.98	1,694,789.02	0.8	0.05	2.37	0.12
4,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021 2.625% Due 12-10-21	103.19	4,127,425.00	102.13	4,085,341.72	14,875.00	4,100,216.72	2.0	0.14	2.57	0.85
4,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 02/02/2021 0.000% Due 02-02-21	99.99	3,999,725.00	100.00	3,999,995.56	0.00	3,999,995.56	2.0	0.02	0.00	0.01
2,075,000	FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	100.72	2,089,902.75	100.09	2,076,851.88	12,284.29	2,089,136.16	1.0	0.09	1.37	0.07
2,970,000	FEDERAL NATL MTG ASSN 1.250% Due 05-06-21	100.86	2,995,626.40	100.31	2,979,127.61	8,765.62	2,987,893.24	1.5	0.08	1.25	0.27
600,000	FEDERAL NATL MTG ASSN 2.500% Due 04-13-21	101.16	606,956.52	100.47	602,817.08	4,500.00	607,317.08	0.3	0.15	2.49	0.20
			5,692,485.67		5,658,796.57	25,549.91	5,684,346.48	2.8	0.09	1.43	0.19
			36,849,359.82		36,716,961.58	131,666.28	36,848,627.86	18.3	0.10	1.16	0.68
Cash and Equivalents											
	Cash		13,508,003.93		13,508,003.93		13,508,003.93	6.7			
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		54.56		54.56		54.56	0.0			

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
January 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
448,211	FEDERATED HERMES US TREASURY CASH RESERVES	1.00	448,211.15	1.00	448,211.15		448,211.15	0.2			0.00
			13,956,269.64		13,956,269.64	0.00	13,956,269.64	7.0	0.00	0.00	0.00
Certificate of Deposit											
5,000,000	CAPITOL FEDERAL 10/1/21 LKS 0.100% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	1,136.99	5,001,136.99	2.5	0.10	0.10	0.67
5,000,000	Capitol Federal 10/1/21 0.140% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	2,454.79	5,002,454.79	2.5	0.14	0.14	0.66
1,000,000	Capitol Federal 10/1/21 .08% 0.080% Due 10-01-21	100.00	1,000,000.00	100.00	1,000,000.00	118.36	1,000,118.36	0.5	0.08	0.08	0.67
5,000,000	Capitol Federal 11/1/21 0.090% Due 11-01-21	100.00	5,000,000.00	100.00	5,000,000.00	752.05	5,000,752.05	2.5	0.09	0.09	0.75
3,500,000	Capitol Federal 11/2/21 0.120% Due 11-02-21	100.00	3,500,000.00	100.00	3,500,000.00	1,392.33	3,501,392.33	1.7	0.12	0.12	0.75
3,500,000	Capitol Federal 12/1/21 0.140% Due 12-01-21	100.00	3,500,000.00	100.00	3,500,000.00	1,624.38	3,501,624.38	1.7	0.14	0.14	0.83
2,000,000	Capitol Federal 12/1/21 .1% 0.100% Due 12-01-21	100.00	2,000,000.00	100.00	2,000,000.00	334.25	2,000,334.25	1.0	0.10	0.10	0.83
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	61,973.01	3,561,973.01	1.7	1.65	1.67	0.29
2,500,000	Capitol Federal 5/7/21 0.400% Due 05-07-21	100.00	2,500,000.00	100.00	2,500,000.00	7,342.47	2,507,342.47	1.2	0.40	0.40	0.26
5,000,000	Capitol Federal 6/1/21 0.300% Due 06-01-21	100.00	5,000,000.00	100.00	5,000,000.00	10,027.40	5,010,027.40	2.5	0.30	0.30	0.33
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	62,344.11	3,562,344.11	1.7	1.66	1.68	0.36
3,000,000	Capitol Federal 6/15/21 0.130% Due 06-15-21	100.00	3,000,000.00	100.00	3,000,000.00	1,517.26	3,001,517.26	1.5	0.13	0.13	0.37
			6,500,000.00		6,500,000.00	63,861.37	6,563,861.37	3.2	0.95	0.96	0.37

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
January 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
2,500,000	Capitol Federal 7/15/21 1.670% Due 07-15-21	100.00	2,500,000.00	100.00	2,500,000.00	42,893.84	2,542,893.84	1.2	1.65	1.67	0.44
3,000,000	Capitol Federal 7/15/21 0.140% Due 07-15-21	100.00	3,000,000.00	100.00	3,000,000.00	1,633.97	3,001,633.97	1.5	0.14	0.14	0.45
			5,500,000.00		5,500,000.00	44,527.81	5,544,527.81	2.7	0.83	0.84	0.45
2,500,000	Capitol Federal 7/18/21 0.080% Due 07-18-21	100.00	2,500,000.00	100.00	2,500,000.00	87.67	2,500,087.67	1.2	0.08	0.08	0.46
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	42,805.48	2,542,805.48	1.2	1.66	1.68	0.53
5,000,000	Capitol Federal 8/21/21 0.130% Due 08-21-21	100.00	5,000,000.00	100.00	5,000,000.00	2,279.45	5,002,279.45	2.5	0.13	0.13	0.55
5,000,000	Capitol Federal 8/31/21 0.140% Due 08-31-21	100.00	5,000,000.00	100.00	5,000,000.00	2,934.25	5,002,934.25	2.5	0.14	0.14	0.58
5,000,000	Capitol Federal 9/1/21 0.140% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	2,454.79	5,002,454.79	2.5	0.14	0.14	0.58
5,000,000	INTRUST 9/1/21 0.090% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	1,023.29	5,001,023.29	2.5	0.09	0.09	0.58
5,000,000	Intrust 10/1/21 0.110% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	919.18	5,000,919.18	2.5	0.11	0.11	0.67
1,000,000	Intrust 10/1/21 .08% 0.080% Due 10-01-21	100.00	1,000,000.00	100.00	1,000,000.00	118.36	1,000,118.36	0.5	0.08	0.08	0.67
3,000,000	Intrust 10/29/21 0.073% Due 10-29-21	100.00	3,000,000.00	100.00	3,000,000.00	12.00	3,000,012.00	1.5	0.07	0.07	0.74
3,000,000	Intrust 11/29/21 0.076% Due 11-29-21	100.00	3,000,000.00	100.00	3,000,000.00	12.49	3,000,012.49	1.5	0.08	0.08	0.83
6,000,000	Intrust 2/15/21 0.280% Due 02-15-21	100.00	6,000,000.00	100.00	6,000,000.00	10,724.38	6,010,724.38	3.0	0.28	0.28	0.04
6,000,000	Intrust 3/15/21 0.300% Due 03-15-21	100.00	6,000,000.00	100.00	6,000,000.00	11,490.41	6,011,490.41	3.0	0.30	0.30	0.12
8,000,000	Intrust 3/21/21 1.650% Due 03-29-21	100.00	8,000,000.00	100.00	8,000,000.00	132,723.29	8,132,723.29	4.0	1.63	1.65	0.15
5,000,000	Intrust 4/15/21 0.320% Due 04-15-21	100.00	5,000,000.00	100.00	5,000,000.00	10,213.70	5,010,213.70	2.5	0.32	0.32	0.20

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
January 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
2,500,000	Intrust 4/18/21 0.080% Due 04-18-21	100.00	2,500,000.00	100.00	2,500,000.00	87.67	2,500,087.67	1.2	0.08	0.08	0.21
5,000,000	Intrust 4/21/21 0.370% Due 04-01-21	100.00	5,000,000.00	100.00	5,000,000.00	15,458.90	5,015,458.90	2.5	0.37	0.37	0.16
3,000,000	Intrust 4/29/21 0.059% Due 04-29-21	100.00	3,000,000.00	100.00	3,000,000.00	9.70	3,000,009.70	1.5	0.06	0.06	0.24
2,562,176	Intrust 4/5/21 1.480% Due 04-05-21	100.00	2,562,176.35	100.00	2,562,176.35	31,271.19	2,593,447.54	1.3	1.47	1.48	0.17
3,000,000	Intrust 6/29/21 0.068% Due 06-29-21	100.00	3,000,000.00	100.00	3,000,000.00	11.18	3,000,011.18	1.5	0.07	0.07	0.41
3,000,000	Intrust 8/29/21 0.071% Due 08-29-21	100.00	3,000,000.00	100.00	3,000,000.00	11.67	3,000,011.67	1.5	0.07	0.07	0.57
5,000,000	Intrust 9/1/21 .11% 0.110% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	919.18	5,000,919.18	2.5	0.11	0.11	0.58
			<u>134,062,176.35</u>		<u>134,062,176.35</u>	<u>461,113.43</u>	<u>134,523,289.78</u>	<u>66.9</u>	<u>0.41</u>	<u>0.41</u>	<u>0.45</u>
Treasury Bonds											
4,000,000	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	99.90	3,996,139.44	99.99	3,999,468.00	0.00	3,999,468.00	2.0	0.06	0.00	0.23
6,006,000	UNITED STATES TREAS BILLS 0.000% Due 02-25-21	99.89	5,999,647.80	100.00	6,005,801.80	0.00	6,005,801.80	3.0	0.05	0.00	0.07
			<u>9,995,787.24</u>		<u>10,005,269.80</u>	<u>0.00</u>	<u>10,005,269.80</u>	<u>5.0</u>	<u>0.05</u>	<u>0.00</u>	<u>0.13</u>
			9,995,787.24		10,005,269.80	0.00	10,005,269.80	5.0	0.05	0.00	0.13
Treasury Notes											
650,000	UNITED STATES TREAS NTS 2.750% Due 09-15-21	102.00	663,032.50	101.64	660,663.90	6,814.23	667,478.13	0.3	0.10	2.71	0.61

