



August 2024
Security Investment Report
City of Lawrence, Kansas



City of Lawrence, Kansas

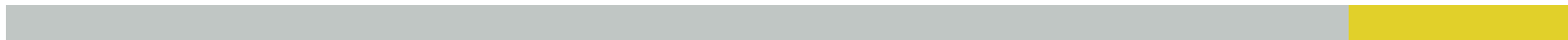
TABLE OF CONTENTS

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
August 31, 2024

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	94,653,000	93,646,977.42	94,027,439.14	33.1	5.1	1,855,704.25
Municipal Bonds	350,000	350,025.00	350,000.00	0.1	0.0	1,925.00
Treasury Notes	33,459,000	32,610,443.84	33,058,484.04	11.6	4.3	801,723.75
	128,462,000	126,607,446.26	127,435,923.18	44.9	4.9	2,659,353.00
Cash and Equiv.						
Cash and Equivalents	1,363,768	23,687,243.96	23,687,243.96	8.3	0.0	0.00
Certificate of Deposit	114,776,000	114,776,000.00	114,776,000.00	40.4	4.9	5,731,736.40
Treasury Bills	18,292,000	17,997,532.97	18,209,274.97	6.4	3.7	0.00
	134,431,768	156,460,776.93	156,672,518.93	55.1	4.0	5,731,736.40
TOTAL PORTFOLIO	262,893,768	283,068,223.19	284,108,442.11	100.0	4.4	8,391,089.40

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
August 31, 2024

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
15,581,000	FHLB 0%24 DUE 09/06/24 0.000% Due 09-06-24	99.01	15,426,503.07	99.90	15,565,518.56	0.00	15,565,518.56	5.5	5.97	0.02
6,125,000	FHLB 0%24 DUE 09/09/24 0.000% Due 09-09-24	99.62	6,101,845.28	99.86	6,116,305.93	0.00	6,116,305.93	2.2	5.69	0.02
5,000,000	FHLB 0%24 DUE 11/08/24 0.000% Due 11-08-24	98.99	4,949,625.00	99.04	4,951,875.00	0.00	4,951,875.00	1.7	5.15	0.19
3,116,000	FHLB 0%25 DUE 01/03/25 0.000% Due 01-03-25	96.26	2,999,341.19	98.35	3,064,632.74	0.00	3,064,632.74	1.1	4.91	0.34
2,104,000	FHLB 0%25 DUE 04/21/25 0.000% Due 04-21-25	95.05	1,999,933.11	97.13	2,043,688.84	0.00	2,043,688.84	0.7	4.58	0.63
2,000,000	FHLB 0%25 DUE 05/06/25 0.000% Due 05-06-25	95.07	1,901,480.56	96.98	1,939,617.50	0.00	1,939,617.50	0.7	4.52	0.67
2,500,000	FHLB 0.52%24 DUE 09/30/24 0.520% Due 09-30-24	100.00	2,500,025.00	99.65	2,491,213.47	5,416.67	2,496,630.14	0.9	4.74	0.08
2,500,000	FHLB 0.6%24 DUE 12/30/24 0.600% Due 12-30-24	100.00	2,500,025.00	98.53	2,463,293.22	2,500.00	2,465,793.22	0.9	5.07	0.33
2,000,000	FHLB 0.6%25 DUE 03/28/25 0.600% Due 03-28-25	100.00	2,000,025.00	97.65	1,953,074.94	5,100.00	1,958,174.94	0.7	4.76	0.56
2,830,000	FHLB 0.875%25 DUE 01/28/25 0.875% Due 01-28-25	100.00	2,830,025.00	98.20	2,779,041.41	2,269.90	2,781,311.30	1.0	5.34	0.40
8,595,000	FHLB 1%24 DUE 12/20/24 1.000% Due 12-20-24	96.47	8,291,535.55	98.78	8,490,547.89	16,951.25	8,507,499.14	3.0	5.02	0.30

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
August 31, 2024

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
1,000,000	FHLB 4.5%24 DUE 10/03/24	99.67	996,665.00	99.92	999,219.33	18,500.00	1,017,719.33	0.4	5.12	0.09
2,500,000	4.500% Due 10-03-24 FHLB 4.625%24 DUE 12/13/24	100.21	2,505,200.00	99.87	2,496,638.07	25,052.08	2,521,690.16	0.9	5.01	0.28
1,500,000	4.625% Due 12-13-24 FHLB 4.65%25 DUE 01/06/25	100.31	1,504,675.00	99.84	1,497,567.31	10,656.25	1,508,223.56	0.5	5.05	0.34
5,000,000	4.650% Due 01-06-25 FHLB 4.65%25 DUE 02/14/25	99.87	4,993,375.00	99.87	4,993,736.05	10,979.17	5,004,715.22	1.8	4.89	0.45
4,045,000	4.650% Due 02-14-25 FHLB 4.75%25 DUE 02/06/25	99.73	4,034,103.50	99.84	4,038,647.69	13,342.88	4,051,990.57	1.4	5.07	0.42
950,000	4.750% Due 02-06-25 FHLB 5%26 DUE 04/17/26	100.00	950,025.00	100.09	950,830.09	17,680.56	968,510.65	0.3	4.93	1.52
1,830,000	5.000% Due 04-17-26 FHLB 5.01%25 DUE 04/01/25	99.99	1,829,732.20	99.88	1,827,876.54	38,201.25	1,866,077.79	0.6	5.18	0.56
2,965,000	5.010% Due 04-01-25 FHLB 5.125%25 DUE 06/13/25	100.87	2,990,701.90	100.46	2,978,644.40	32,923.85	3,011,568.25	1.0	4.49	0.76
4,910,000	5.125% Due 06-13-25 FHLB 5.2%25 DUE 04/25/25	100.39	4,929,174.00	100.36	4,927,571.17	89,362.00	5,016,933.17	1.7	4.60	0.63
2,045,000	5.200% Due 04-25-25 FHLB 5.2%25 DUE 07/22/25	100.00	2,045,025.00	100.01	2,045,183.42	11,520.17	2,056,703.58	0.7	5.17	0.86
	5.200% Due 07-22-25									
			93,646,977.42		94,027,439.14	360,126.06	94,387,565.20	33.1	5.15	0.33
Cash and Equivalents										
	Cash		22,323,475.84		22,323,475.84		22,323,475.84	7.9		0.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
August 31, 2024

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
1,363,768	SCHWAB US TREASURY MONEY INVESTOR	1.00	1,363,768.12	1.00	1,363,768.12		1,363,768.12	0.5		0.00
			23,687,243.96		23,687,243.96	0.00	23,687,243.96	8.3	0.00	0.00
Certificate of Deposit										
2,000,000	Capitol Federal 10/10/24 5.000% Due 10-10-24	100.00	2,000,000.00	100.00	2,000,000.00	72,131.15	2,072,131.15	0.7	4.93	0.10
2,500,000	Capitol Federal 10/24/24 5.000% Due 10-24-24	100.00	2,500,000.00	100.00	2,500,000.00	89,822.40	2,589,822.40	0.9	4.93	0.14
2,500,000	Capitol Federal 11/7/24 5.000% Due 11-07-24	100.00	2,500,000.00	100.00	2,500,000.00	89,822.40	2,589,822.40	0.9	4.92	0.18
3,000,000	Capitol Federal 8/15/25 4.650% Due 08-15-25	100.00	3,000,000.00	100.00	3,000,000.00	6,115.07	3,006,115.07	1.1	4.65	0.91
2,000,000	Capitol Federal 9/26/24 5.000% Due 09-26-24	100.00	2,000,000.00	100.00	2,000,000.00	72,131.15	2,072,131.15	0.7	4.94	0.07
5,000,000	Capitol Federal 9/27/24 4.530% Due 09-27-24	100.00	5,000,000.00	100.00	5,000,000.00	304,068.49	5,304,068.49	1.8	4.36	0.07
4,000,000	Commerce 3/12/25 5.150% Due 03-12-25	100.00	4,000,000.00	100.00	4,000,000.00	75,627.40	4,075,627.40	1.4	5.11	0.50
1,000,000	Intrust 1/15/25 5.000% Due 01-15-25	100.00	1,000,000.00	100.00	1,000,000.00	4,520.55	1,004,520.55	0.4	5.06	0.36
2,750,000	Intrust 1/29/25 4.810% Due 01-29-25	100.00	2,750,000.00	100.00	2,750,000.00	88,906.15	2,838,906.15	1.0	4.72	0.39
7,000,000	Intrust 10/02/24 5.500% Due 10-02-24	100.00	7,000,000.00	100.00	7,000,000.00	351,338.80	7,351,338.80	2.5	5.36	0.08
6,000,000	Intrust 10/28/24 5.230% Due 10-28-24	100.00	6,000,000.00	100.00	6,000,000.00	237,493.44	6,237,493.44	2.1	5.14	0.15
6,000,000	Intrust 10/28/24 4.500% Due 10-28-24	100.00	6,000,000.00	100.00	6,000,000.00	362,465.75	6,362,465.75	2.1	4.32	0.15
			12,000,000.00		12,000,000.00	599,959.20	12,599,959.20	4.2	4.73	0.15
3,000,000	Intrust 10/4/24 5.470% Due 10-04-24	100.00	3,000,000.00	100.00	3,000,000.00	148,855.74	3,148,855.74	1.1	5.34	0.09

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
August 31, 2024

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
5,000,000	Intrust 11/15/24 4.810% Due 11-15-24	100.00	5,000,000.00	100.00	5,000,000.00	161,647.54	5,161,647.54	1.8	4.75	0.20
4,725,000	Intrust 12/08/24 4.840% Due 12-08-24	100.00	4,725,000.00	100.00	4,725,000.00	268,789.07	4,993,789.07	1.7	4.66	0.26
2,500,000	Intrust 12/19/24 4.810% Due 12-19-24	100.00	2,500,000.00	100.00	2,500,000.00	80,823.77	2,580,823.77	0.9	4.74	0.29
2,500,000	Intrust 12/5/24 4.810% Due 12-05-24	100.00	2,500,000.00	100.00	2,500,000.00	80,823.77	2,580,823.77	0.9	4.74	0.25
6,000,000	Intrust 4/28/25 4.200% Due 04-28-25	100.00	6,000,000.00	100.00	6,000,000.00	338,301.37	6,338,301.37	2.1	4.00	0.63
12,000,000	Intrust 4/29/25 5.150% Due 04-29-25	100.00	12,000,000.00	100.00	12,000,000.00	143,917.81	12,143,917.81	4.2	5.13	0.63
31,301,000	Intrust 4/29/25 5.140% Due 04-29-25	100.00	31,301,000.00	100.00	31,301,000.00	546,575.49	31,847,575.49	11.0	5.09	0.63
			43,301,000.00		43,301,000.00	690,493.30	43,991,493.30	15.2	5.11	0.63
2,000,000	Intrust 4/9/25 5.140% Due 04-09-25	100.00	2,000,000.00	100.00	2,000,000.00	36,050.41	2,036,050.41	0.7	5.10	0.58
2,000,000	Intrust 5/7/25 5.160% Due 05-07-25	100.00	2,000,000.00	100.00	2,000,000.00	32,797.81	2,032,797.81	0.7	5.12	0.65
			114,776,000.00		114,776,000.00	3,593,025.53	118,369,025.53	40.4	4.91	0.41
Municipal Bonds										
350,000	BROWN CNTY KS US 0.55%24 GO UTX DUE 09/01/24 TAXBL 0.550% Due 09-01-24	100.01	350,025.00	100.00	350,000.00	962.50	350,962.50	0.1	0.00	0.00
			350,025.00		350,000.00	962.50	350,962.50	0.1	0.00	0.00
Treasury Bills										
8,034,000	US TREASURY BILL24 U S T BILL DUE 09/05/24 0.000% Due 09-05-24	99.57	7,999,125.30	99.97	8,031,669.90	0.00	8,031,669.90	2.8	2.09	0.01