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
 January 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
2,461,000	UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021 2.250% Due 02-15-21	100.71	2,478,375.05	100.08	2,463,030.32	25,429.22	2,488,459.54	1.2	0.22	2.25	0.04
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	100.46	2,474,231.28	17,356.03	2,491,587.31	1.2	0.13	2.36	0.20
			5,629,062.55		5,597,925.50	49,599.48	5,647,524.98	2.8	0.17	2.35	0.18
			200,492,655.60		200,338,602.88	642,379.19	200,980,982.07	100.0	0.30	0.55	0.44

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
 From 12-31-20 to 01-31-21

Portfolio Value on 12-31-20	193,284,939.83
Accrued Interest	639,523.31
Contributions	20,000,000.00
Withdrawals	-25,000,052.31
Transfers In	17,500,000.00
Transfers Out	-5,511,041.40
Realized Gains	97.50
Unrealized Gains	-35,932.73
Interest	100,591.98
Dividends	0.00
Change in Accrued Interest	2,855.89
Portfolio Value on 01-31-21	200,338,602.88
Accrued Interest	642,379.19
Average Capital	205,069,457.56
Total Gain before Fees	67,612.64
IRR for 0.08 Years	0.03%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
 From 04-01-17 to 01-31-21

Portfolio Value on 04-01-17	63,053,321.50
Accrued Interest	370,811.69
Contributions	292,580,794.66
Withdrawals	-273,384,698.32
Transfers In	512,913,989.15
Transfers Out	-406,266,227.43
Realized Gains	1,851,857.47
Unrealized Gains	-154,052.72
Interest	9,740,238.94
Dividends	3,379.63
Change in Accrued Interest	271,567.51
Portfolio Value on 01-31-21	200,338,602.88
Accrued Interest	642,379.19
Average Capital	189,815,840.19
Total Gain before Fees	11,712,990.82
IRR for 3.83 Years	6.17%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
 January 31, 2021

Summary Information

	Totals		Weighted Averages
Par Value	186,082,176	Average Curr. Yld	0.60
Market Value	186,382,333.24	Average Maturity (yrs)	0.50
Total Cost	186,536,385.96	Average Coupon (%)	0.60
Net Gain/Loss	-154,052.72	Average Duration	0.49
Annual Income	1,109,911.46	Average Moody Rating	Aaa
Number of Issues	53	Average S&P Rating	AA+

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	11	31,995,431.06	17.2	1.4	1.452%	0.9
Not Rated	42	154,386,902.18	82.8	0.4	0.422%	0.4

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	7	21,407,337.21	11.5	1.6	1.603%	1.1
Not Rated	46	164,974,996.03	88.5	0.5	0.469%	0.4

Columbia Capital Management, LLC
LARGEST HOLDINGS
City of Lawrence, Kansas
 January 31, 2021

Securities	Market Value	Pct.
Cash	13,508,003.93	6.74
Intrust 3/21/29	8,000,000.00	3.99
1.650% Due 03-29-21		
UNITED STATES TREAS BILLS	6,005,801.80	3.00
0.000% Due 02-25-21		
Intrust 2/15/21	6,000,000.00	2.99
0.280% Due 02-15-21		
Intrust 3/15/21	6,000,000.00	2.99
0.300% Due 03-15-21		
FEDERAL HOME LOAN BANKS BOND	5,151,616.80	2.57
09/09/2022		
2.000% Due 09-09-22		
FEDERAL HOME LOAN BANKS BOND	5,000,694.45	2.50
.125% 09/30/2021		
0.125% Due 09-30-21		
Capitol Federal 10/1/21	5,000,000.00	2.50
0.140% Due 10-01-21		
CAPITOL FEDERAL 10/1/21 LKS	5,000,000.00	2.50
0.100% Due 10-01-21		
Capitol Federal 11/1/21	5,000,000.00	2.50
0.090% Due 11-01-21		
Total	64,666,116.98	32.28

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning January 31, 2021

Security	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
Agency Securities													
FEDERAL NATL MTG ASSN 1.375% Due 02-26-21		14,265.62											14,265.62
FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021 2.375% Due 03-12-21			19,890.62										19,890.62
FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21			34,737.50										34,737.50
FEDERAL NATL MTG ASSN 2.500% Due 04-13-21				7,500.00									7,500.00
FEDERAL NATL MTG ASSN 1.250% Due 05-06-21					18,562.50								18,562.50
FEDERAL FARM CREDIT BOND .15% 05/26/2021					487.50								487.50
FEDERAL HOME LOAN BANKS BOND .125% 09/30/2021 0.125% Due 09-30-21			3,125.00						3,125.00				6,250.00

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
 Beginning January 31, 2021

Security	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021 2.625% Due 12-10-21						52,500.00						52,500.00	105,000.00
FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22		7,250.00						7,250.00					14,500.00
FEDERAL HOME LOAN BANKS BOND 2% 09/09/2022 2.000% Due 09-09-22			50,000.00						50,000.00				100,000.00
FEDERAL FARM CREDIT BOND M/W CLBL .12% 09/22/2022 0.120% Due 09-22-22			900.00						1,800.00				2,700.00
FEDERAL FARM CREDIT BOND M/W CLBL .2% 06/15/2023 0.200% Due 06-15-23						2,500.00						2,500.00	5,000.00
TOTAL		21,515.62	108,653.12	7,500.00	19,050.00	55,000.00		7,250.00	54,925.00			55,000.00	328,893.75

Treasury Notes

UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021 2.250% Due 02-15-21		27,686.25											27,686.25
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Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning January 31, 2021

Security	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021 2.375% Due 04-15-21				29,248.12									29,248.12
UNITED STATES TREAS NTS 2.750% Due 09-15-21			8,937.50						8,937.50				17,875.00
TOTAL		27,686.25	8,937.50	29,248.12					8,937.50				74,809.37
Treasury Bonds													
UNITED STATES TREAS BILLS 0.000% Due 02-25-21	6,006,000.00												6,006,000.00
UNITED STATES TREAS BILLS 0.000% Due 04-22-21			4,000,000.00										4,000,000.00
TOTAL	6,006,000.00		4,000,000.00										10,006,000.00
Certificate of Deposit													
Intrust 2/15/21 0.280% Due 02-15-21		11,414.79											11,414.79
Intrust 3/15/21 0.300% Due 03-15-21			13,610.96										13,610.96
Intrust 3/21/29 1.650% Due 03-29-21			153,336.99										153,336.99
Intrust 4/21/21 0.370% Due 04-01-21				18,500.00									18,500.00
Intrust 4/5/21 1.480% Due 04-05-21				37,920.21									37,920.21
Intrust 4/15/21 0.320% Due 04-15-21				13,457.53									13,457.53

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
 Beginning January 31, 2021

Security	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
Intrust 4/18/21 0.080% Due 04-18-21				509.59									509.59
Intrust 4/29/21 0.059% Due 04-29-21				436.44									436.44
Capitol Federal 5/7/21 0.400% Due 05-07-21					9,972.60								9,972.60
Capitol Federal 5/17/21 1.670% Due 05-17-21				78,947.53									78,947.53
Capitol Federal 6/1/21 0.300% Due 06-01-21						15,000.00							15,000.00
Capitol Federal 6/15/21 1.680% Due 06-15-21							84,092.05						84,092.05
Capitol Federal 6/15/21 0.130% Due 06-15-21								2,959.73					2,959.73
Intrust 6/29/21 0.068% Due 06-29-21							843.95						843.95
Capitol Federal 7/15/21 1.670% Due 07-15-21									61,767.12				61,767.12
Capitol Federal 7/15/21 0.140% Due 07-15-21											3,532.60		3,532.60
Capitol Federal 7/18/21 0.080% Due 07-18-21												1,008.22	1,008.22
Capitol Federal 8/16/21 1.680% Due 08-16-21												65,473.97	65,473.97

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning January 31, 2021

Security	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
Capitol Federal 8/21/21								5,876.71					5,876.71
0.130% Due 08-21-21 Intrust 8/29/21								1,237.15					1,237.15
0.071% Due 08-29-21 Capitol Federal 8/31/21								7,000.00					7,000.00
0.140% Due 08-31-21 Capitol Federal 9/1/21									6,539.73				6,539.73
0.140% Due 09-01-21 INTRUST 9/1/21									3,649.32				3,649.32
0.090% Due 09-01-21 Intrust 9/1/21 .11%									4,128.77				4,128.77
0.110% Due 09-01-21 Capitol Federal 10/1/21										7,115.07			7,115.07
0.140% Due 10-01-21 CAPITOL FEDERAL 10/1/21 LKS										4,465.75			4,465.75
0.100% Due 10-01-21 Capitol Federal 10/1/21 .08%										650.96			650.96
0.080% Due 10-01-21 Intrust 10/1/21										4,580.82			4,580.82
0.110% Due 10-01-21 Intrust 10/1/21 .08%										650.96			650.96
0.080% Due 10-01-21 Intrust 10/29/21										1,638.00			1,638.00
0.073% Due 10-29-21 Capitol Federal 11/1/21											4,130.14		4,130.14
0.090% Due 11-01-21													

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
 Beginning January 31, 2021

Security	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
Capitol Federal 11/2/21											4,556.71		4,556.71
0.120% Due 11-02-21 Intrust 11/29/21											1,898.96		1,898.96
0.076% Due 11-29-21 Capitol Federal 12/1/21												5,705.48	5,705.48
0.140% Due 12-01-21 Capitol Federal 12/1/21 .1%												2,000.00	2,000.00
0.100% Due 12-01-21													
TOTAL		11,414.79	166,947.95	70,823.77	88,920.14	102,895.73	66,307.95	79,587.84	14,317.81	19,101.56	10,585.81	7,705.48	638,608.81
GRAND TOTAL		6,066,616.67	284,538.54	1,107,571.90	107,970.14	157,895.73	66,307.95	86,837.84	78,180.31	19,101.56	10,585.81	62,705.48	11,048,311.94

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
January 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
12-23-2020	4,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 02/02/2021	99.99	3,999,725.00	100.00	3,999,995.56	270.56	0.0
07-24-2020	2,075,000	0.000% Due 02-02-21 FEDERAL NATL MTG ASSN	100.72	2,089,902.75	100.09	2,076,851.88	-13,050.87	-0.6
05-20-2020	1,675,000	1.375% Due 02-26-21 FEDERAL HOME LOAN BANKS BOND	101.82	1,705,459.75	100.26	1,679,429.03	-26,030.71	-1.5
12-30-2019	3,970,000	2.375% 03/12/2021 2.375% Due 03-12-21 FEDERAL HOME LOAN BANKS BOND	100.59	3,993,337.90	100.19	3,977,573.97	-15,763.93	-0.4
10-19-2020	600,000	1.75% 03/12/2021 1.750% Due 03-12-21 FEDERAL NATL MTG ASSN	101.16	606,956.52	100.47	602,817.08	-4,139.44	-0.7
07-24-2020	2,970,000	2.500% Due 04-13-21 FEDERAL NATL MTG ASSN	100.86	2,995,626.40	100.31	2,979,127.61	-16,498.79	-0.6
12-14-2020	650,000	1.250% Due 05-06-21 FEDERAL FARM CREDIT BOND	100.03	650,201.50	100.02	650,137.79	-63.71	0.0
09-28-2020	5,000,000	.15% 05/26/2021 0.150% Due 05-26-21 FEDERAL HOME LOAN BANKS BOND	100.00	4,999,925.00	100.01	5,000,694.45	769.45	0.0
		.125% 09/30/2021 0.125% Due 09-30-21						

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
January 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
08-27-2020	4,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021	103.19	4,127,425.00	102.13	4,085,341.72	-42,083.28	-1.0
03-20-2020	1,000,000	FEDERAL FARM CREDIT BOND 2.625% Due 12-10-21	101.49	1,014,925.00	101.40	1,013,990.10	-934.90	-0.1
11-10-2020	5,000,000	FEDERAL HOME LOAN BANKS BOND 1.45% 02/24/2022	103.32	5,165,825.00	103.03	5,151,616.80	-14,208.20	-0.3
12-22-2020	3,000,000	FEDERAL FARM CREDIT BOND M/W CLBL 2.000% Due 09-09-22 .12% 09/22/2022	100.00	3,000,025.00	100.01	3,000,335.49	310.49	0.0
12-29-2020	2,500,000	FEDERAL FARM CREDIT BOND M/W CLBL 0.120% Due 09-22-22 .2% 06/15/2023 0.200% Due 06-15-23	100.00	2,500,025.00	99.96	2,499,050.10	-974.90	0.0
				36,849,359.82		36,716,961.58	-132,398.24	-0.4
Treasury Notes								
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	100.08	2,463,030.32	-15,344.72	-0.6

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
January 31, 2021

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	101.00	2,487,655.00	100.46	2,474,231.28	-13,423.72	-0.5
12-14-2020	650,000	2.375% Due 04-15-21 UNITED STATES TREAS NTS 2.750% Due 09-15-21	102.00	663,032.50	101.64	660,663.90	-2,368.60	-0.4
				5,629,062.55		5,597,925.50	-31,137.04	-0.6
Cash and Equivalents								
12-30-2020	448,211	FEDERATED HERMES US TREASURY CASH RESERVES	1.00	448,211.15	1.00	448,211.15	0.00	0.0
				448,211.15		448,211.15	0.00	0.0
Treasury Bonds								
05-26-2020	6,006,000	UNITED STATES TREAS BILLS 0.000% Due 02-25-21	99.89	5,999,647.80	100.00	6,005,801.80	6,154.00	0.1
07-24-2020	4,000,000	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	99.90	3,996,139.44	99.99	3,999,468.00	3,328.56	0.1
				9,995,787.24		10,005,269.80	9,482.56	0.1
Certificate of Deposit								
06-12-2020	6,000,000	Intrust 2/15/21 0.280% Due 02-15-21	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
06-12-2020	6,000,000	Intrust 3/15/21 0.300% Due 03-15-21	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
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
04-01-2020	5,000,000	Intrust 4/21/21 0.370% Due 04-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
January 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
04-05-2020	2,562,176	Intrust 4/5/21 1.480% Due 04-05-21	100.00	2,562,176.35	100.00	2,562,176.35	0.00	0.0
06-12-2020	5,000,000	Intrust 4/15/21 0.320% Due 04-15-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
01-15-2021	2,500,000	Intrust 4/18/21 0.080% Due 04-18-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
01-29-2021	3,000,000	Intrust 4/29/21 0.059% Due 04-29-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
05-08-2020	2,500,000	Capitol Federal 5/7/21 0.400% Due 05-07-21	100.00	2,500,000.00	100.00	2,500,000.00	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
06-01-2020	5,000,000	Capitol Federal 6/1/21 0.300% Due 06-01-21	100.00	5,000,000.00	100.00	5,000,000.00	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
09-11-2020	3,000,000	Capitol Federal 6/15/21 0.130% Due 06-15-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
01-29-2021	3,000,000	Intrust 6/29/21 0.068% Due 06-29-21	100.00	3,000,000.00	100.00	3,000,000.00	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
09-11-2020	3,000,000	Capitol Federal 7/15/21 0.140% Due 07-15-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
01-15-2021	2,500,000	Capitol Federal 7/18/21 0.080% Due 07-18-21	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
09-25-2020	5,000,000	Capitol Federal 8/21/21 0.130% Due 08-21-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
01-29-2021	3,000,000	Intrust 8/29/21 0.071% Due 08-29-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
08-31-2020	5,000,000	Capitol Federal 8/31/21 0.140% Due 08-31-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
January 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
09-25-2020	5,000,000	Capitol Federal 9/1/21 0.140% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
11-09-2020	5,000,000	INTRUST 9/1/21 0.090% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
12-01-2020	5,000,000	Intrust 9/1/21 .11% 0.110% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
09-25-2020	5,000,000	Capitol Federal 10/1/21 0.140% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
11-09-2020	5,000,000	CAPITOL FEDERAL 10/1/21 LKS	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
12-08-2020	1,000,000	Capitol Federal 10/1/21 .08% 0.080% Due 10-01-21	100.00	1,000,000.00	100.00	1,000,000.00	0.00	0.0
12-01-2020	5,000,000	Intrust 10/1/21 0.110% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
12-08-2020	1,000,000	Intrust 10/1/21 .08% 0.080% Due 10-01-21	100.00	1,000,000.00	100.00	1,000,000.00	0.00	0.0
01-29-2021	3,000,000	Intrust 10/29/21 0.073% Due 10-29-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
12-01-2020	5,000,000	Capitol Federal 11/1/21 0.090% Due 11-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
10-02-2020	3,500,000	Capitol Federal 11/2/21 0.120% Due 11-02-21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
01-29-2021	3,000,000	Intrust 11/29/21 0.076% Due 11-29-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
10-02-2020	3,500,000	Capitol Federal 12/1/21 0.140% Due 12-01-21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
12-01-2020	2,000,000	Capitol Federal 12/1/21 .1% 0.100% Due 12-01-21	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
				134,062,176.35		134,062,176.35	0.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
 January 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Cash and Equivalents								
		Cash		13,508,003.93		13,508,003.93		
		FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		54.56		54.56		
				13,508,058.49		13,508,058.49		
TOTAL PORTFOLIO				200,492,655.60		200,338,602.88	-154,052.72	-0.1

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
 From 01-01-21 Through 01-31-21

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
05-20-2020	01-14-2021	5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 01/14/2021	4,996,058.35	5,000,000.00	3,941.65	
12-04-2019	01-15-2021	5,000,000	0.000% Due 01-14-21 Capitol Federal 1/15/21 1.670% Due 01-15-21	5,000,000.00	5,000,000.00		0.00
TOTAL GAINS						3,941.65	0.00
TOTAL LOSSES						0.00	0.00
TOTAL REALIZED GAIN/LOSS		3,941.65		9,996,058.35	10,000,000.00	3,941.65	0.00

Columbia Capital Management, LLC
PERFORMANCE REPORT
City of Lawrence
Consolidated
January 31, 2021

<u>Period</u>	<u>Portfolio</u>	<u>90 Day US Treasury Index</u>
Month-to-Date	0.03%	0.01%
Year-to-Date	0.03%	0.01%
Inception-to-Date	6.15%	5.41%

Columbia Capital Management, LLC
PERFORMANCE REPORT - COMPARISON
City of Lawrence
Consolidated
January 31, 2021

<u>Period</u>	<u>Portfolio 2020</u>	<u>Portfolio 2021</u>
Month-to-Date	0.17%	0.03%
Year-to-Date	0.17%	0.03%
Inception-to-Date	5.17%	6.15%