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
August 31, 2024

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
2,051,000	US TREASURY BILL24 U S T BILL DUE 10/17/24 0.000% Due 10-17-24	97.48	1,999,233.16	99.38	2,038,193.49	0.00	2,038,193.49	0.7	4.81	0.13
8,207,000	US TREASURY BILL24 U S T BILL DUE 10/31/24 0.000% Due 10-31-24	97.47	7,999,174.51	99.18	8,139,411.58	0.00	8,139,411.58	2.9	4.90	0.17
			17,997,532.97		18,209,274.97	0.00	18,209,274.97	6.4	3.65	0.10
Treasury Notes										
8,187,000	US TREASU NT 3.125%08/25 UST NOTE DUE 08/15/25 3.125% Due 08-15-25	97.76	8,003,636.20	98.81	8,089,779.37	11,123.64	8,100,903.02	2.8	4.40	0.93
2,600,000	US TREASUR NT 1.25%08/24 UST NOTE DUE 08/31/24 1.250% Due 08-31-24	99.57	2,588,852.79	100.00	2,600,000.00	16,250.00	2,616,250.00	0.9	1.25	0.00
14,010,000	US TREASUR NT 1.75%03/25 UST NOTE DUE 03/15/25 1.750% Due 03-15-25	96.60	13,532,984.50	98.48	13,796,840.09	112,593.95	13,909,434.05	4.9	4.63	0.52
6,662,000	US TREASUR NT 2.75%05/25 UST NOTE DUE 05/15/25 2.750% Due 05-15-25	97.61	6,502,603.34	98.72	6,576,513.02	53,766.68	6,630,279.70	2.3	4.61	0.68
2,000,000	US TREASUR NT 4.25%05/25 UST NOTE DUE 05/31/25 4.250% Due 05-31-25	99.12	1,982,367.01	99.77	1,995,351.56	21,366.12	2,016,717.68	0.7	4.56	0.72
			32,610,443.84		33,058,484.04	215,100.40	33,273,584.44	11.6	4.30	0.63
			283,068,223.19		284,108,442.14	14,169,214.49	288,277,656.60	100.0	4.42	0.36

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
 From 07-31-24 to 08-31-24

Portfolio Value on 07-31-24	302,342,158.87
Accrued Interest	4,953,083.67
Contributions	0.00
Withdrawals	-5,420,081.11
Transfers Out	-14,911,694.86
Realized Gains	31,786.82
Unrealized Gains	480,763.58
Interest	1,585,508.81
Dividends	0.00
Change in Accrued Interest	-783,869.18
Portfolio Value on 08-31-24	284,108,442.11
Accrued Interest	4,169,214.49
Average Capital	303,940,844.64
Total Gain before Fees	1,314,190.03
IRR for 0.08 Years	0.43%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
 From 04-01-17 to 08-31-24

Portfolio Value on 04-01-17	63,053,321.50
Accrued Interest	370,811.69
Contributions	1,074,517,078.67
Withdrawals	-963,538,141.49
Transfers In	1,103,326,852.15
Transfers Out	-1,024,703,441.18
Realized Gains	4,739,712.14
Unrealized Gains	1,040,218.92
Interest	25,669,461.77
Dividends	3,379.63
Change in Accrued Interest	3,798,402.80
Portfolio Value on 08-31-24	284,108,442.11
Accrued Interest	4,169,214.49
Average Capital	227,167,815.27
Total Gain before Fees	35,251,175.27
IRR for 7.42 Years	15.52%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
August 31, 2024

Summary Information

	Totals		Weighted Averages
Par Value	261,530,000	Average YTM	4.82
Market Value	260,421,198.15	Average Maturity (yrs)	0.40
Total Cost	259,380,979.23	Average Coupon (%)	3.22
Net Gain/Loss	1,040,218.92	Average Duration	0.39
Annual Income	8,391,089.40	Average Moody Rating	Aaa
Number of Issues	62	Average S&P Rating	AA

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Aaa	8	18,598,206.01	7.1	4.9	2.236%	0.4
Not Rated	54	241,822,992.14	92.9	4.8	3.293%	0.4

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
AA+	8	18,598,206.01	7.1	4.9	2.236%	0.4
A+	1	350,000.00	0.1	0.0	0.550%	0.0
Not Rated	53	241,472,992.14	92.7	4.8	3.297%	0.4

Columbia Capital Management, LLC
LARGEST HOLDINGS
City of Lawrence, Kansas
August 31, 2024

Securities	Market Value	Pct.
Intrust 4/29/25 5.140% Due 04-29-25	31,301,000.00	11.02
Cash	22,323,475.84	7.86
FHLB 0%24 DUE 09/06/24 0.000% Due 09-06-24	15,565,518.56	5.48
US TREASUR NT 1.75%03/25 UST NOTE DUE 03/15/25 1.750% Due 03-15-25	13,796,840.09	4.86
Intrust 4/29/25 5.150% Due 04-29-25	12,000,000.00	4.22
FHLB 1%24 DUE 12/20/24 1.000% Due 12-20-24	8,490,547.89	2.99
US TREASURY BILL24 U S T BILL DUE 10/31/24 0.000% Due 10-31-24	8,139,411.58	2.86
US TREASU NT 3.125%08/25 UST NOTE DUE 08/15/25 3.125% Due 08-15-25	8,089,779.37	2.85
US TREASURY BILL24 U S T BILL DUE 09/05/24 0.000% Due 09-05-24	8,031,669.90	2.83
Intrust 10/02/24 5.500% Due 10-02-24	7,000,000.00	2.46
Total	134,738,243.24	47.42

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning August 31, 2024

Security	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Total
Agency Securities													
FEDERAL HOME LOAN BANKS 5.200% Due 09-13-24		31,200.00											31,200.00
FEDERAL HOME LOAN BANKS 0.000% Due 09-25-24		885,000.00											885,000.00
FHLB 0.52%24 DUE 09/30/24		6,500.00											6,500.00
FHLB 4.5%24 DUE 10/03/24			22,500.00										22,500.00
FEDERAL NTNL MO 1.625%24 DUE 10/15/24			10,603.12										10,603.12
FHLB 1.5%24 DUE 10/16/24			7,237.50										7,237.50
FHLB 0%24 DUE 11/08/24				5,000,000.00									5,000,000.00
FHLB 4.625%24 DUE 12/13/24					57,812.50								57,812.50
FHLB 1%24 DUE 12/20/24					42,975.00								42,975.00
FHLB 0.6%24 DUE 12/30/24					7,500.00								7,500.00
0.600% Due 12-30-24													

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning August 31, 2024

Security	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Total
FHLB 0%25 DUE 01/03/25					3,116,000.00								3,116,000.00
0.000% Due 01-03-25 FHLB 4.65%25 DUE 01/06/25						34,875.00							34,875.00
4.650% Due 01-06-25 FEDERAL NTNL MO 1.625%25 DUE 01/07/25						16,583.12							16,583.12
1.625% Due 01-07-25 FHLB 0.875%25 DUE 01/28/25						12,381.25							12,381.25
0.875% Due 01-28-25 FHLB 4.75%25 DUE 02/06/25							96,068.75						96,068.75
4.750% Due 02-06-25 FEDERAL HOME LN M 1.5%25 DUE 02/12/25							23,145.00						23,145.00
1.500% Due 02-12-25 FHLB 4.65%25 DUE 02/14/25							116,250.00						116,250.00
4.650% Due 02-14-25 FEDERAL HOME LN 5.05%25 DUE 02/18/25							50,121.25						50,121.25
5.050% Due 02-18-25 FEDERAL HOME LN BKS 5%25 DUE 02/26/25							49,750.00						49,750.00
5.000% Due 02-26-25 FEDERAL HOME LN B 5.1%25 DUE 03/24/25		2,550.00							2,550.00				5,100.00
5.100% Due 03-24-25													

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning August 31, 2024

Security	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Total
FHLB 0.6%25 DUE 03/28/25		6,000.00						6,000.00					12,000.00
0.600% Due 03-28-25 FHLB 5.01%25 DUE 04/01/25			45,841.50						45,841.50				91,683.00
5.010% Due 04-01-25 FHLB 0%25 DUE 04/21/25								2,104,000.00					2,104,000.00
0.000% Due 04-21-25 FHLB 5.2%25 DUE 04/25/25			127,660.00					127,660.00					255,320.00
5.200% Due 04-25-25 FHLB 5.125%25 DUE 06/13/25					75,978.12						75,978.12		151,956.25
5.125% Due 06-13-25 FARM CREDIT SYST 0.74%25 DUE 06/30/25					7,400.00						7,400.00		14,800.00
0.740% Due 06-30-25 FHLB 5.2%25 DUE 07/22/25						53,170.00						53,170.00	106,340.00
5.200% Due 07-22-25 FHLB 5%26 DUE 04/17/26			23,750.00						23,750.00				47,500.00
5.000% Due 04-17-26													
TOTAL		931,250.00	237,592.12	2,000,000.00	191,665.62	2,233,009.37	335,335.00	8,550.00	2,301,251.50		83,378.12	53,170.00	12,375,201.75

Treasury Notes

US TREASUR NT 1.25%08/24 UST NOTE DUE 08/31/24	16,250.00												16,250.00
1.250% Due 08-31-24													

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning August 31, 2024

Security	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Total
US TREASUR NT 1.75%03/25 UST NOTE DUE 03/15/25 1.750% Due 03-15-25		122,587.50						122,587.50					245,175.00
US TREASUR NT 2.75%05/25 UST NOTE DUE 05/15/25 2.750% Due 05-15-25				91,602.50						91,602.50			183,205.00
US TREASUR NT 4.25%05/25 UST NOTE DUE 05/31/25 4.250% Due 05-31-25				42,500.00						42,500.00			85,000.00
US TREASU NT 3.125%08/25 UST NOTE DUE 08/15/25 3.125% Due 08-15-25							127,921.87						127,921.87
TOTAL	16,250.00	122,587.50		134,102.50			127,921.87	122,587.50		134,102.50			657,551.87
Municipal Bonds													
BROWN CNTY KS US 0.55%24 GO UTX DUE 09/01/24 TAXBL 0.550% Due 09-01-24		962.50											962.50
TOTAL		962.50											962.50

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning August 31, 2024

Security	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Total
Certificate of Deposit													
Capitol Federal 9/26/24 5.000% Due 09-26-24		79,234.97											79,234.97
Capitol Federal 9/27/24 4.530% Due 09-27-24		320,823.29											320,823.29
Intrust 10/02/24 5.500% Due 10-02-24			385,000.00										385,000.00
Intrust 10/4/24 5.470% Due 10-04-24			164,100.00										164,100.00
Capitol Federal 10/10/24 5.000% Due 10-10-24			83,060.11										83,060.11
Capitol Federal 10/24/24 5.000% Due 10-24-24			108,265.03										108,265.03
Intrust 10/28/24 5.230% Due 10-28-24			287,221.31										287,221.31
Intrust 10/28/24 4.500% Due 10-28-24			405,369.86										405,369.86
Capitol Federal 11/7/24 5.000% Due 11-07-24				113,046.45									113,046.45
Intrust 11/15/24 4.810% Due 11-15-24				211,587.43									211,587.43
Intrust 12/5/24 4.810% Due 12-05-24					112,364.75								112,364.75
Intrust 12/08/24 4.840% Due 12-08-24					330,817.32								330,817.32
Intrust 12/19/24 4.810% Due 12-19-24					116,964.48								116,964.48
Intrust 1/15/25 5.000% Due 01-15-25						23,287.67							23,287.67