Columbia Capital Management, LLC
MODEL PORTFOLIO TRACKING
City of Lawrence

January 31, 2021

Primary Liquidity

Item	Holding	Value
1	US Bank	12,904,986
2	MIP	17,210
3		
Total		<u>12,922,196</u>

Portfolio Target 15,000,000
(Below Target) (2,077,804)

Secondary Liquidity

Item	Holding	Value
1	Cap Fed CDs	10,010,364
2	From TDA	0
3		
4		
Total		<u>13,832,794</u>

Portfolio Target 10,000,000
Above Target 3,832,794

Farmland

Item	Holding	Value
1	Agency Securities	1,257,631
2	Treasury Securities	667,478
3	Cash	585,808
Total		<u>2,510,917</u>

Portfolio Target n/a

Capital & Bond

Item	Holding	Value
1	From TDA	30,446,328
2		
3		
Total		<u>30,446,328</u>

Portfolio Target 65,000,000
(Below Target) (34,553,672)

Income

Item	Holding	Value
1	From TDA	145,091,176
2		
3		
Total		<u>145,091,176</u>

Portfolio Target n/a

Columbia Capital Management, LLC
COLLATERAL PRICING
City of Lawrence
 January 29, 2021

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	12/31/21	LoC	n/a	20,000,000	100.000		20,000,000	100.0%	20,000,000
Total										20,250,000

Current Bank Balance: 12,904,986

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	104.743	0.106	892,176	100.0%	892,176
3	FN MA0658	Mtge 2/1/2021	Agency	31417YWU7	0	100.000	0.000	0	100.0%	0
4	FN AS0324	Mtge 8/1/2023	Agency	3138W9LE8	7,219,362	104.724	0.082	622,507	100.0%	622,507
5	FG J25616	Mtge 9/1/2023	Agency	31307EGZ1	7,000,000	104.747	0.092	677,095	100.0%	677,095
6	FN MA1385	Mtge 3/1/2023	Agency	31418ARF7	8,000,000	104.273	0.077	642,699	100.0%	642,699
7	FN AE3066	Mtge 9/1/2025	Agency	31419DMQ1	16,500,000	106.306	0.043	750,815	100.0%	750,815
8	FNR 2012-129 GD	Mtge 12/25/2027	Agency	3136AAEF8	2,000,000	102.359	0.221	452,600	100.0%	452,600
9	FG E03024	Mtge 1/1/2027	Agency	31294MLD1	10,000,000	104.986	0.180	1,884,954	100.0%	1,884,954
10	FG J23070	Mtge 4/1/2023	Agency	31307BMT4	7,000,000	104.295	0.084	610,476	100.0%	610,476
11	FN AS0324	Mtge 8/1/2023	Agency	3138W9LE8	1,000,000	104.724	0.082	86,227	100.0%	86,227
12	FHS 287 150	Mtge 10/15/2027	Agency	31283AEX4	2,000,000	102.195	0.192	393,051	100.0%	393,051
13	FN AB9171	Mtge 4/1/2028	Agency	31417GFM3	2,500,000	105.002	0.233	611,194	100.0%	611,194
14	FN AL1366	Mtge 2/1/2027	Agency	3138EHQU9	6,000,000	104.984	0.156	980,041	100.0%	980,041
15	FN AB6818	Mtge 11/1/2022	Agency	31417DSG9	25,156,926	100.516	0.055	1,398,888	100.0%	1,398,888
16	FN AS2870	Mtge 7/1/2029	Agency	3138WCFL2	3,000,000	106.477	0.266	850,267	100.0%	850,267
17	FG J32852	Mtge 10/1/2025	Agency	31307PEZ8	2,132,254	104.957	0.249	557,252	100.0%	557,252
18	FH 1B7739	Mtge 11/1/2040	Agency	3128QP7B2	25,000,000	103.479	0.029	753,669	100.0%	753,669
19	FG J32852	Mtge 10/1/2025	Agency	31307PEZ8	18,000,000	104.957	0.249	4,704,195	100.0%	4,704,195
20	FN AL1366	Mtge 2/1/2027	Agency	3138EHQU9	8,000,000	104.984	0.156	1,306,721	100.0%	1,306,721
21	GNR 2015-115 A	Mtge 1/16/2045	Agency	38379KB80	4,000,000	101.492	0.334	1,355,191	100.0%	1,355,191
22	FN BM3504	Mtge 3/1/2031	Agency	3140J73N3	11,000,000	105.002	0.508	5,866,060	100.0%	5,866,060
23	FN BM3544	Mtge 6/1/2031	Agency	3140J75E1	8,500,000	106.384	0.538	4,861,954	100.0%	4,861,954
24	FN BM3544	Mtge 6/1/2031	Agency	3140J75E1	10,000,000	106.384	0.538	5,719,946	100.0%	5,719,946
25	FG G14989	Mtge 2/1/2024	Agency	3128MDXS7	24,500,000	104.741	0.122	3,122,745	100.0%	3,122,745
26	FH 840234	Mtge 11/1/2045	Agency	31347AHK3	12,000,000	103.701	0.175	2,178,963	100.0%	2,178,963

Columbia Capital Management, LLC
COLLATERAL PRICING
City of Lawrence
January 29, 2021

27	FN BC0144	Mtge	1/1/2046	Agency	3140EUES4	20,991,773	103.529	0.219	4,769,278	100.0%	4,769,278
28	FG J35797	Mtge	12/1/2031	Agency	31307SNN9	5,745,000	105.260	0.489	2,958,964	100.0%	2,958,964
29	FN BM3544	Mtge	6/1/2031	Agency	3140J75E1	8,000,000	106.384	0.538	4,575,957	100.0%	4,575,957
30	FN AK7766	Mtge	3/1/2027	Agency	3138ECTY9	15,000,000	105.001	0.139	2,190,870	100.0%	2,190,870
31	FN AS4209	Mtge	1/1/2025	Agency	3138WDVB4	24,000,000	104.396	0.187	4,695,218	100.0%	4,695,218
32	FNR 2012-129 GD	Mtge	12/25/2027	Agency	3136AAEF8	12,000,000	102.359	0.221	2,715,597	100.0%	2,715,597
33	FN AB4667	Mtge	3/1/2027	Agency	31417BFH5	25,000,000	105.137	0.165	4,346,683	100.0%	4,346,683
34	FN AS2870	Mtge	7/1/2029	Agency	3138WCFL2	7,500,000	106.477	0.266	2,125,668	100.0%	2,125,668
35	FG J14503	Mtge	2/1/2026	Agency	3128PUAC6	40,000,000	106.525	0.084	3,599,876	100.0%	3,599,876
Total											
										73,507,797	

Current Bank Balance: 68,000,000
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	FG G15882	Mtge 6/1/2029	Agency	3128MEXK2	15,697,000	104.435	0.405	6,633,158	100.0%	6,633,158
3	FR RE6051	Mtge 7/1/2050	Agency	3133N3WL4	12,000,000	103.927	0.822	10,256,542	100.0%	10,256,542
4	FHR 4341 MJ	Mtge 11/15/2031	Agency	3137BAML3	10,325,000	106.259	0.246	2,695,753	100.0%	2,695,753
5	FHR 4608 EA	Mtge 8/15/2042	Agency	3137BR6N0	11,000,000	107.001	0.376	4,430,777	100.0%	4,430,777
6	FHR 4621 HK	Mtge 10/15/2046	Agency	3137BSGH0	14,655,000	101.244	0.335	4,966,792	100.0%	4,966,792
7	FHR 4621 HK	Mtge 10/15/2046	Agency	3137BSGH0	15,000,000	101.244	0.335	5,083,718	100.0%	5,083,718
8	FHR 4646 TA	Mtge 4/15/2028	Agency	3137BUFY9	15,017,960	101.755	0.294	4,493,224	100.0%	4,493,224
9	FN AL7838	Mtge 10/1/2035	Agency	3138EQV82	10,800,000	110.724	0.487	5,821,597	100.0%	5,821,597
10	FN BQ9371	Mtge 1/1/2051	Agency	3140KVMV9	8,261,492	105.961	0.998	8,740,799	100.0%	8,740,799
11	FN CA6064	Mtge 6/1/2050	Agency	3140QDW26	20,000,000	103.925	0.759	15,773,953	100.0%	15,773,953
Total										
										69,146,313

Current Bank Balance: 66,062,176
Collateral Sufficient? Yes

CAPITAL & BOND



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Capital and Bond Portfolio
January 31, 2021

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	23,645,000	24,002,847.65	23,903,262.16	78.7	1.3	299,856.25
Treasury Bonds	6,006,000	5,999,647.80	6,005,801.80	19.8	0.0	0.00
	29,651,000	30,002,495.45	29,909,063.96	98.5	1.0	299,856.25
Cash and Equiv.						
Cash and Equivalents	448,211	448,216.33	448,216.33	1.5	0.0	25.10
	448,211	448,216.33	448,216.33	1.5	0.0	25.10
TOTAL PORTFOLIO	30,099,211	30,450,711.78	30,357,280.29	100.0	1.0	299,881.35