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
 Beginning August 31, 2024

Security	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Total
Intrust 1/29/25						143,509.32							143,509.32
4.810% Due 01-29-25													
Commerce 3/12/25								184,553.42					184,553.42
5.150% Due 03-12-25													
Intrust 4/9/25									98,293.70				98,293.70
5.140% Due 04-09-25													
Intrust 4/28/25									504,000.00				504,000.00
4.200% Due 04-28-25													
Intrust 4/29/25									551,967.12				551,967.12
5.150% Due 04-29-25													
Intrust 4/29/25									1,608,871.40				1,608,871.40
5.140% Due 04-29-25													
Intrust 5/7/25										103,200.00			103,200.00
5.160% Due 05-07-25													
Capitol Federal													0.00
8/15/25													
4.650% Due 08-15-25													
TOTAL	400,058.26	6,433,016.31	324,633.88	560,146.55	166,796.99			184,553.42	2,763,132.22	103,200.00			5,935,537.63
GRAND TOTAL	16,250.00	10,454,858.26	6,670,608.43	4,458,736.38	751,812.13	3,399,806.36	463,256.87	315,690.92	2,064,383.72	237,302.50	83,378.12	53,170.00	18,969,253.76



Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
August 31, 2024

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
06-10-2024	15,581,000	FHLB 0%24 DUE 09/06/24	99.01	15,426,503.07	99.90	15,565,518.56	139,015.49	0.9
08-13-2024	6,125,000	0.000% Due 09-06-24 FHLB 0%24 DUE 09/09/24	99.62	6,101,845.28	99.86	6,116,305.93	14,460.65	0.2
02-15-2024	1,200,000	0.000% Due 09-09-24 FEDERAL HOME LOAN BANKS	100.00	1,200,000.00	100.00	1,199,945.66	-54.34	0.0
08-14-2024	885,000	5.200% Due 09-13-24 FEDERAL HOME LOAN BANKS	99.39	879,620.68	99.63	881,733.85	2,113.17	0.2
06-17-2021	2,500,000	0.000% Due 09-25-24 FHLB 0.52%24 DUE 09/30/24	100.00	2,500,025.00	99.65	2,491,213.47	-8,811.52	-0.4
05-20-2024	1,000,000	0.520% Due 09-30-24 FHLB 4.5%24 DUE 10/03/24	99.67	996,665.00	99.92	999,219.33	2,554.33	0.3
05-20-2024	1,305,000	4.500% Due 10-03-24 FEDERAL NTNL MO 1.625%24 DUE 10/15/24	98.52	1,285,684.90	99.57	1,299,404.73	13,719.83	1.1
04-24-2024	965,000	1.625% Due 10-15-24 FFCB 1.5%24 DUE 10/16/24	98.21	947,703.25	99.55	960,670.57	12,967.32	1.4
08-27-2024	5,000,000	1.500% Due 10-16-24 FHLB 0%24 DUE 11/08/24	98.99	4,949,625.00	99.04	4,951,875.00	2,250.00	0.0
05-17-2023	2,500,000	0.000% Due 11-08-24 FHLB 4.625%24 DUE 12/13/24	100.21	2,505,200.00	99.87	2,496,638.07	-8,561.92	-0.3
01-05-2024	8,595,000	4.625% Due 12-13-24 FHLB 1%24 DUE 12/20/24 1.000% Due 12-20-24	96.47	8,291,535.55	98.78	8,490,547.89	199,012.34	2.4

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
August 31, 2024

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
06-17-2021	2,500,000	FHLB 0.6%24 DUE 12/30/24	100.00	2,500,025.00	98.53	2,463,293.22	-36,731.77	-1.5
04-03-2024	3,116,000	0.600% Due 12-30-24 FHLB 0%25 DUE 01/03/25	96.26	2,999,341.19	98.35	3,064,632.74	65,291.55	2.2
05-17-2023	1,500,000	0.000% Due 01-03-25 FHLB 4.65%25 DUE 01/06/25	100.31	1,504,675.00	99.84	1,497,567.31	-7,107.68	-0.5
04-23-2024	2,041,000	4.650% Due 01-06-25 FEDERAL NTNL MO 1.625%25 DUE 01/07/25	97.50	1,990,020.41	98.83	2,017,208.94	27,188.53	1.4
10-19-2021	2,830,000	1.625% Due 01-07-25 FHLB 0.875%25 DUE 01/28/25	100.00	2,830,025.00	98.20	2,779,041.41	-50,983.59	-1.8
03-06-2024	4,045,000	0.875% Due 01-28-25 FHLB 4.75%25 DUE 02/06/25	99.73	4,034,103.50	99.84	4,038,647.69	4,544.19	0.1
04-03-2024	3,086,000	4.750% Due 02-06-25 FEDERAL HOME LN M 1.5%25 DUE 02/12/25	96.98	2,992,889.52	98.52	3,040,423.64	47,534.12	1.6
08-27-2024	5,000,000	1.500% Due 02-12-25 FHLB 4.65%25 DUE 02/14/25	99.87	4,993,375.00	99.87	4,993,736.05	361.05	0.0
04-03-2024	1,985,000	4.650% Due 02-14-25 FEDERAL HOME LN 5.05%25 DUE 02/18/25	99.94	1,983,834.00	99.96	1,984,156.69	322.69	0.0
04-03-2024	1,990,000	5.050% Due 02-18-25 FEDERAL HOME LN BKS 5%25 DUE 02/26/25	99.91	1,988,174.30	100.03	1,990,552.21	2,377.91	0.1
04-19-2024	100,000	5.000% Due 02-26-25 FEDERAL HOME LN B 5.1%25 DUE 03/24/25	99.98	99,985.00	99.89	99,886.08	-98.92	-0.1
		5.100% Due 03-24-25						

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
August 31, 2024

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
06-10-2021	2,000,000	FHLB 0.6%25 DUE 03/28/25	100.00	2,000,025.00	97.65	1,953,074.94	-46,950.06	-2.3
01-25-2024	1,830,000	0.600% Due 03-28-25 FHLB 5.01%25 DUE 04/01/25	99.99	1,829,732.20	99.88	1,827,876.54	-1,855.66	-0.1
04-23-2024	2,104,000	5.010% Due 04-01-25 FHLB 0%25 DUE 04/21/25	95.05	1,999,933.11	97.13	2,043,688.84	43,755.73	2.2
08-06-2024	4,910,000	0.000% Due 04-21-25 FHLB 5.2%25 DUE 04/25/25	100.39	4,929,174.00	100.36	4,927,571.17	-1,602.83	0.0
05-08-2024	2,000,000	5.200% Due 04-25-25 FHLB 0%25 DUE 05/06/25	95.07	1,901,480.56	96.98	1,939,617.50	38,136.94	2.0
12-28-2023	2,965,000	0.000% Due 05-06-25 FHLB 5.125%25 DUE 06/13/25	100.87	2,990,701.90	100.46	2,978,644.40	-12,057.50	-0.4
06-25-2021	2,000,000	5.125% Due 06-13-25 FARM CREDIT SYST 0.74%25 DUE 06/30/25	100.00	2,000,025.00	96.94	1,938,733.18	-61,291.82	-3.1
07-19-2024	2,045,000	0.740% Due 06-30-25 FHLB 5.2%25 DUE 07/22/25	100.00	2,045,025.00	100.01	2,045,183.42	158.42	0.0
07-18-2024	950,000	5.200% Due 07-22-25 FHLB 5%26 DUE 04/17/26	100.00	950,025.00	100.09	950,830.09	805.09	0.1
		5.000% Due 04-17-26		93,646,977.42		94,027,439.14	380,461.72	0.4
Treasury Notes								
07-24-2024	2,600,000	US TREASUR NT 1.25%08/24 UST NOTE DUE 08/31/24 1.250% Due 08-31-24	99.57	2,588,852.79	100.00	2,600,000.00	11,147.21	0.4

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
August 31, 2024

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-28-2023	14,010,000	US TREASUR NT 1.75%03/25 UST NOTE DUE 03/15/25	96.60	13,532,984.50	98.48	13,796,840.09	263,855.59	1.9
12-28-2023	6,662,000	1.750% Due 03-15-25 US TREASUR NT 2.75%05/25 UST NOTE DUE 05/15/25	97.61	6,502,603.34	98.72	6,576,513.02	73,909.68	1.1
05-08-2024	2,000,000	2.750% Due 05-15-25 US TREASUR NT 4.25%05/25 UST NOTE DUE 05/31/25	99.12	1,982,367.01	99.77	1,995,351.56	12,984.55	0.7
06-07-2024	8,187,000	4.250% Due 05-31-25 US TREASU NT 3.125%08/25 UST NOTE DUE 08/15/25 3.125% Due 08-15-25	97.76	8,003,636.20	98.81	8,089,779.37	86,143.17	1.1
				32,610,443.84		33,058,484.04	448,040.20	1.4
Cash and Equivalents								
06-21-2024	1,363,768	SCHWAB US TREASURY MONEY INVESTOR	1.00	1,363,768.12	1.00	1,363,768.12	0.00	0.0
				1,363,768.12		1,363,768.12	0.00	0.0
Municipal Bonds								
06-09-2021	350,000	BROWN CNTY KS US 0.55%24 GO UTX DUE 09/01/24 TAXBL 0.550% Due 09-01-24	100.01	350,025.00	100.00	350,000.00	-25.00	0.0
				350,025.00		350,000.00	-25.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
August 31, 2024

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Treasury Bills								
08-05-2024	8,034,000	US TREASURY BILL24 U S T BILL DUE 09/05/24 0.000% Due 09-05-24	99.57	7,999,125.30	99.97	8,031,669.90	32,544.60	0.4
04-23-2024	2,051,000	US TREASURY BILL24 U S T BILL DUE 10/17/24 0.000% Due 10-17-24	97.48	1,999,233.16	99.38	2,038,193.49	38,960.33	1.9
05-06-2024	8,207,000	US TREASURY BILL24 U S T BILL DUE 10/31/24 0.000% Due 10-31-24	97.47	7,999,174.51	99.18	8,139,411.58	140,237.07	1.8
				17,997,532.97		18,209,274.97	211,742.00	1.2
Certificate of Deposit								
12-11-2023	2,000,000	Capitol Federal 9/26/24 5.000% Due 09-26-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
04-28-2023	5,000,000	Capitol Federal 9/27/24 4.530% Due 09-27-24	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
10-02-2023	7,000,000	Intrust 10/02/24 5.500% Due 10-02-24	100.00	7,000,000.00	100.00	7,000,000.00	0.00	0.0
10-04-2023	3,000,000	Intrust 10/4/24 5.470% Due 10-04-24	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
12-11-2023	2,000,000	Capitol Federal 10/10/24 5.000% Due 10-10-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
12-12-2023	2,500,000	Capitol Federal 10/24/24 5.000% Due 10-24-24	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
11-28-2023	6,000,000	Intrust 10/28/24 5.230% Due 10-28-24	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
04-28-2023	6,000,000	Intrust 10/28/24 4.500% Due 10-28-24	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
12-12-2023	2,500,000	Capitol Federal 11/7/24 5.000% Due 11-07-24	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
August 31, 2024

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-29-2023	5,000,000	Intrust 11/15/24 4.810% Due 11-15-24	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
12-29-2023	2,500,000	Intrust 12/5/24 4.810% Due 12-05-24	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
06-08-2023	4,725,000	Intrust 12/08/24 4.840% Due 12-08-24	100.00	4,725,000.00	100.00	4,725,000.00	0.00	0.0
12-29-2023	2,500,000	Intrust 12/19/24 4.810% Due 12-19-24	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
07-29-2024	1,000,000	Intrust 1/15/25 5.000% Due 01-15-25	100.00	1,000,000.00	100.00	1,000,000.00	0.00	0.0
12-29-2023	2,750,000	Intrust 1/29/25 4.810% Due 01-29-25	100.00	2,750,000.00	100.00	2,750,000.00	0.00	0.0
04-19-2024	4,000,000	Commerce 3/12/25 5.150% Due 03-12-25	100.00	4,000,000.00	100.00	4,000,000.00	0.00	0.0
04-25-2024	2,000,000	Intrust 4/9/25 5.140% Due 04-09-25	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
04-28-2023	6,000,000	Intrust 4/28/25 4.200% Due 04-28-25	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
06-07-2024	12,000,000	Intrust 4/29/25 5.150% Due 04-29-25	100.00	12,000,000.00	100.00	12,000,000.00	0.00	0.0
04-29-2024	31,301,000	Intrust 4/29/25 5.140% Due 04-29-25	100.00	31,301,000.00	100.00	31,301,000.00	0.00	0.0
05-07-2024	2,000,000	Intrust 5/7/25 5.160% Due 05-07-25	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
08-15-2024	3,000,000	Capitol Federal 8/15/25 4.650% Due 08-15-25	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
				114,776,000.00		114,776,000.00	0.00	0.0
Cash and Equivalents								
		Cash		22,323,475.84		22,323,475.84		
				22,323,475.84		22,323,475.84		
TOTAL PORTFOLIO				283,068,223.19		284,108,442.11	1,040,218.92	0.4

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
From 08-01-24 Through 08-31-24

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
11-28-2023	08-01-2024	2,000,000	Intrust 8/01/24 5.230% Due 08-01-24	2,000,000.00	2,000,000.00	0.00	
12-19-2023	08-02-2024	8,000,000	FHLB 0XXX **MATURED** 0.000% Due 08-02-24	7,750,671.67	8,000,000.00	249,328.33	
04-26-2024	08-12-2024	5,930,000	FHLB 5.5XXX **MATURED** 5.500% Due 08-12-24	5,930,855.20	5,930,000.00	-855.20	
02-15-2023	08-15-2024	3,000,000	Intrust 8/15/2024 4.780% Due 08-15-24	3,000,000.00	3,000,000.00		0.00
04-26-2024	08-26-2024	6,004,000	FARM CREDIT SYS 3.375XXX **MATURED** 3.375% Due 08-26-24	5,964,398.60	6,004,000.00	39,601.40	
04-17-2024	08-27-2024	18,557	SCHWAB US TREASURY MONEY INVESTOR	18,557.05	18,557.05	0.00	
06-21-2024	08-27-2024	3,743,111	SCHWAB US TREASURY MONEY INVESTOR	3,743,111.19	3,743,111.19	0.00	
06-29-2021	08-29-2024	2,700,000	FHLB 0.4XXX **MATURED** 0.400% Due 08-29-24	2,693,275.00	2,700,000.00		6,725.00
07-01-2024	08-30-2024	2,383,000	FHLB 0% DUE 08/30/24 0.000% Due 08-30-24	2,362,578.87	2,383,000.00	20,421.13	
04-28-2023	08-30-2024	11,793,000	Capitol Federal 8/30/24 4.580% Due 08-30-24	11,793,000.00	11,793,000.00		0.00
TOTAL GAINS						309,350.86	6,725.00
TOTAL LOSSES						-855.20	0.00
TOTAL REALIZED GAIN/LOSS		315,220.66		45,256,447.58	45,571,668.24	308,495.66	6,725.00

Columbia Capital Management, LLC
PERFORMANCE REPORT
City of Lawrence
Consolidated
August 31, 2024

<u>Period</u>	<u>Portfolio</u>	<u>90 Day US Treasury Index</u>
Month-to-Date	0.43%	0.48%
Year-to-Date	3.14%	3.64%
Inception-to-Date	15.50%	16.67%

Columbia Capital Management, LLC
PERFORMANCE REPORT - COMPARISON
City of Lawrence
Consolidated
August 31, 2024

<u>Period</u>	<u>Portfolio 2023</u>	<u>Portfolio 2024</u>
Month-to-Date	0.41%	0.43%
Year-to-Date	2.82%	3.14%
Inception-to-Date	9.54%	15.50%

Columbia Capital Management, LLC
MODEL PORTFOLIO TRACKING
City of Lawrence

August 31, 2024

Primary Liquidity

Item	Holding	Value
1	US Bank	19,068,272
2	MIP	3,201,507
3		
Total		22,269,779

Portfolio Target 25,000,000
(Below Target) (2,730,221)

Capital & Bond

Item	Holding	Value
1	Schwab	61,883,590
2		
3		
Total		61,883,590

Portfolio Target 65,000,000
(Below Target) (3,116,410)

Secondary Liquidity

Item	Holding	Value
1	Schwab	8,161,140
2		
3		
4		
Total		8,161,140

Portfolio Target 10,000,000
(Below Target) (1,838,860)

Income

Item	Holding	Value
1	Schwab/CDs	193,799,744
2		
3		
Total		193,799,744

Portfolio Target n/a

Farmland

Item	Holding	Value
1	Agency Securities	2,110,800
2	Cash	1,238
3		
Total		2,112,037

Portfolio Target n/a

ARPA Funds

Item	Holding	Value
1	Schwab	20,000
2		
3		
Total		20,000

Portfolio Target n/a

Columbia Capital Management, LLC
COLLATERAL PRICING
City of Lawrence
August 30, 2024

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	12/31/24	LoC	n/a	20,000,000	100.000		20,000,000	100.0%	20,000,000
Total										20,250,000

Current Bank Balance: 19,068,272
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	FNR 2023-21 MP	Mtge 1/25/2053	Treasury	3136BP2M2	8,000,000	99.695	0.912	7,269,988	100.0%	7,269,988
3	FNR 2023-21 MP	Mtge 1/25/2053	Treasury	3136BP2M2	5,000,000	99.695	0.912	4,543,742	100.0%	4,543,742
4	FNR 2023-21 MP	Mtge 1/25/2053	Treasury	3136BP2M2	3,000,000	99.695	0.912	2,726,245	100.0%	2,726,245
5	GNR 2023-48 PV	Mtge 3/20/2034	Treasury	38383WTB2	5,000,000	99.633	0.899	4,480,249	100.0%	4,480,249
Total										19,270,225

Current Bank Balance: 17,000,000
Collateral Sufficient? Yes

Commerce

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	FN MA4025	Mtge 5/1/2050	Agency	31418DPK2	22,475,000	84.628	0.227	4,315,600	100.0%	4,315,600
Total										4,565,600

Current Bank Balance: 4,000,000
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	FN BR0918	Mtge 4/1/2041	Agency	3140KYAU8	30,000,000	87.103	0.765	20,003,120	100.0%	20,003,120

Columbia Capital Management, LLC
COLLATERAL PRICING
City of Lawrence
 August 30, 2024

3	FN CB0349	Mtge	4/1/2036	Agency	3140QKL71	19,477,962	95.593	0.627	11,676,129	100.0%	11,676,129
4	FN CB2353	Mtge	12/1/2046	Agency	3140QMTK0	40,000,000	82.317	0.881	29,008,892	100.0%	29,008,892
5	FN FM9825	Mtge	12/1/2046	Agency	3140XD4K9	18,529,994	82.294	0.855	13,035,770	100.0%	13,035,770
6	FN MA4503	Mtge	12/1/2031	Agency	31418EAD2	45,000,000	92.823	0.633	26,461,194	100.0%	26,461,194
Total											100,435,104

Current Bank Balance: 93,776,000
Collateral Sufficient? Yes

CAPITAL & BOND



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Capital and Bond Portfolio
August 31, 2024

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	41,831,000	41,584,033.80	41,644,737.07	67.4	5.5	491,045.50
Treasury Notes	2,600,000	2,588,852.79	2,600,000.00	4.2	1.2	32,500.00
	44,431,000	44,172,886.59	44,244,737.07	71.6	5.2	523,545.50
Cash and Equiv.						
Cash and Equivalents	1,363,768	1,364,491.27	1,364,491.27	2.2	0.0	0.00
Treasury Bills	16,241,000	15,998,299.81	16,171,081.48	26.2	3.5	0.00
	17,604,768	17,362,791.08	17,535,572.75	28.4	3.2	0.00
TOTAL PORTFOLIO	62,035,768	61,535,677.67	61,780,309.82	100.0	4.7	523,545.50

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
August 31, 2024

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
Agency Securities										
965,000	FFCB 1.5%24 DUE 10/16/24	98.21	947,703.25	99.55	960,670.57	5,428.12	966,098.69	1.6	4.97	0.13
15,581,000	1.500% Due 10-16-24 FHLB 0%24 DUE 09/06/24	99.01	15,426,503.07	99.90	15,565,518.56	0.00	15,565,518.56	25.2	5.97	0.02
6,125,000	0.000% Due 09-06-24 FHLB 0%24 DUE 09/09/24	99.62	6,101,845.28	99.86	6,116,305.93	0.00	6,116,305.93	9.9	5.69	0.02
5,000,000	0.000% Due 09-09-24 FHLB 0%24 DUE 11/08/24	98.99	4,949,625.00	99.04	4,951,875.00	0.00	4,951,875.00	8.0	5.15	0.19
2,000,000	0.000% Due 11-08-24 FHLB 0.6%25 DUE 03/28/25	100.00	2,000,025.00	97.65	1,953,074.94	5,100.00	1,958,174.94	3.2	4.76	0.56
2,830,000	0.600% Due 03-28-25 FHLB 0.875%25 DUE 01/28/25	100.00	2,830,025.00	98.20	2,779,041.41	2,269.90	2,781,311.30	4.5	5.34	0.40
2,500,000	0.875% Due 01-28-25 FHLB 4.625%24 DUE 12/13/24	100.21	2,505,200.00	99.87	2,496,638.07	25,052.08	2,521,690.16	4.0	5.01	0.28
5,000,000	4.625% Due 12-13-24 FHLB 4.65%25 DUE 02/14/25	99.87	4,993,375.00	99.87	4,993,736.05	10,979.17	5,004,715.22	8.1	4.89	0.45
1,830,000	4.650% Due 02-14-25 FHLB 5.01%25 DUE 04/01/25	99.99	1,829,732.20	99.88	1,827,876.54	38,201.25	1,866,077.79	3.0	5.18	0.56
	5.010% Due 04-01-25									
			41,584,033.80		41,644,737.07	87,030.52	41,731,767.59	67.4	5.49	0.18
Cash and Equivalents										
	Cash		723.15		723.15		723.15	0.0		0.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
August 31, 2024

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
1,363,768	SCHWAB US TREASURY MONEY INVESTOR	1.00	1,363,768.12	1.00	1,363,768.12		1,363,768.12	2.2		0.00
			1,364,491.27		1,364,491.27	0.00	1,364,491.27	2.2	0.00	0.00
Treasury Bills										
8,034,000	US TREASURY BILL24 U S T BILL DUE 09/05/24 0.000% Due 09-05-24	99.57	7,999,125.30	99.97	8,031,669.90	0.00	8,031,669.90	13.0	2.09	0.01
8,207,000	US TREASURY BILL24 U S T BILL DUE 10/31/24 0.000% Due 10-31-24	97.47	7,999,174.51	99.18	8,139,411.58	0.00	8,139,411.58	13.2	4.90	0.17
			15,998,299.81		16,171,081.48	0.00	16,171,081.48	26.2	3.50	0.09
Treasury Notes										
2,600,000	US TREASUR NT 1.25%08/24 UST NOTE DUE 08/31/24 1.250% Due 08-31-24	99.57	2,588,852.79	100.00	2,600,000.00	16,250.00	2,616,250.00	4.2	1.25	0.00
			2,588,852.79		2,600,000.00	16,250.00	2,616,250.00	4.2	1.25	0.00
			61,535,677.67		61,780,309.82	103,280.52	61,883,590.34	100.0	4.67	0.15

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 07-31-24 to 08-31-24

Portfolio Value on 07-31-24	61,301,547.31
Accrued Interest	308,373.05
Contributions	0.00
Withdrawals	0.00
Realized Gains	11,214.70
Unrealized Gains	189,692.71
Interest	277,855.10
Dividends	0.00
Change in Accrued Interest	-205,092.53
Portfolio Value on 08-31-24	61,780,309.82
Accrued Interest	103,280.52
Average Capital	61,609,920.37
Total Gain before Fees	273,669.98
IRR for 0.08 Years	0.44%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 04-01-17 to 08-31-24