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
January 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Agency Securities											
1,000,000	FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22	101.49	1,014,925.00	101.40	1,013,990.10	6,323.61	1,020,313.71	3.3	0.13	1.43	1.06
2,500,000	FEDERAL FARM CREDIT BOND M/W CLBL .2% 06/15/2023 0.200% Due 06-15-23	100.00	2,500,025.00	99.96	2,499,050.10	638.89	2,499,688.99	8.2	0.22	0.20	2.37
3,000,000	FEDERAL FARM CREDIT BOND M/W CLBL .12% 09/22/2022 0.120% Due 09-22-22	100.00	3,000,025.00	100.01	3,000,335.49	390.00	3,000,725.49	9.9	0.11	0.12	0.39
5,000,000	FEDERAL HOME LOAN BANKS BOND 2% 09/09/2022 2.000% Due 09-09-22	103.32	5,165,825.00	103.03	5,151,616.80	39,444.44	5,191,061.24	17.0	0.11	1.94	1.58
5,000,000	FEDERAL HOME LOAN BANKS BOND .125% 09/30/2021 0.125% Due 09-30-21	100.00	4,999,925.00	100.01	5,000,694.45	2,083.33	5,002,777.78	16.5	0.10	0.12	0.67
1,470,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21	101.31	1,489,237.90	100.19	1,472,804.47	9,932.71	1,482,737.17	4.9	0.07	1.75	0.12
1,675,000	FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021 2.375% Due 03-12-21	101.82	1,705,459.75	100.26	1,679,429.03	15,359.98	1,694,789.02	5.5	0.05	2.37	0.12

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
January 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
4,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021 2.625% Due 12-10-21	103.19	4,127,425.00	102.13	4,085,341.72	14,875.00	4,100,216.72	13.5	0.14	2.57	0.85
			24,002,847.65		23,903,262.16	89,047.97	23,992,310.13	78.7	0.12	1.25	0.98
Cash and Equivalents											
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		5.18		5.18		5.18	0.0			
448,211	FEDERATED HERMES US TREASURY CASH RESERVES	1.00	448,211.15	1.00	448,211.15		448,211.15	1.5			0.00
			448,216.33		448,216.33	0.00	448,216.33	1.5	0.00	0.00	0.00
Treasury Bonds											
6,006,000	UNITED STATES TREAS BILLS 0.000% Due 02-25-21	99.89	5,999,647.80	100.00	6,005,801.80	0.00	6,005,801.80	19.8	0.05	0.00	0.07
			5,999,647.80		6,005,801.80	0.00	6,005,801.80	19.8	0.05	0.00	0.07
			30,450,711.78		30,357,280.29	89,047.97	30,446,328.26	100.0	0.10	0.99	0.79

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 12-31-20 to 01-31-21

Portfolio Value on 12-31-20	35,375,516.14
Accrued Interest	64,059.95
Contributions	0.00
Withdrawals	-5,000,041.63
Realized Gains	97.50
Unrealized Gains	-18,296.89
Interest	5.18
Dividends	0.00
Change in Accrued Interest	24,988.02
Portfolio Value on 01-31-21	30,357,280.29
Accrued Interest	89,047.97
Average Capital	32,697,617.77
Total Gain before Fees	6,793.81
IRR for 0.08 Years	0.02%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 04-01-17 to 01-31-21

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	47,490,831.63
Withdrawals	-90,741,081.40
Transfers In	91,781,685.89
Transfers Out	-20,023,600.00
Realized Gains	888,337.87
Unrealized Gains	-93,431.49
Interest	1,051,158.16
Dividends	3,379.63
Change in Accrued Interest	89,047.97
Portfolio Value on 01-31-21	30,357,280.29
Accrued Interest	89,047.97
Average Capital	31,792,351.10
Total Gain before Fees	1,938,492.14
IRR for 3.83 Years	6.10%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Capital and Bond Portfolio
January 31, 2021

Summary Information

	Totals		Weighted Averages
Par Value	29,651,000	Average Curr. Yld	1.00
Market Value	29,909,063.96	Average Maturity (yrs)	0.93
Total Cost	30,002,495.45	Average Coupon (%)	1.02
Net Gain/Loss	-93,431.49	Average Duration	0.92
Annual Income	299,856.25	Average Moody Rating	Aaa
Number of Issues	9	Average S&P Rating	AA+

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	8	23,903,262.16	79.9	1.3	1.278%	1.1
Not Rated	1	6,005,801.80	20.1	0.0	0.000%	0.1

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	7	18,902,567.71	63.2	1.6	1.583%	1.3
Not Rated	2	11,006,496.25	36.8	0.1	0.057%	0.3

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
January 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
05-20-2020	1,675,000	FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021	101.82	1,705,459.75	100.26	1,679,429.03	-26,030.71	-1.5
05-20-2020	1,470,000	FEDERAL HOME LOAN BANKS BOND 2.375% Due 03-12-21	101.31	1,489,237.90	100.19	1,472,804.47	-16,433.43	-1.1
09-28-2020	5,000,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021	100.00	4,999,925.00	100.01	5,000,694.45	769.45	0.0
08-27-2020	4,000,000	FEDERAL HOME LOAN BANKS BOND 1.750% Due 03-12-21	103.19	4,127,425.00	102.13	4,085,341.72	-42,083.28	-1.0
03-20-2020	1,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021	101.49	1,014,925.00	101.40	1,013,990.10	-934.90	-0.1
11-10-2020	5,000,000	FEDERAL FARM CREDIT BOND 1.45% 02/24/2022	103.32	5,165,825.00	103.03	5,151,616.80	-14,208.20	-0.3
12-22-2020	3,000,000	FEDERAL HOME LOAN BANKS BOND 2% 09/09/2022	100.00	3,000,025.00	100.01	3,000,335.49	310.49	0.0
		FEDERAL FARM CREDIT BOND M/W CLBL .12% 09/22/2022						
		0.120% Due 09-22-22						

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
January 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-29-2020	2,500,000	FEDERAL FARM CREDIT BOND M/W CLBL .2% 06/15/2023 0.200% Due 06-15-23	100.00	2,500,025.00	99.96	2,499,050.10	-974.90	0.0
				24,002,847.65		23,903,262.16	-99,585.49	-0.4
Cash and Equivalents								
12-30-2020	448,211	FEDERATED HERMES US TREASURY CASH RESERVES	1.00	448,211.15	1.00	448,211.15	0.00	0.0
				448,211.15		448,211.15	0.00	0.0
Treasury Bonds								
05-26-2020	6,006,000	UNITED STATES TREAS BILLS 0.000% Due 02-25-21	99.89	5,999,647.80	100.00	6,005,801.80	6,154.00	0.1
				5,999,647.80		6,005,801.80	6,154.00	0.1
Cash and Equivalents								
		FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		5.18		5.18		
				5.18		5.18		
TOTAL PORTFOLIO				30,450,711.78		30,357,280.29	-93,431.49	-0.3

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 01-01-21 Through 01-31-21

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
05-20-2020	01-14-2021	5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 01/14/2021 0.000% Due 01-14-21	4,996,058.35	5,000,000.00	3,941.65	
TOTAL GAINS						3,941.65	0.00
TOTAL LOSSES						0.00	0.00
TOTAL REALIZED GAIN/LOSS				3,941.65		3,941.65	0.00

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 01-01-21 Through 01-31-21

Ex-Date	Pay-Date	Security	Amount
Cash and Equivalents			
01-29-2021	01-29-2021	FEDERATED HERMES US TREASURY CASH RESERVES	3.81
01-29-2021	01-29-2021	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	1.37
			5.18
NET INCOME			5.18

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Capital and Bond Portfolio
From 01-01-21 To 01-31-21

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO					
01-01-2021			Beginning Balance		41.63
01-14-2021	01-14-2021	dp	Sale	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 01/14/2021 0.000% Due 01-14-21	5,000,000.00
01-15-2021	01-15-2021	lo	Withdrawal	from Portfolio	-5,000,041.63
01-29-2021	01-29-2021	dp	Interest	FEDERATED HERMES US TREASURY CASH RESERVES	3.81
01-29-2021	01-29-2021	dp	Interest	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	1.37
01-31-2021			Ending Balance		5.18

INCOME



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Income Portfolio
January 31, 2021

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	11,545,000	11,589,354.15	11,560,744.55	8.0	0.9	109,406.25
Treasury Bonds	4,000,000	3,996,139.44	3,999,468.00	2.8	0.0	0.00
Treasury Notes	4,924,000	4,966,030.05	4,937,261.60	3.4	2.3	113,868.75
	20,469,000	20,551,523.64	20,497,474.15	14.2	1.1	223,275.00
Cash and Equiv.						
Cash and Equivalents	0	49.32	49.32	0.0	0.0	0.00
Certificate of Deposit	124,062,176	124,062,176.35	124,062,176.35	85.8	0.4	533,930.21
	124,062,176	124,062,225.67	124,062,225.67	85.8	0.4	533,930.21
TOTAL PORTFOLIO	144,531,176	144,613,749.31	144,559,699.82	100.0	0.5	757,205.21

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
January 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Agency Securities											
2,500,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021	100.16	2,504,100.00	100.19	2,504,769.50	16,892.36	2,521,661.86	1.7	0.07	1.75	0.12
4,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 02/02/2021	99.99	3,999,725.00	100.00	3,999,995.56	0.00	3,999,995.56	2.8	0.02	0.00	0.01
2,075,000	FEDERAL NATL MTG ASSN 0.000% Due 02-02-21	100.72	2,089,902.75	100.09	2,076,851.88	12,284.29	2,089,136.16	1.4	0.09	1.37	0.07
2,970,000	FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	100.86	2,995,626.40	100.31	2,979,127.61	8,765.62	2,987,893.24	2.1	0.08	1.25	0.27
			5,085,529.15		5,055,979.49	21,049.91	5,077,029.40	3.5	0.08	1.30	0.19
			11,589,354.15		11,560,744.55	37,942.27	11,598,686.82	8.0	0.06	0.95	0.11
Cash and Equivalents											
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		49.32		49.32		49.32	0.0			
			49.32		49.32	0.00	49.32	0.0	0.00	0.00	0.00
Certificate of Deposit											
5,000,000	CAPITOL FEDERAL 10/1/21 LKS 0.100% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	1,136.99	5,001,136.99	3.5	0.10	0.10	0.67
5,000,000	Capitol Federal 10/1/21 0.140% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	2,454.79	5,002,454.79	3.5	0.14	0.14	0.66

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
January 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
1,000,000	Capitol Federal 10/1/21 .08%	100.00	1,000,000.00	100.00	1,000,000.00	118.36	1,000,118.36	0.7	0.08	0.08	0.67
5,000,000	Capitol Federal 11/1/21 0.080% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	752.05	5,000,752.05	3.5	0.09	0.09	0.75
3,500,000	Capitol Federal 11/2/21 0.090% Due 11-01-21	100.00	3,500,000.00	100.00	3,500,000.00	1,392.33	3,501,392.33	2.4	0.12	0.12	0.75
3,500,000	Capitol Federal 12/1/21 0.120% Due 11-02-21	100.00	3,500,000.00	100.00	3,500,000.00	1,624.38	3,501,624.38	2.4	0.14	0.14	0.83
2,000,000	Capitol Federal 12/1/21 0.140% Due 12-01-21	100.00	2,000,000.00	100.00	2,000,000.00	334.25	2,000,334.25	1.4	0.10	0.10	0.83
3,500,000	Capitol Federal 5/17/21 .1% 0.100% Due 12-01-21	100.00	3,500,000.00	100.00	3,500,000.00	61,973.01	3,561,973.01	2.4	1.65	1.67	0.29
5,000,000	Capitol Federal 6/1/21 1.670% Due 05-17-21	100.00	5,000,000.00	100.00	5,000,000.00	10,027.40	5,010,027.40	3.5	0.30	0.30	0.33
3,500,000	Capitol Federal 6/15/21 0.300% Due 06-01-21	100.00	3,500,000.00	100.00	3,500,000.00	62,344.11	3,562,344.11	2.4	1.66	1.68	0.36
3,000,000	Capitol Federal 6/15/21 1.680% Due 06-15-21	100.00	3,000,000.00	100.00	3,000,000.00	1,517.26	3,001,517.26	2.1	0.13	0.13	0.37
			6,500,000.00		6,500,000.00	63,861.37	6,563,861.37	4.5	0.95	0.96	0.37
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	42,893.84	2,542,893.84	1.7	1.65	1.67	0.44
3,000,000	Capitol Federal 7/15/21 0.140% Due 07-15-21	100.00	3,000,000.00	100.00	3,000,000.00	1,633.97	3,001,633.97	2.1	0.14	0.14	0.45
			5,500,000.00		5,500,000.00	44,527.81	5,544,527.81	3.8	0.83	0.84	0.45
2,500,000	Capitol Federal 7/18/21 0.080% Due 07-18-21	100.00	2,500,000.00	100.00	2,500,000.00	87.67	2,500,087.67	1.7	0.08	0.08	0.46
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	42,805.48	2,542,805.48	1.7	1.66	1.68	0.53
5,000,000	Capitol Federal 8/21/21 0.130% Due 08-21-21	100.00	5,000,000.00	100.00	5,000,000.00	2,279.45	5,002,279.45	3.5	0.13	0.13	0.55

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
January 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
5,000,000	Capitol Federal 9/1/21 0.140% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	2,454.79	5,002,454.79	3.5	0.14	0.14	0.58
5,000,000	INTRUST 9/1/21 0.090% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	1,023.29	5,001,023.29	3.5	0.09	0.09	0.58
5,000,000	Intrust 10/1/21 0.110% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	919.18	5,000,919.18	3.5	0.11	0.11	0.67
1,000,000	Intrust 10/1/21 .08% 0.080% Due 10-01-21	100.00	1,000,000.00	100.00	1,000,000.00	118.36	1,000,118.36	0.7	0.08	0.08	0.67
3,000,000	Intrust 10/29/21 0.073% Due 10-29-21	100.00	3,000,000.00	100.00	3,000,000.00	12.00	3,000,012.00	2.1	0.07	0.07	0.74
3,000,000	Intrust 11/29/21 0.076% Due 11-29-21	100.00	3,000,000.00	100.00	3,000,000.00	12.49	3,000,012.49	2.1	0.08	0.08	0.83
6,000,000	Intrust 2/15/21 0.280% Due 02-15-21	100.00	6,000,000.00	100.00	6,000,000.00	10,724.38	6,010,724.38	4.2	0.28	0.28	0.04
6,000,000	Intrust 3/15/21 0.300% Due 03-15-21	100.00	6,000,000.00	100.00	6,000,000.00	11,490.41	6,011,490.41	4.2	0.30	0.30	0.12
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	132,723.29	8,132,723.29	5.5	1.63	1.65	0.15
5,000,000	Intrust 4/15/21 0.320% Due 04-15-21	100.00	5,000,000.00	100.00	5,000,000.00	10,213.70	5,010,213.70	3.5	0.32	0.32	0.20
5,000,000	Intrust 4/21/21 0.370% Due 04-01-21	100.00	5,000,000.00	100.00	5,000,000.00	15,458.90	5,015,458.90	3.5	0.37	0.37	0.16
3,000,000	Intrust 4/29/21 0.059% Due 04-29-21	100.00	3,000,000.00	100.00	3,000,000.00	9.70	3,000,009.70	2.1	0.06	0.06	0.24
2,562,176	Intrust 4/5/21 1.480% Due 04-05-21	100.00	2,562,176.35	100.00	2,562,176.35	31,271.19	2,593,447.54	1.8	1.47	1.48	0.17
3,000,000	Intrust 6/29/21 0.068% Due 06-29-21	100.00	3,000,000.00	100.00	3,000,000.00	11.18	3,000,011.18	2.1	0.07	0.07	0.41
3,000,000	Intrust 8/29/21 0.071% Due 08-29-21	100.00	3,000,000.00	100.00	3,000,000.00	11.67	3,000,011.67	2.1	0.07	0.07	0.57
5,000,000	Intrust 9/1/21 .11% 0.110% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	919.18	5,000,919.18	3.5	0.11	0.11	0.58
			<u>124,062,176.35</u>		<u>124,062,176.35</u>	<u>450,749.05</u>	<u>124,512,925.40</u>	<u>85.8</u>	<u>0.43</u>	<u>0.43</u>	<u>0.46</u>

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
January 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Treasury Bonds											
4,000,000	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	99.90	3,996,139.44	99.99	3,999,468.00	0.00	3,999,468.00	2.8	0.06	0.00	0.23
			3,996,139.44		3,999,468.00	0.00	3,999,468.00	2.8	0.06	0.00	0.23
Treasury Notes											
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	100.08	2,463,030.32	25,429.22	2,488,459.54	1.7	0.22	2.25	0.04
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	100.46	2,474,231.28	17,356.03	2,491,587.31	1.7	0.13	2.36	0.20
			4,966,030.05		4,937,261.60	42,785.25	4,980,046.85	3.4	0.18	2.31	0.12
			144,613,749.31		144,559,699.82	531,476.57	145,091,176.40	100.0	0.38	0.52	0.41

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Income Portfolio
From 12-31-20 to 01-31-21

Portfolio Value on 12-31-20	127,074,851.47
Accrued Interest	468,325.48
Contributions	20,000,000.00
Withdrawals	-20,000,010.68
Transfers In	17,500,000.00
Realized Gains	0.00
Unrealized Gains	-15,190.29
Interest	49.32
Dividends	0.00
Change in Accrued Interest	63,151.09
Portfolio Value on 01-31-21	144,559,699.82
Accrued Interest	531,476.57
Average Capital	142,946,401.73
Total Gain before Fees	48,010.12
IRR for 0.08 Years	0.03%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Income Portfolio
From 04-01-17 to 01-31-21

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	240,133,059.21
Withdrawals	-177,578,086.82
Transfers In	238,560,915.03
Transfers Out	-164,103,743.45
Realized Gains	898,900.17
Unrealized Gains	-54,049.49
Interest	6,702,705.17
Dividends	0.00
Change in Accrued Interest	531,476.57
Portfolio Value on 01-31-21	144,559,699.82
Accrued Interest	531,476.57
Average Capital	109,360,827.85
Total Gain before Fees	8,079,032.43
IRR for 3.83 Years	7.39%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Income Portfolio
January 31, 2021

Summary Information

	Totals		Weighted Averages
Par Value	144,531,176	Average Curr. Yld	0.52
Market Value	144,559,650.50	Average Maturity (yrs)	0.41
Total Cost	144,613,699.99	Average Coupon (%)	0.52
Net Gain/Loss	-54,049.49	Average Duration	0.41
Annual Income	757,205.21	Average Moody Rating	Aaa
Number of Issues	39	Average S&P Rating	AA+

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	3	7,442,031.10	5.1	2.1	2.123%	0.1
Not Rated	36	137,117,619.40	94.9	0.4	0.437%	0.4

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	1	2,504,769.50	1.7	1.7	1.750%	0.1
Not Rated	38	142,054,881.00	98.3	0.5	0.503%	0.4