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	216,975,648.64
Withdrawals	-280,259,081.40
Transfers In	155,506,496.94
Transfers Out	-38,815,359.70
Realized Gains	3,139,142.42
Unrealized Gains	244,632.15
Interest	4,985,451.14
Dividends	3,379.63
Change in Accrued Interest	103,280.52
Portfolio Value on 08-31-24	61,780,309.82
Accrued Interest	103,280.52
Average Capital	52,743,113.57
Total Gain before Fees	8,475,885.86
IRR for 7.42 Years	16.07%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Capital and Bond Portfolio
August 31, 2024

Summary Information

	Totals		Weighted Averages
Par Value	60,672,000	Average YTM	4.77
Market Value	60,415,818.55	Average Maturity (yrs)	0.15
Total Cost	60,171,186.40	Average Coupon (%)	0.86
Net Gain/Loss	244,632.15	Average Duration	0.15
Annual Income	523,545.50	Average Moody Rating	Aaa
Number of Issues	12	Average S&P Rating	AA+

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Aaa	3	7,228,754.42	12.0	5.1	2.096%	0.4
Not Rated	9	53,187,064.13	88.0	4.7	0.697%	0.1

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
AA+	3	7,228,754.42	12.0	5.1	2.096%	0.4
Not Rated	9	53,187,064.13	88.0	4.7	0.697%	0.1

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
August 31, 2024

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
06-10-2024	15,581,000	FHLB 0%24 DUE 09/06/24	99.01	15,426,503.07	99.90	15,565,518.56	139,015.49	0.9
08-13-2024	6,125,000	0.000% Due 09-06-24 FHLB 0%24 DUE 09/09/24	99.62	6,101,845.28	99.86	6,116,305.93	14,460.65	0.2
04-24-2024	965,000	0.000% Due 09-09-24 FFCB 1.5%24 DUE 10/16/24	98.21	947,703.25	99.55	960,670.57	12,967.32	1.4
08-27-2024	5,000,000	1.500% Due 10-16-24 FHLB 0%24 DUE 11/08/24	98.99	4,949,625.00	99.04	4,951,875.00	2,250.00	0.0
05-17-2023	2,500,000	0.000% Due 11-08-24 FHLB 4.625%24 DUE 12/13/24	100.21	2,505,200.00	99.87	2,496,638.07	-8,561.92	-0.3
10-19-2021	2,830,000	4.625% Due 12-13-24 FHLB 0.875%25 DUE 01/28/25	100.00	2,830,025.00	98.20	2,779,041.41	-50,983.59	-1.8
08-27-2024	5,000,000	0.875% Due 01-28-25 FHLB 4.65%25 DUE 02/14/25	99.87	4,993,375.00	99.87	4,993,736.05	361.05	0.0
06-10-2021	2,000,000	4.650% Due 02-14-25 FHLB 0.6%25 DUE 03/28/25	100.00	2,000,025.00	97.65	1,953,074.94	-46,950.06	-2.3
01-25-2024	1,830,000	0.600% Due 03-28-25 FHLB 5.01%25 DUE 04/01/25	99.99	1,829,732.20	99.88	1,827,876.54	-1,855.66	-0.1
		5.010% Due 04-01-25		41,584,033.80		41,644,737.07	60,703.27	0.1

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
August 31, 2024

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Treasury Notes								
07-24-2024	2,600,000	US TREASUR NT 1.25%08/24 UST NOTE DUE 08/31/24 1.250% Due 08-31-24	99.57	2,588,852.79	100.00	2,600,000.00	11,147.21	0.4
				2,588,852.79		2,600,000.00	11,147.21	0.4
Cash and Equivalents								
06-21-2024	1,363,768	Schwab US TREASURY MONEY INVESTOR	1.00	1,363,768.12	1.00	1,363,768.12	0.00	0.0
				1,363,768.12		1,363,768.12	0.00	0.0
Treasury Bills								
08-05-2024	8,034,000	US TREASURY BILL24 U S T BILL DUE 09/05/24 0.000% Due 09-05-24	99.57	7,999,125.30	99.97	8,031,669.90	32,544.60	0.4
05-06-2024	8,207,000	US TREASURY BILL24 U S T BILL DUE 10/31/24 0.000% Due 10-31-24	97.47	7,999,174.51	99.18	8,139,411.58	140,237.07	1.8
				15,998,299.81		16,171,081.48	172,781.67	1.1
Cash and Equivalents								
		Cash		723.15		723.15		
				723.15		723.15		
TOTAL PORTFOLIO				61,535,677.67		61,780,309.82	244,632.15	0.4

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 08-01-24 Through 08-31-24

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
12-19-2023	08-02-2024	8,000,000	FHLB 0XXX **MATURED** 0.000% Due 08-02-24	7,750,671.67	8,000,000.00	249,328.33	
04-26-2024	08-12-2024	5,930,000	FHLB 5.5XXX **MATURED** 5.500% Due 08-12-24	5,930,855.20	5,930,000.00	-855.20	
04-26-2024	08-26-2024	6,004,000	FARM CREDIT SYS 3.375XXX **MATURED** 3.375% Due 08-26-24	5,964,398.60	6,004,000.00	39,601.40	
04-17-2024	08-27-2024	18,557	SCHWAB US TREASURY MONEY INVESTOR	18,557.05	18,557.05	0.00	
06-21-2024	08-27-2024	3,743,111	SCHWAB US TREASURY MONEY INVESTOR	3,743,111.19	3,743,111.19	0.00	
TOTAL GAINS						288,929.73	0.00
TOTAL LOSSES						-855.20	0.00
TOTAL REALIZED GAIN/LOSS				288,074.53	23,407,593.71	23,695,668.24	288,074.53

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 08-01-24 Through 08-31-24

Ex-Date	Pay-Date	Security	Amount
Agency Securities			
08-12-2024	08-12-2024	FHLB 5.5XXX **MATURED** 5.500% Due 08-12-24	163,075.00
08-26-2024	08-26-2024	FARM CREDIT SYS 3.375XXX **MATURED** 3.375% Due 08-26-24	101,317.50
08-27-2024	08-28-2024	FHLB 4.65%25 DUE 02/14/25 4.650% Due 02-14-25	-9,041.67
			255,350.83
Cash and Equivalents			
08-15-2024	08-15-2024	SCHWAB US TREASURY MONEY INVESTOR	21,781.12
			21,781.12
Cash and Equivalents			
08-29-2024	08-29-2024	Cash	723.15
			723.15
NET INCOME			277,855.10

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Capital and Bond Portfolio
From 08-01-24 To 08-31-24

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
Cash					
08-01-2024			Beginning Balance		71,170.39
08-02-2024	08-02-2024	dp	Sale	FHLB 0XXX **MATURED** 0.000% Due 08-02-24	8,000,000.00
08-05-2024	08-06-2024	wd	Purchase	US TREASURY BILL24 U S T BILL DUE 09/05/24 0.000% Due 09-05-24	-7,999,125.30
08-12-2024	08-12-2024	dp	Interest	FHLB 5.5XXX **MATURED** 5.500% Due 08-12-24	163,075.00
08-12-2024	08-12-2024	dp	Sale	FHLB 5.5XXX **MATURED** 5.500% Due 08-12-24	5,930,000.00
08-13-2024	08-14-2024	wd	Purchase	FHLB 0%24 DUE 09/09/24 0.000% Due 09-09-24	-6,101,845.28
08-15-2024	08-15-2024	dp	Interest	SCHWAB US TREASURY MONEY INVESTOR	21,781.12
08-26-2024	08-26-2024	dp	Interest	FARM CREDIT SYS 3.375XXX **MATURED** 3.375% Due 08-26-24	101,317.50
08-26-2024	08-26-2024	dp	Sale	FARM CREDIT SYS 3.375XXX **MATURED** 3.375% Due 08-26-24	6,004,000.00
08-27-2024	08-28-2024	wd	Purchase	FHLB 0%24 DUE 11/08/24 0.000% Due 11-08-24	-4,949,625.00
08-27-2024	08-28-2024	wd	Purchase	FHLB 4.65%25 DUE 02/14/25 4.650% Due 02-14-25	-4,993,375.00
08-27-2024	08-28-2024	dp	Sale	SCHWAB US TREASURY MONEY INVESTOR	3,761,668.24
08-27-2024	08-28-2024	wd	Accrued Interest	FHLB 4.65%25 DUE 02/14/25 4.650% Due 02-14-25	-9,041.67
08-29-2024	08-29-2024	dp	Interest	Cash	723.15
08-31-2024			Ending Balance		723.15

INCOME



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Income Portfolio
August 31, 2024

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	44,547,000	43,948,344.42	44,194,941.35	23.3	4.9	1,162,752.50
Municipal Bonds	350,000	350,025.00	350,000.00	0.2	0.0	1,925.00
Treasury Notes	30,859,000	30,021,591.05	30,458,484.04	16.0	4.6	769,223.75
	<u>75,756,000</u>	<u>74,319,960.47</u>	<u>75,003,425.39</u>	39.5	4.7	1,933,901.25
Cash and Equiv.						
Certificate of Deposit	114,776,000	114,776,000.00	114,776,000.00	60.5	4.9	5,731,736.40
	<u>114,776,000</u>	<u>114,776,000.00</u>	<u>114,776,000.00</u>	60.5	4.9	5,731,736.40
TOTAL PORTFOLIO	190,532,000	189,095,960.47	189,779,425.39	100.0	4.8	7,665,637.65

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
August 31, 2024

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
Agency Securities										
2,000,000	FARM CREDIT SYST 0.74%25 DUE 06/30/25 0.740% Due 06-30-25	100.00	2,000,025.00	96.94	1,938,733.18	2,466.67	1,941,199.85	1.0	4.53	0.81
1,985,000	FEDERAL HOME LN 5.05%25 DUE 02/18/25 5.050% Due 02-18-25	99.94	1,983,834.00	99.96	1,984,156.69	3,619.87	1,987,776.56	1.0	5.10	0.46
100,000	FEDERAL HOME LN B 5.1%25 DUE 03/24/25 5.100% Due 03-24-25	99.98	99,985.00	99.89	99,886.08	2,224.17	102,110.24	0.1	5.27	0.54
1,990,000	FEDERAL HOME LN BKS 5%25 DUE 02/26/25 5.000% Due 02-26-25	99.91	1,988,174.30	100.03	1,990,552.21	1,381.94	1,991,934.15	1.0	4.91	0.48
3,086,000	FEDERAL HOME LN M 1.5%25 DUE 02/12/25 1.500% Due 02-12-25	96.98	2,992,889.52	98.52	3,040,423.64	2,443.08	3,042,866.72	1.6	4.84	0.44
1,305,000	FEDERAL NTNL MO 1.625%24 DUE 10/15/24 1.625% Due 10-15-24	98.52	1,285,684.90	99.57	1,299,404.73	8,011.25	1,307,415.98	0.7	5.01	0.12
3,116,000	FHLB 0%25 DUE 01/03/25 0.000% Due 01-03-25	96.26	2,999,341.19	98.35	3,064,632.74	0.00	3,064,632.74	1.6	4.91	0.34
2,000,000	FHLB 0%25 DUE 05/06/25 0.000% Due 05-06-25	95.07	1,901,480.56	96.98	1,939,617.50	0.00	1,939,617.50	1.0	4.52	0.67
2,500,000	FHLB 0.52%24 DUE 09/30/24 0.520% Due 09-30-24	100.00	2,500,025.00	99.65	2,491,213.47	5,416.67	2,496,630.14	1.3	4.74	0.08
2,500,000	FHLB 0.6%24 DUE 12/30/24 0.600% Due 12-30-24	100.00	2,500,025.00	98.53	2,463,293.22	2,500.00	2,465,793.22	1.3	5.07	0.33