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
January 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
12-23-2020	4,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 02/02/2021	99.99	3,999,725.00	100.00	3,999,995.56	270.56	0.0
07-24-2020	2,075,000	FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	100.72	2,089,902.75	100.09	2,076,851.88	-13,050.87	-0.6
12-30-2019	2,500,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021	100.16	2,504,100.00	100.19	2,504,769.50	669.50	0.0
07-24-2020	2,970,000	FEDERAL NATL MTG ASSN 1.750% Due 03-12-21	100.86	2,995,626.40	100.31	2,979,127.61	-16,498.79	-0.6
		1.250% Due 05-06-21		11,589,354.15		11,560,744.55	-28,609.60	-0.2
Treasury Notes								
12-30-2019	2,461,000	UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021	100.71	2,478,375.05	100.08	2,463,030.32	-15,344.72	-0.6
12-30-2019	2,463,000	UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021	101.00	2,487,655.00	100.46	2,474,231.28	-13,423.72	-0.5
		2.375% Due 04-15-21		4,966,030.05		4,937,261.60	-28,768.44	-0.6

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
January 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Treasury Bonds								
07-24-2020	4,000,000	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	99.90	3,996,139.44	99.99	3,999,468.00	3,328.56	0.1
				3,996,139.44		3,999,468.00	3,328.56	0.1
Certificate of Deposit								
06-12-2020	6,000,000	Intrust 2/15/21 0.280% Due 02-15-21	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
06-12-2020	6,000,000	Intrust 3/15/21 0.300% Due 03-15-21	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
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
04-01-2020	5,000,000	Intrust 4/21/21 0.370% Due 04-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
04-05-2020	2,562,176	Intrust 4/5/21 1.480% Due 04-05-21	100.00	2,562,176.35	100.00	2,562,176.35	0.00	0.0
06-12-2020	5,000,000	Intrust 4/15/21 0.320% Due 04-15-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
01-29-2021	3,000,000	Intrust 4/29/21 0.059% Due 04-29-21	100.00	3,000,000.00	100.00	3,000,000.00	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
06-01-2020	5,000,000	Capitol Federal 6/1/21 0.300% Due 06-01-21	100.00	5,000,000.00	100.00	5,000,000.00	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
09-11-2020	3,000,000	Capitol Federal 6/15/21 0.130% Due 06-15-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
01-29-2021	3,000,000	Intrust 6/29/21 0.068% Due 06-29-21	100.00	3,000,000.00	100.00	3,000,000.00	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

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
January 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
09-11-2020	3,000,000	Capitol Federal 7/15/21 0.140% Due 07-15-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
01-15-2021	2,500,000	Capitol Federal 7/18/21 0.080% Due 07-18-21	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
09-25-2020	5,000,000	Capitol Federal 8/21/21 0.130% Due 08-21-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
01-29-2021	3,000,000	Intrust 8/29/21 0.071% Due 08-29-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
09-25-2020	5,000,000	Capitol Federal 9/1/21 0.140% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
11-09-2020	5,000,000	INTRUST 9/1/21 0.090% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
12-01-2020	5,000,000	Intrust 9/1/21 .11% 0.110% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
09-25-2020	5,000,000	Capitol Federal 10/1/21 0.140% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
11-09-2020	5,000,000	CAPITOL FEDERAL 10/1/21 LKS 0.100% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
12-08-2020	1,000,000	Capitol Federal 10/1/21 .08% 0.080% Due 10-01-21	100.00	1,000,000.00	100.00	1,000,000.00	0.00	0.0
12-01-2020	5,000,000	Intrust 10/1/21 0.110% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
12-08-2020	1,000,000	Intrust 10/1/21 .08% 0.080% Due 10-01-21	100.00	1,000,000.00	100.00	1,000,000.00	0.00	0.0
01-29-2021	3,000,000	Intrust 10/29/21 0.073% Due 10-29-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
12-01-2020	5,000,000	Capitol Federal 11/1/21 0.090% Due 11-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
January 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
10-02-2020	3,500,000	Capitol Federal 11/2/21 0.120% Due 11-02-21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
01-29-2021	3,000,000	Intrust 11/29/21 0.076% Due 11-29-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
10-02-2020	3,500,000	Capitol Federal 12/1/21 0.140% Due 12-01-21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
12-01-2020	2,000,000	Capitol Federal 12/1/21 .1% 0.100% Due 12-01-21	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
				124,062,176.35		124,062,176.35	0.00	0.0
Cash and Equivalents								
		FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		49.32		49.32		
				49.32		49.32		
TOTAL PORTFOLIO				144,613,749.31		144,559,699.82	-54,049.49	0.0

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
From 01-01-21 Through 01-31-21

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
TOTAL REALIZED GAIN/LOSS		0.00		0.00	0.00	0.00	0.00

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Income Portfolio
 From 01-01-21 Through 01-31-21

Ex-Date	Pay-Date	Security	Amount
Cash and Equivalents			
01-29-2021	01-29-2021	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	49.32
			49.32
NET INCOME			49.32

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Income Portfolio
From 01-01-21 To 01-31-21

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO					
01-01-2021			Beginning Balance		10.68
01-15-2021	01-15-2021	wd	Purchase	Capitol Federal 7/18/21 0.080% Due 07-18-21	-2,500,000.00
01-15-2021	01-15-2021	ti	Addition	to Portfolio	17,500,000.00
01-20-2021	01-20-2021	li	Addition	to Portfolio	20,000,000.00
01-29-2021	01-29-2021	lo	Withdrawal	from Portfolio	-20,000,010.68
01-29-2021	01-29-2021	dp	Interest	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	49.32
01-29-2021	01-29-2021	wd	Purchase	Intrust 4/29/21 0.059% Due 04-29-21	-3,000,000.00
01-29-2021	01-29-2021	wd	Purchase	Intrust 6/29/21 0.068% Due 06-29-21	-3,000,000.00
01-29-2021	01-29-2021	wd	Purchase	Intrust 8/29/21 0.071% Due 08-29-21	-3,000,000.00
01-29-2021	01-29-2021	wd	Purchase	Intrust 10/29/21 0.073% Due 10-29-21	-3,000,000.00
01-29-2021	01-29-2021	wd	Purchase	Intrust 11/29/21 0.076% Due 11-29-21	-3,000,000.00
01-31-2021			Ending Balance		49.32

SECONDARY LIQUIDITY



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Secondary
 January 31, 2021

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Cash and Equiv.						
Cash and Equivalents	0	0.06	0.06	0.0	0.0	0.00
Certificate of Deposit	10,000,000	10,000,000.00	10,000,000.00	100.0	0.2	19,000.00
	10,000,000	10,000,000.06	10,000,000.06	100.0	0.2	19,000.00
TOTAL PORTFOLIO	10,000,000	10,000,000.06	10,000,000.06	100.0	0.2	19,000.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Secondary
January 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Cash and Equivalents											
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		0.06		0.06		0.06	0.0			
			0.06		0.06	0.00	0.06	0.0	0.00	0.00	0.00
Certificate of Deposit											
2,500,000	Capitol Federal 5/7/21 0.400% Due 05-07-21	100.00	2,500,000.00	100.00	2,500,000.00	7,342.47	2,507,342.47	25.0	0.40	0.40	0.26
5,000,000	Capitol Federal 8/31/21 0.140% Due 08-31-21	100.00	5,000,000.00	100.00	5,000,000.00	2,934.25	5,002,934.25	50.0	0.14	0.14	0.58
2,500,000	Intrust 4/18/21 0.080% Due 04-18-21	100.00	2,500,000.00	100.00	2,500,000.00	87.67	2,500,087.67	25.0	0.08	0.08	0.21
			10,000,000.00		10,000,000.00	10,364.38	10,010,364.38	100.0	0.19	0.19	0.41
			10,000,000.06		10,000,000.06	10,364.38	10,010,364.44	100.0	0.19	0.19	0.41

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Secondary
From 12-31-20 to 01-31-21

Portfolio Value on 12-31-20	12,500,000.06
Accrued Interest	98,509.59
Contributions	0.00
Withdrawals	0.00
Transfers Out	-2,593,336.99
Realized Gains	0.00
Unrealized Gains	0.00
Interest	93,336.99
Dividends	0.00
Change in Accrued Interest	-88,145.21
Portfolio Value on 01-31-21	10,000,000.06
Accrued Interest	10,364.38
Average Capital	11,176,357.11
Total Gain before Fees	5,191.78
IRR for 0.08 Years	0.05%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Secondary
From 04-01-17 to 01-31-21

Portfolio Value on 04-01-17	20,000,000.00
Accrued Interest	178,506.85
Contributions	4,956,903.82
Withdrawals	-5,065,530.10
Transfers In	16,383,791.78
Transfers Out	-27,209,768.78
Realized Gains	31,362.03
Unrealized Gains	0.00
Interest	903,241.31
Dividends	0.00
Change in Accrued Interest	-168,142.47
Portfolio Value on 01-31-21	10,000,000.06
Accrued Interest	10,364.38
Average Capital	13,195,236.45
Total Gain before Fees	766,460.87
IRR for 3.83 Years	5.81%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Secondary
 January 31, 2021

Summary Information

	Totals		Weighted Averages
Par Value	10,000,000	Average Curr. Yld	0.19
Market Value	10,000,000.00	Average Maturity (yrs)	0.41
Total Cost	10,000,000.00	Average Coupon (%)	0.19
Net Gain/Loss	0.00	Average Duration	0.41
Annual Income	19,000.00	Average Moody Rating	NR
Number of Issues	3	Average S&P Rating	NR

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	3	10,000,000.00	100.0	0.2	0.190%	0.4

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	3	10,000,000.00	100.0	0.2	0.190%	0.4