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
August 31, 2024

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
8,595,000	FHLB 1%24 DUE 12/20/24	96.47	8,291,535.55	98.78	8,490,547.89	16,951.25	8,507,499.14	4.5	5.02	0.30
1,000,000	1.000% Due 12-20-24 FHLB 4.5%24 DUE 10/03/24	99.67	996,665.00	99.92	999,219.33	18,500.00	1,017,719.33	0.5	5.12	0.09
1,500,000	4.500% Due 10-03-24 FHLB 4.65%25 DUE 01/06/25	100.31	1,504,675.00	99.84	1,497,567.31	10,656.25	1,508,223.56	0.8	5.05	0.34
4,045,000	4.650% Due 01-06-25 FHLB 4.75%25 DUE 02/06/25	99.73	4,034,103.50	99.84	4,038,647.69	13,342.88	4,051,990.57	2.1	5.07	0.42
950,000	4.750% Due 02-06-25 FHLB 5%26 DUE 04/17/26	100.00	950,025.00	100.09	950,830.09	17,680.56	968,510.65	0.5	4.93	1.52
2,965,000	5.000% Due 04-17-26 FHLB 5.125%25 DUE 06/13/25	100.87	2,990,701.90	100.46	2,978,644.40	32,923.85	3,011,568.25	1.6	4.49	0.76
4,910,000	5.125% Due 06-13-25 FHLB 5.2%25 DUE 04/25/25	100.39	4,929,174.00	100.36	4,927,571.17	89,362.00	5,016,933.17	2.6	4.60	0.63
	5.200% Due 04-25-25									
			43,948,344.42		44,194,941.35	227,480.44	44,422,421.79	23.3	4.87	0.45
Certificate of Deposit										
2,000,000	Capitol Federal 10/10/24 5.000% Due 10-10-24	100.00	2,000,000.00	100.00	2,000,000.00	72,131.15	2,072,131.15	1.1	4.93	0.10
2,500,000	Capitol Federal 10/24/24 5.000% Due 10-24-24	100.00	2,500,000.00	100.00	2,500,000.00	89,822.40	2,589,822.40	1.3	4.93	0.14
2,500,000	Capitol Federal 11/7/24 5.000% Due 11-07-24	100.00	2,500,000.00	100.00	2,500,000.00	89,822.40	2,589,822.40	1.3	4.92	0.18
3,000,000	Capitol Federal 8/15/25 4.650% Due 08-15-25	100.00	3,000,000.00	100.00	3,000,000.00	6,115.07	3,006,115.07	1.6	4.65	0.91

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
August 31, 2024

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
2,000,000	Capitol Federal 9/26/24 5.000% Due 09-26-24	100.00	2,000,000.00	100.00	2,000,000.00	72,131.15	2,072,131.15	1.1	4.94	0.07
5,000,000	Capitol Federal 9/27/24 4.530% Due 09-27-24	100.00	5,000,000.00	100.00	5,000,000.00	304,068.49	5,304,068.49	2.6	4.36	0.07
4,000,000	Commerce 3/12/25 5.150% Due 03-12-25	100.00	4,000,000.00	100.00	4,000,000.00	75,627.40	4,075,627.40	2.1	5.11	0.50
1,000,000	Intrust 1/15/25 5.000% Due 01-15-25	100.00	1,000,000.00	100.00	1,000,000.00	4,520.55	1,004,520.55	0.5	5.06	0.36
2,750,000	Intrust 1/29/25 4.810% Due 01-29-25	100.00	2,750,000.00	100.00	2,750,000.00	88,906.15	2,838,906.15	1.4	4.72	0.39
7,000,000	Intrust 10/02/24 5.500% Due 10-02-24	100.00	7,000,000.00	100.00	7,000,000.00	351,338.80	7,351,338.80	3.7	5.36	0.08
6,000,000	Intrust 10/28/24 5.230% Due 10-28-24	100.00	6,000,000.00	100.00	6,000,000.00	237,493.44	6,237,493.44	3.2	5.14	0.15
6,000,000	Intrust 10/28/24 4.500% Due 10-28-24	100.00	6,000,000.00	100.00	6,000,000.00	362,465.75	6,362,465.75	3.2	4.32	0.15
			12,000,000.00		12,000,000.00	599,959.20	12,599,959.20	6.3	4.73	0.15
3,000,000	Intrust 10/4/24 5.470% Due 10-04-24	100.00	3,000,000.00	100.00	3,000,000.00	148,855.74	3,148,855.74	1.6	5.34	0.09
5,000,000	Intrust 11/15/24 4.810% Due 11-15-24	100.00	5,000,000.00	100.00	5,000,000.00	161,647.54	5,161,647.54	2.6	4.75	0.20
4,725,000	Intrust 12/08/24 4.840% Due 12-08-24	100.00	4,725,000.00	100.00	4,725,000.00	268,789.07	4,993,789.07	2.5	4.66	0.26
2,500,000	Intrust 12/19/24 4.810% Due 12-19-24	100.00	2,500,000.00	100.00	2,500,000.00	80,823.77	2,580,823.77	1.3	4.74	0.29
2,500,000	Intrust 12/5/24 4.810% Due 12-05-24	100.00	2,500,000.00	100.00	2,500,000.00	80,823.77	2,580,823.77	1.3	4.74	0.25
6,000,000	Intrust 4/28/25 4.200% Due 04-28-25	100.00	6,000,000.00	100.00	6,000,000.00	338,301.37	6,338,301.37	3.2	4.00	0.63
12,000,000	Intrust 4/29/25 5.150% Due 04-29-25	100.00	12,000,000.00	100.00	12,000,000.00	143,917.81	12,143,917.81	6.3	5.13	0.63

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
August 31, 2024

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
31,301,000	Intrust 4/29/25 5.140% Due 04-29-25	100.00	31,301,000.00	100.00	31,301,000.00	546,575.49	31,847,575.49	16.5	5.09	0.63
			43,301,000.00		43,301,000.00	690,493.30	43,991,493.30	22.8	5.11	0.63
2,000,000	Intrust 4/9/25 5.140% Due 04-09-25	100.00	2,000,000.00	100.00	2,000,000.00	36,050.41	2,036,050.41	1.1	5.10	0.58
2,000,000	Intrust 5/7/25 5.160% Due 05-07-25	100.00	2,000,000.00	100.00	2,000,000.00	32,797.81	2,032,797.81	1.1	5.12	0.65
			114,776,000.00		114,776,000.00	65,932,553.53	118,369,025.53	60.5	4.91	0.41
Municipal Bonds										
350,000	BROWN CNTY KS US 0.55%24 GO UTX DUE 09/01/24 TAXBL 0.550% Due 09-01-24	100.01	350,025.00	100.00	350,000.00	962.50	350,962.50	0.2	0.00	0.00
			350,025.00		350,000.00	962.50	350,962.50	0.2	0.00	0.00
Treasury Notes										
8,187,000	US TREASU NT 3.125%08/25 UST NOTE DUE 08/15/25 3.125% Due 08-15-25	97.76	8,003,636.20	98.81	8,089,779.37	11,123.64	8,100,903.02	4.3	4.40	0.93
14,010,000	US TREASUR NT 1.75%03/25 UST NOTE DUE 03/15/25 1.750% Due 03-15-25	96.60	13,532,984.50	98.48	13,796,840.09	112,593.95	13,909,434.05	7.3	4.63	0.52
6,662,000	US TREASUR NT 2.75%05/25 UST NOTE DUE 05/15/25 2.750% Due 05-15-25	97.61	6,502,603.34	98.72	6,576,513.02	53,766.68	6,630,279.70	3.5	4.61	0.68

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
August 31, 2024

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
2,000,000	US TREASUR NT 4.25%05/25 UST NOTE DUE 05/31/25 4.250% Due 05-31-25	99.12	1,982,367.01	99.77	1,995,351.56	21,366.12	2,016,717.68	1.1	4.56	0.72
			30,021,591.05		30,458,484.04	198,850.40	30,657,334.44	16.0	4.56	0.68
			189,095,960.47		189,779,425.39	1,020,318.86	193,799,744.26	100.0	4.84	0.46

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Income Portfolio
From 07-31-24 to 08-31-24

Portfolio Value on 07-31-24	206,088,609.32
Accrued Interest	4,615,921.03
Contributions	0.00
Withdrawals	-3,056,256.89
Transfers Out	-14,812,476.53
Realized Gains	10,136.56
Unrealized Gains	252,759.56
Interest	1,296,653.38
Dividends	0.00
Change in Accrued Interest	-595,602.17
Portfolio Value on 08-31-24	189,779,425.39
Accrued Interest	4,020,318.86
Average Capital	207,505,837.83
Total Gain before Fees	963,947.33
IRR for 0.08 Years	0.46%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Income Portfolio
From 04-01-17 to 08-31-24

Portfolio Value on 04-01-17	0.00	
Accrued Interest	0.00	
Contributions	823,034,526.21	
Withdrawals	-627,088,705.77	
Transfers In	571,092,443.97	
Transfers Out	-596,578,396.06	
Realized Gains	1,219,599.99	
Unrealized Gains	683,464.92	
Interest	17,416,492.13	
Dividends	0.00	
Change in Accrued Interest	4,020,318.86	
Portfolio Value on 08-31-24	189,779,425.39	
Accrued Interest	4,020,318.86	
Average Capital	131,833,637.53	
Total Gain before Fees	23,339,875.91	
IRR for 7.42 Years	17.70%	

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Income Portfolio
August 31, 2024

Summary Information

	Totals		Weighted Averages
Par Value	190,532,000	Average YTM	4.84
Market Value	189,779,425.39	Average Maturity (yrs)	0.48
Total Cost	189,095,960.47	Average Coupon (%)	4.03
Net Gain/Loss	683,464.92	Average Duration	0.46
Annual Income	7,665,637.65	Average Moody Rating	Aaa
Number of Issues	44	Average S&P Rating	AA

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Aaa	5	11,369,451.59	6.0	4.8	2.325%	0.5
Not Rated	39	178,409,973.80	94.0	4.8	4.142%	0.5

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
AA+	5	11,369,451.59	6.0	4.8	2.325%	0.5
A+	1	350,000.00	0.2	0.0	0.550%	0.0
Not Rated	38	178,059,973.80	93.8	4.9	4.150%	0.5

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
August 31, 2024

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
06-17-2021	2,500,000	FHLB 0.52%24 DUE 09/30/24	100.00	2,500,025.00	99.65	2,491,213.47	-8,811.52	-0.4
05-20-2024	1,000,000	0.520% Due 09-30-24 FHLB 4.5%24 DUE 10/03/24	99.67	996,665.00	99.92	999,219.33	2,554.33	0.3
05-20-2024	1,305,000	4.500% Due 10-03-24 FEDERAL NTNL MO	98.52	1,285,684.90	99.57	1,299,404.73	13,719.83	1.1
01-05-2024	8,595,000	1.625%24 DUE 10/15/24 FHLB 1%24 DUE 12/20/24	96.47	8,291,535.55	98.78	8,490,547.89	199,012.34	2.4
06-17-2021	2,500,000	1.000% Due 12-20-24 FHLB 0.6%24 DUE 12/30/24	100.00	2,500,025.00	98.53	2,463,293.22	-36,731.77	-1.5
04-03-2024	3,116,000	0.600% Due 12-30-24 FHLB 0%25 DUE 01/03/25	96.26	2,999,341.19	98.35	3,064,632.74	65,291.55	2.2
05-17-2023	1,500,000	0.000% Due 01-03-25 FHLB 4.65%25 DUE 01/06/25	100.31	1,504,675.00	99.84	1,497,567.31	-7,107.68	-0.5
03-06-2024	4,045,000	4.650% Due 01-06-25 FHLB 4.75%25 DUE 02/06/25	99.73	4,034,103.50	99.84	4,038,647.69	4,544.19	0.1
04-03-2024	3,086,000	4.750% Due 02-06-25 FEDERAL HOME LN M	96.98	2,992,889.52	98.52	3,040,423.64	47,534.12	1.6
04-03-2024	1,985,000	1.5%25 DUE 02/12/25 1.500% Due 02-12-25 FEDERAL HOME LN 5.05%25 DUE 02/18/25 5.050% Due 02-18-25	99.94	1,983,834.00	99.96	1,984,156.69	322.69	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
August 31, 2024

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
04-03-2024	1,990,000	FEDERAL HOME LN BKS 5%25 DUE 02/26/25	99.91	1,988,174.30	100.03	1,990,552.21	2,377.91	0.1
04-19-2024	100,000	FEDERAL HOME LN B 5.000% Due 02-26-25 5.1%25 DUE 03/24/25	99.98	99,985.00	99.89	99,886.08	-98.92	-0.1
08-06-2024	4,910,000	FHLB 5.2%25 DUE 04/25/25	100.39	4,929,174.00	100.36	4,927,571.17	-1,602.83	0.0
05-08-2024	2,000,000	5.200% Due 04-25-25 FHLB 0%25 DUE 05/06/25	95.07	1,901,480.56	96.98	1,939,617.50	38,136.94	2.0
12-28-2023	2,965,000	0.000% Due 05-06-25 FHLB 5.125%25 DUE 06/13/25	100.87	2,990,701.90	100.46	2,978,644.40	-12,057.50	-0.4
06-25-2021	2,000,000	5.125% Due 06-13-25 FARM CREDIT SYST 0.74%25 DUE 06/30/25	100.00	2,000,025.00	96.94	1,938,733.18	-61,291.82	-3.1
07-18-2024	950,000	0.740% Due 06-30-25 FHLB 5%26 DUE 04/17/26	100.00	950,025.00	100.09	950,830.09	805.09	0.1
		5.000% Due 04-17-26		43,948,344.42		44,194,941.35	246,596.93	0.6
Treasury Notes								
12-28-2023	14,010,000	US TREASUR NT 1.75%03/25 UST NOTE DUE 03/15/25	96.60	13,532,984.50	98.48	13,796,840.09	263,855.59	1.9
12-28-2023	6,662,000	1.750% Due 03-15-25 US TREASUR NT 2.75%05/25 UST NOTE DUE 05/15/25	97.61	6,502,603.34	98.72	6,576,513.02	73,909.68	1.1
		2.750% Due 05-15-25						

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
August 31, 2024

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
05-08-2024	2,000,000	US TREASUR NT 4.25%05/25 UST NOTE DUE 05/31/25	99.12	1,982,367.01	99.77	1,995,351.56	12,984.55	0.7
06-07-2024	8,187,000	4.250% Due 05-31-25 US TREASU NT 3.125%08/25 UST NOTE DUE 08/15/25 3.125% Due 08-15-25	97.76	8,003,636.20	98.81	8,089,779.37	86,143.17	1.1
				30,021,591.05		30,458,484.04	436,892.99	1.5
Municipal Bonds								
06-09-2021	350,000	BROWN CNTY KS US 0.55%24 GO UTX DUE 09/01/24 TAXBL 0.550% Due 09-01-24	100.01	350,025.00	100.00	350,000.00	-25.00	0.0
				350,025.00		350,000.00	-25.00	0.0
Certificate of Deposit								
12-11-2023	2,000,000	Capitol Federal 9/26/24 5.000% Due 09-26-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
04-28-2023	5,000,000	Capitol Federal 9/27/24 4.530% Due 09-27-24	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
10-02-2023	7,000,000	Intrust 10/02/24 5.500% Due 10-02-24	100.00	7,000,000.00	100.00	7,000,000.00	0.00	0.0
10-04-2023	3,000,000	Intrust 10/4/24 5.470% Due 10-04-24	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
12-11-2023	2,000,000	Capitol Federal 10/10/24 5.000% Due 10-10-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
12-12-2023	2,500,000	Capitol Federal 10/24/24 5.000% Due 10-24-24	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
11-28-2023	6,000,000	Intrust 10/28/24 5.230% Due 10-28-24	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
August 31, 2024

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
04-28-2023	6,000,000	Intrust 10/28/24 4.500% Due 10-28-24	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
12-12-2023	2,500,000	Capitol Federal 11/7/24 5.000% Due 11-07-24	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
12-29-2023	5,000,000	Intrust 11/15/24 4.810% Due 11-15-24	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
12-29-2023	2,500,000	Intrust 12/5/24 4.810% Due 12-05-24	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
06-08-2023	4,725,000	Intrust 12/08/24 4.840% Due 12-08-24	100.00	4,725,000.00	100.00	4,725,000.00	0.00	0.0
12-29-2023	2,500,000	Intrust 12/19/24 4.810% Due 12-19-24	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
07-29-2024	1,000,000	Intrust 1/15/25 5.000% Due 01-15-25	100.00	1,000,000.00	100.00	1,000,000.00	0.00	0.0
12-29-2023	2,750,000	Intrust 1/29/25 4.810% Due 01-29-25	100.00	2,750,000.00	100.00	2,750,000.00	0.00	0.0
04-19-2024	4,000,000	Commerce 3/12/25 5.150% Due 03-12-25	100.00	4,000,000.00	100.00	4,000,000.00	0.00	0.0
04-25-2024	2,000,000	Intrust 4/9/25 5.140% Due 04-09-25	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
04-28-2023	6,000,000	Intrust 4/28/25 4.200% Due 04-28-25	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
06-07-2024	12,000,000	Intrust 4/29/25 5.150% Due 04-29-25	100.00	12,000,000.00	100.00	12,000,000.00	0.00	0.0
04-29-2024	31,301,000	Intrust 4/29/25 5.140% Due 04-29-25	100.00	31,301,000.00	100.00	31,301,000.00	0.00	0.0
05-07-2024	2,000,000	Intrust 5/7/25 5.160% Due 05-07-25	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
08-15-2024	3,000,000	Capitol Federal 8/15/25 4.650% Due 08-15-25	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
				114,776,000.00		114,776,000.00	0.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
August 31, 2024

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
TOTAL PORTFOLIO				189,095,960.47		189,779,425.39	683,464.92	0.4

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
From 08-01-24 Through 08-31-24

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
11-28-2023	08-01-2024	2,000,000	Intrust 8/01/24 5.230% Due 08-01-24	2,000,000.00	2,000,000.00	0.00	
02-15-2023	08-15-2024	3,000,000	Intrust 8/15/2024 4.780% Due 08-15-24	3,000,000.00	3,000,000.00		0.00
06-29-2021	08-29-2024	2,700,000	FHLB 0.4XXX **MATURED** 0.400% Due 08-29-24	2,693,275.00	2,700,000.00		6,725.00
04-28-2023	08-30-2024	11,793,000	Capitol Federal 8/30/24 4.580% Due 08-30-24	11,793,000.00	11,793,000.00		0.00
TOTAL GAINS						0.00	6,725.00
TOTAL LOSSES						0.00	0.00
TOTAL REALIZED GAIN/LOSS		6,725.00		19,486,275.00	19,493,000.00	0.00	6,725.00

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Income Portfolio
From 08-01-24 Through 08-31-24

Ex-Date	Pay-Date	Security	Amount
Agency Securities			
08-06-2024	08-06-2024	FHLB 4.75%25 DUE 02/06/25 4.750% Due 02-06-25	96,068.75
08-06-2024	08-07-2024	FHLB 5.2%25 DUE 04/25/25 5.200% Due 04-25-25	-71,631.44
08-12-2024	08-12-2024	FEDERAL HOME LN M 1.5%25 DUE 02/12/25 1.500% Due 02-12-25	23,145.00
08-18-2024	08-19-2024	FEDERAL HOME LN 5.05%25 DUE 02/18/25 5.050% Due 02-18-25	49,564.35
08-26-2024	08-26-2024	FEDERAL HOME LN BKS 5%25 DUE 02/26/25 5.000% Due 02-26-25	49,750.00
08-29-2024	08-29-2024	FHLB 0.4XXX **MATURED** 0.400% Due 08-29-24	1,800.00
			148,696.66
Treasury Notes			
08-15-2024	08-15-2024	US TREASU NT 3.125%08/25 UST NOTE DUE 08/15/25 3.125% Due 08-15-25	127,921.88
			127,921.88
Certificate of Deposit			
08-01-2024	08-01-2024	Intrust 8/01/24 5.230% Due 08-01-24	71,873.61
08-15-2024	08-15-2024	Intrust 8/15/2024 4.780% Due 08-15-24	222,511.12
08-30-2024	08-30-2024	Capitol Federal 8/30/24 4.580% Due 08-30-24	725,091.80
			1,019,476.53
Cash and Equivalents			
08-29-2024	08-29-2024	Cash	558.31
			558.31

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Income Portfolio
From 08-01-24 Through 08-31-24

<u>Ex-Date</u>	<u>Pay-Date</u>	<u>Security</u>	<u>Amount</u>
NET INCOME			1,296,653.38

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Income Portfolio
From 08-01-24 To 08-31-24

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
Cash					
08-01-2024			Beginning Balance		5,008,254.04
08-01-2024	08-01-2024	dp	Sale	Intrust 8/01/24 5.230% Due 08-01-24	2,000,000.00
08-01-2024	08-01-2024	dp	Accrued Interest	Intrust 8/01/24 5.230% Due 08-01-24	71,873.61
08-01-2024	08-01-2024	to	Withdrawal	from Portfolio	-2,071,873.61
08-06-2024	08-06-2024	dp	Interest	FHLB 4.75%25 DUE 02/06/25 4.750% Due 02-06-25	96,068.75
08-06-2024	08-07-2024	wd	Purchase	FHLB 5.2%25 DUE 04/25/25 5.200% Due 04-25-25	-4,929,174.00
08-06-2024	08-07-2024	wd	Accrued Interest	FHLB 5.2%25 DUE 04/25/25 5.200% Due 04-25-25	-71,631.44
08-12-2024	08-12-2024	dp	Interest	FEDERAL HOME LN M 1.5%25 DUE 02/12/25 1.500% Due 02-12-25	23,145.00
08-15-2024	08-15-2024	dp	Interest	US TREASU NT 3.125%08/25 UST NOTE DUE 08/15/25 3.125% Due 08-15-25	127,921.88
08-15-2024	08-15-2024	wd	Purchase	Capitol Federal 8/15/25 4.650% Due 08-15-25	-3,000,000.00
08-15-2024	08-15-2024	dp	Sale	Intrust 8/15/2024 4.780% Due 08-15-24	3,000,000.00
08-15-2024	08-15-2024	dp	Accrued Interest	Intrust 8/15/2024 4.780% Due 08-15-24	222,511.12
08-15-2024	08-15-2024	to	Withdrawal	from Portfolio	-222,511.12
08-18-2024	08-19-2024	dp	Interest	FEDERAL HOME LN 5.05%25 DUE 02/18/25 5.050% Due 02-18-25	49,564.35
08-26-2024	08-26-2024	dp	Interest	FEDERAL HOME LN BKS 5%25 DUE 02/26/25 5.000% Due 02-26-25	49,750.00

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Income Portfolio
From 08-01-24 To 08-31-24

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
08-29-2024	08-29-2024	dp	Interest	FHLB 0.4XXX **MATURED** 0.400% Due 08-29-24	1,800.00
08-29-2024	08-29-2024	dp	Interest	Cash	558.31
08-29-2024	08-29-2024	dp	Sale	FHLB 0.4XXX **MATURED** 0.400% Due 08-29-24	2,700,000.00
08-30-2024	08-30-2024	lo	Withdrawal	from Portfolio	-3,056,256.89
08-30-2024	08-30-2024	dp	Sale	Capitol Federal 8/30/24 4.580% Due 08-30-24	11,793,000.00
08-30-2024	08-30-2024	dp	Accrued Interest	Capitol Federal 8/30/24 4.580% Due 08-30-24	725,091.80
08-30-2024	08-30-2024	to	Withdrawal	from Portfolio	-12,518,091.80
08-31-2024			Ending Balance		0.00