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Secondary
 January 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Certificate of Deposit								
01-15-2021	2,500,000	Intrust 4/18/21 0.080% Due 04-18-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
05-08-2020	2,500,000	Capitol Federal 5/7/21 0.400% Due 05-07-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
08-31-2020	5,000,000	Capitol Federal 8/31/21 0.140% Due 08-31-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
				10,000,000.00		10,000,000.00	0.00	0.0
Cash and Equivalents								
		FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		0.06		0.06		
				0.06		0.06		
TOTAL PORTFOLIO				10,000,000.06		10,000,000.06	0.00	0.0

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Secondary
From 01-01-21 Through 01-31-21

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
12-04-2019	01-15-2021	5,000,000	Capitol Federal 1/15/21 1.670% Due 01-15-21	5,000,000.00	5,000,000.00		0.00
TOTAL GAINS						0.00	0.00
TOTAL LOSSES						0.00	0.00
TOTAL REALIZED GAIN/LOSS		0.00		5,000,000.00	5,000,000.00	0.00	0.00

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Secondary
From 01-01-21 Through 01-31-21

Ex-Date	Pay-Date	Security	Amount
Certificate of Deposit			
01-15-2021	01-15-2021	Capitol Federal 1/15/21 1.670% Due 01-15-21	93,336.99
			93,336.99
NET INCOME			93,336.99

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Secondary
From 01-01-21 To 01-31-21

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO					
01-01-2021			Beginning Balance		0.06
01-31-2021			Ending Balance		0.06

OUTSIDE ACCOUNTS



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Outside
 January 31, 2021

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Cash and Equiv.						
Cash and Equivalents	0	12,922,195.56	12,922,195.56	100.0	0.0	0.00
	0	12,922,195.56	12,922,195.56	100.0	0.0	0.00
TOTAL PORTFOLIO	0	12,922,195.56	12,922,195.56	100.0	0.0	0.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Outside
 January 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Cash and Equivalents											
	Cash		12,922,195.56		12,922,195.56		12,922,195.56	100.0			
			12,922,195.56		12,922,195.56	0.00	12,922,195.56	100.0	0.00	0.00	0.00
			12,922,195.56		12,922,195.56	0.00	12,922,195.56	100.0	0.00	0.00	0.00

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Outside
From 12-31-20 to 01-31-21

Portfolio Value on 12-31-20	15,832,718.48
Contributions	0.00
Withdrawals	0.00
Transfers Out	-2,917,704.41
Realized Gains	0.00
Unrealized Gains	0.00
Interest	7,181.49
Dividends	0.00
Portfolio Value on 01-31-21	12,922,195.56
Average Capital	15,738,598.98
Total Gain before Fees	7,181.49
IRR for 0.08 Years	0.05%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Outside
From 04-01-17 to 01-31-21

Portfolio Value on 04-01-17	43,053,321.50
Accrued Interest	192,304.84
Contributions	0.00
Withdrawals	0.00
Transfers In	161,583,248.72
Transfers Out	-192,631,960.35
Realized Gains	0.00
Unrealized Gains	0.00
Interest	917,585.69
Dividends	0.00
Change in Accrued Interest	-192,304.84
Portfolio Value on 01-31-21	12,922,195.56
Accrued Interest	0.00
Average Capital	32,156,377.49
Total Gain before Fees	725,280.85
IRR for 3.83 Years	2.26%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Outside
 January 31, 2021

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
 January 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Cash and Equivalents								
		Cash		12,922,195.56		12,922,195.56		
				12,922,195.56		12,922,195.56		
TOTAL PORTFOLIO				12,922,195.56		12,922,195.56	0.00	0.0

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Outside
 From 01-01-21 Through 01-31-21

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
TOTAL REALIZED GAIN/LOSS		0.00		0.00	0.00	0.00	0.00

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Outside
From 01-01-21 Through 01-31-21

Ex-Date	Pay-Date	Security	Amount
Cash and Equivalents			
01-31-2021	01-31-2021	Cash	137.38
01-31-2021	01-31-2021	Cash	7,044.11
			7,181.49
NET INCOME			7,181.49

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Outside
From 01-01-21 To 01-31-21

<u>Trade Date</u>	<u>Settle Date</u>	<u>Tran Code</u>	<u>Activity</u>	<u>Security</u>	<u>Amount</u>
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No transactions were found!

FARMLAND ESCROW



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Farmland Escrow
 January 31, 2021

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	1,250,000	1,257,158.02	1,252,954.87	50.1	1.3	15,975.00
Treasury Notes	650,000	663,032.50	660,663.90	26.4	2.7	17,875.00
	1,900,000	1,920,190.52	1,913,618.77	76.6	1.8	33,850.00
Cash and Equiv.						
Cash and Equivalents	0	585,808.37	585,808.37	23.4	0.0	0.00
	0	585,808.37	585,808.37	23.4	0.0	0.00
TOTAL PORTFOLIO	1,900,000	2,505,998.89	2,499,427.14	100.0	1.4	33,850.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Farmland Escrow
January 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Agency Securities											
650,000	FEDERAL FARM CREDIT BOND .15% 05/26/2021	100.03	650,201.50	100.02	650,137.79	176.04	650,313.84	26.0	0.08	0.15	0.32
600,000	FEDERAL NATL MTG ASSN 0.150% Due 05-26-21 2.500% Due 04-13-21	101.16	606,956.52	100.47	602,817.08	4,500.00	607,317.08	24.1	0.15	2.49	0.20
			1,257,158.02		1,252,954.87	4,676.04	1,257,630.91	50.1	0.11	1.27	0.26
Cash and Equivalents											
	Cash		585,808.37		585,808.37		585,808.37	23.4			
			585,808.37		585,808.37	0.00	585,808.37	23.4	0.00	0.00	0.00
Treasury Notes											
650,000	UNITED STATES TREAS NTS 2.750% Due 09-15-21	102.00	663,032.50	101.64	660,663.90	6,814.23	667,478.13	26.4	0.10	2.71	0.61
			663,032.50		660,663.90	6,814.23	667,478.13	26.4	0.10	2.71	0.61
			2,505,998.89		2,499,427.14	11,490.27	2,510,917.41	100.0	0.08	1.35	0.29

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Farmland Escrow
From 12-31-20 to 01-31-21

Portfolio Value on 12-31-20	2,501,853.69
Accrued Interest	8,628.29
Contributions	0.00
Withdrawals	0.00
Realized Gains	0.00
Unrealized Gains	-2,445.55
Interest	19.00
Dividends	0.00
Change in Accrued Interest	2,861.98
Portfolio Value on 01-31-21	2,499,427.14
Accrued Interest	11,490.27
Average Capital	2,510,481.98
Total Gain before Fees	435.43
IRR for 0.08 Years	0.02%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Farmland Escrow
From 04-01-17 to 01-31-21

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	-2,297,154.85
Realized Gains	33,257.40
Unrealized Gains	-6,571.75
Interest	165,548.61
Dividends	0.00
Change in Accrued Interest	11,490.27
Portfolio Value on 01-31-21	2,499,427.14
Accrued Interest	11,490.27
Average Capital	3,311,047.31
Total Gain before Fees	203,724.53
IRR for 3.83 Years	6.15%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Farmland Escrow
January 31, 2021

Summary Information

	Totals		Weighted Averages
Par Value	1,900,000	Average Curr. Yld	1.77
Market Value	1,913,618.77	Average Maturity (yrs)	0.39
Total Cost	1,920,190.52	Average Coupon (%)	1.79
Net Gain/Loss	-6,571.75	Average Duration	0.38
Annual Income	33,850.00	Average Moody Rating	Aaa
Number of Issues	3	Average S&P Rating	NR

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	1	650,137.79	34.0	0.1	0.150%	0.3
Not Rated	2	1,263,480.98	66.0	2.6	2.631%	0.4

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	3	1,913,618.77	100.0	1.8	1.788%	0.4

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Farmland Escrow
January 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
10-19-2020	600,000	FEDERAL NATL MTG ASSN	101.16	606,956.52	100.47	602,817.08	-4,139.44	-0.7
12-14-2020	650,000	2.500% Due 04-13-21 FEDERAL FARM CREDIT BOND .15% 05/26/2021 0.150% Due 05-26-21	100.03	650,201.50	100.02	650,137.79	-63.71	0.0
				1,257,158.02		1,252,954.87	-4,203.15	-0.3
Treasury Notes								
12-14-2020	650,000	UNITED STATES TREAS NTS 2.750% Due 09-15-21	102.00	663,032.50	101.64	660,663.90	-2,368.60	-0.4
				663,032.50		660,663.90	-2,368.60	-0.4
Cash and Equivalents								
		Cash		585,808.37		585,808.37		
				585,808.37		585,808.37		
TOTAL PORTFOLIO				2,505,998.89		2,499,427.14	-6,571.75	-0.3

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Farmland Escrow
 From 01-01-21 Through 01-31-21

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
TOTAL REALIZED GAIN/LOSS		0.00		0.00	0.00	0.00	0.00

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Farmland Escrow
From 01-01-21 Through 01-31-21

Ex-Date	Pay-Date	Security	Amount
Treasury Bills			
01-28-2021	01-28-2021	UNITED STATES TREAS BILLS 0.000% Due 01-28-21	440.97
01-28-2021	01-28-2021	UNITED STATES TREAS BILLS 0.000% Due 01-28-21	0.00
			440.97
NET INCOME			440.97

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Farmland Escrow
From 01-01-21 To 01-31-21

<u>Trade Date</u>	<u>Settle Date</u>	<u>Tran Code</u>	<u>Activity</u>	<u>Security</u>	<u>Amount</u>
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No transactions were found!