SECONDARY LIQUIDITY



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Secondary
August 31, 2024

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	6,190,000	6,034,978.52	6,106,081.20	75.0	4.9	139,506.25
	6,190,000	6,034,978.52	6,106,081.20	75.0	4.9	139,506.25
Cash and Equiv.						
Cash and Equivalents	0	370.68	370.68	0.0	0.0	0.00
Treasury Bills	2,051,000	1,999,233.16	2,038,193.49	25.0	4.8	0.00
	2,051,000	1,999,603.84	2,038,564.17	25.0	4.8	0.00
TOTAL PORTFOLIO	8,241,000	8,034,582.36	8,144,645.37	100.0	4.9	139,506.25

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Secondary
August 31, 2024

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
Agency Securities										
2,041,000	FEDERAL NTNL MO 1.625%25 DUE 01/07/25	97.50	1,990,020.41	98.83	2,017,208.94	4,974.94	2,022,183.88	24.8	4.96	0.35
2,104,000	FHLB 0%25 DUE 04/21/25	95.05	1,999,933.11	97.13	2,043,688.84	0.00	2,043,688.84	25.1	4.58	0.63
2,045,000	FHLB 5.2%25 DUE 07/22/25	100.00	2,045,025.00	100.01	2,045,183.42	11,520.17	2,056,703.58	25.1	5.17	0.86
			6,034,978.52		6,106,081.20	16,495.10	6,122,576.30	75.0	4.90	0.61
Cash and Equivalents										
	Cash		370.68		370.68		370.68	0.0		0.00
			370.68		370.68	0.00	370.68	0.0	0.00	0.00
Treasury Bills										
2,051,000	US TREASURY BILL24 U S T BILL DUE 10/17/24	97.48	1,999,233.16	99.38	2,038,193.49	0.00	2,038,193.49	25.0	4.81	0.13
			1,999,233.16		2,038,193.49	0.00	2,038,193.49	25.0	4.81	0.13
			8,034,582.36		8,144,645.37	16,495.10	8,161,140.48	100.0	4.88	0.49

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Secondary
From 07-31-24 to 08-31-24

Portfolio Value on 07-31-24	8,108,882.72
Accrued Interest	4,869.58
Contributions	0.00
Withdrawals	0.00
Realized Gains	0.00
Unrealized Gains	35,762.65
Interest	0.00
Dividends	0.00
Change in Accrued Interest	11,625.52
Portfolio Value on 08-31-24	8,144,645.37
Accrued Interest	16,495.10
Average Capital	8,113,752.31
Total Gain before Fees	47,388.17
IRR for 0.08 Years	0.58%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Secondary
From 04-01-17 to 08-31-24

Portfolio Value on 04-01-17	20,000,000.00
Accrued Interest	178,506.85
Contributions	28,577,903.82
Withdrawals	-30,737,530.10
Transfers In	30,761,562.98
Transfers Out	-41,902,294.13
Realized Gains	219,166.89
Unrealized Gains	110,063.01
Interest	1,115,772.90
Dividends	0.00
Change in Accrued Interest	-162,011.75
Portfolio Value on 08-31-24	8,144,645.37
Accrued Interest	16,495.10
Average Capital	9,684,258.75
Total Gain before Fees	1,282,991.06
IRR for 7.42 Years	13.25%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Secondary
August 31, 2024

Summary Information

	Totals		Weighted Averages
Par Value	8,241,000	Average YTM	4.88
Market Value	8,144,274.69	Average Maturity (yrs)	0.50
Total Cost	8,034,211.68	Average Coupon (%)	1.71
Net Gain/Loss	110,063.01	Average Duration	0.49
Annual Income	139,506.25	Average Moody Rating	NR
Number of Issues	4	Average S&P Rating	NR

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Not Rated	4	8,144,274.69	100.0	4.9	1.708%	0.5

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Not Rated	4	8,144,274.69	100.0	4.9	1.708%	0.5

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Secondary
August 31, 2024

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
04-23-2024	2,041,000	FEDERAL NTNL MO 1.625%25 DUE 01/07/25	97.50	1,990,020.41	98.83	2,017,208.94	27,188.53	1.4
04-23-2024	2,104,000	1.625% Due 01-07-25 FHLB 0%25 DUE 04/21/25	95.05	1,999,933.11	97.13	2,043,688.84	43,755.73	2.2
07-19-2024	2,045,000	0.000% Due 04-21-25 FHLB 5.2%25 DUE 07/22/25 5.200% Due 07-22-25	100.00	2,045,025.00	100.01	2,045,183.42	158.42	0.0
				6,034,978.52		6,106,081.20	71,102.68	1.2
Treasury Bills								
04-23-2024	2,051,000	US TREASURY BILL24 U S T BILL DUE 10/17/24 0.000% Due 10-17-24	97.48	1,999,233.16	99.38	2,038,193.49	38,960.33	1.9
				1,999,233.16		2,038,193.49	38,960.33	1.9
Cash and Equivalents								
		Cash		370.68		370.68		
				370.68		370.68		
TOTAL PORTFOLIO				8,034,582.36		8,144,645.37	110,063.01	1.4

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Secondary
From 08-01-24 Through 08-31-24

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
Secondary
From 08-01-24 Through 08-31-24

<u>Ex-Date</u>	<u>Pay-Date</u>	<u>Security</u>	<u>Amount</u>
NET INCOME			0.00

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Secondary
From 08-01-24 To 08-31-24

<u>Trade Date</u>	<u>Settle Date</u>	<u>Tran Code</u>	<u>Activity</u>	<u>Security</u>	<u>Amount</u>
Cash					
08-01-2024			Beginning Balance		370.68
08-31-2024			Ending Balance		370.68

ARPA FUND



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
ARPA Fund
August 31, 2024

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Cash and Equiv.						
Cash and Equivalents	0	20,000.00	20,000.00	100.0	0.0	0.00
	0	20,000.00	20,000.00	100.0	0.0	0.00
TOTAL PORTFOLIO	0	20,000.00	20,000.00	100.0	0.0	0.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
ARPA Fund
August 31, 2024

<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>Duration</u>
Cash and Equivalents										
	Cash		<u>20,000.00</u>		<u>20,000.00</u>		<u>20,000.00</u>	<u>100.0</u>		<u>0.00</u>
			20,000.00		20,000.00	0.00	20,000.00	100.0	0.00	0.00
			20,000.00		20,000.00	0.00	20,000.00	100.0	0.00	0.00

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
ARPA Fund
From 07-31-24 to 08-31-24

Portfolio Value on 07-31-24	2,373,388.36
Contributions	0.00
Withdrawals	-2,363,824.22
Realized Gains	10,435.56
Unrealized Gains	0.00
Interest	0.30
Dividends	0.00
Portfolio Value on 08-31-24	20,000.00
Average Capital	2,220,883.57
Total Gain before Fees	10,435.86
IRR for 0.08 Years	0.47%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
ARPA Fund
 From 04-01-17 to 08-31-24

Portfolio Value on 04-01-17	0.00
Contributions	5,929,000.00
Withdrawals	-25,452,824.22
Transfers In	53,609,954.45
Transfers Out	-34,730,779.70
Realized Gains	159,283.38
Unrealized Gains	0.00
Interest	505,366.09
Dividends	0.00
Portfolio Value on 08-31-24	20,000.00
Average Capital	3,372,169.86
Total Gain before Fees	664,649.47
IRR for 7.42 Years	19.71%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
ARPA Fund
August 31, 2024

Summary Information

	Totals		Weighted Averages
Par Value	0	Average YTM	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
ARPA Fund
August 31, 2024

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Cash and Equivalents								
		Cash		20,000.00		20,000.00		
				20,000.00		20,000.00		
TOTAL PORTFOLIO				20,000.00		20,000.00	0.00	0.0

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
ARPA Fund
From 08-01-24 Through 08-31-24

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
07-01-2024	08-30-2024	2,383,000	FHLB 0% DUE 08/30/24 0.000% Due 08-30-24	2,362,578.87	2,383,000.00	20,421.13	
TOTAL GAINS						20,421.13	0.00
TOTAL LOSSES						0.00	0.00
TOTAL REALIZED GAIN/LOSS		20,421.13		2,362,578.87	2,383,000.00	20,421.13	0.00

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
ARPA Fund
 From 08-01-24 Through 08-31-24

Ex-Date	Pay-Date	Security	Amount
Cash and Equivalents			
08-29-2024	08-29-2024	Cash	0.30
			0.30
NET INCOME			0.30

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
ARPA Fund
From 08-01-24 To 08-31-24

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
Cash					
08-01-2024			Beginning Balance		823.92
08-29-2024	08-29-2024	dp	Interest	Cash	0.30
08-30-2024	08-30-2024	lo	Withdrawal	from Portfolio	-2,363,824.22
08-30-2024	08-30-2024	dp	Sale	FHLB 0% DUE 08/30/24 0.000% Due 08-30-24	2,383,000.00
08-31-2024			Ending Balance		20,000.00

OUTSIDE ACCOUNTS



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Outside
August 31, 2024

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Cash and Equiv.						
Cash and Equivalents	0	22,301,144.11	22,301,144.11	100.0	0.0	0.00
	0	22,301,144.11	22,301,144.11	100.0	0.0	0.00
TOTAL PORTFOLIO	0	22,301,144.11	22,301,144.11	100.0	0.0	0.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Outside
August 31, 2024

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
Cash and Equivalents										
	Cash		<u>22,301,144.11</u>		<u>22,301,144.11</u>		<u>22,301,144.11</u>	<u>100.0</u>		<u>0.00</u>
			22,301,144.11		22,301,144.11	0.00	22,301,144.11	100.0	0.00	0.00
			22,301,144.11		22,301,144.11	0.00	22,301,144.11	100.0	0.00	0.00

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Outside
 From 07-31-24 to 08-31-24

Portfolio Value on 07-31-24	22,389,362.41
Contributions	0.00
Withdrawals	0.00
Transfers Out	-99,218.33
Realized Gains	0.00
Unrealized Gains	0.00
Interest	11,000.03
Dividends	0.00
Portfolio Value on 08-31-24	22,301,144.11
Average Capital	22,386,161.82
Total Gain before Fees	11,000.03
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 08-31-24

Portfolio Value on 04-01-17	43,053,321.50
Accrued Interest	192,304.84
Contributions	0.00
Withdrawals	0.00
Transfers In	287,752,046.08
Transfers Out	-309,789,064.98
Realized Gains	0.00
Unrealized Gains	0.00
Interest	1,284,841.51
Dividends	0.00
Change in Accrued Interest	-192,304.84
Portfolio Value on 08-31-24	22,301,144.11
Accrued Interest	0.00
Average Capital	26,850,665.06
Total Gain before Fees	1,092,536.67
IRR for 7.42 Years	4.07%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Outside
August 31, 2024

Summary Information

	Totals		Weighted Averages
Par Value	0	Average YTM	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
August 31, 2024

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Cash and Equivalents								
		Cash		22,301,144.11		22,301,144.11		
				22,301,144.11		22,301,144.11		
TOTAL PORTFOLIO				22,301,144.11		22,301,144.11	0.00	0.0

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Outside
From 08-01-24 Through 08-31-24

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 08-01-24 Through 08-31-24

Ex-Date	Pay-Date	Security	Amount
Cash and Equivalents			
08-31-2024	08-31-2024	Cash	1,124.52
08-31-2024	08-31-2024	Cash	9,875.51
			11,000.03
NET INCOME			11,000.03

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Outside
From 08-01-24 To 08-31-24

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
Cash					
08-01-2024			Beginning Balance		22,389,362.41
08-31-2024	08-31-2024	to	Withdrawal	from Portfolio	-89,342.82
08-31-2024	08-31-2024	dp	Interest	Cash	1,124.52
08-31-2024	08-31-2024	dp	Interest	Cash	9,875.51
08-31-2024	08-31-2024	to	Withdrawal	from Portfolio	-9,875.51
08-31-2024			Ending Balance		22,301,144.11

FARMLAND ESCROW



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Farmland Escrow
August 31, 2024

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	2,085,000	2,079,620.68	2,081,679.52	99.9	5.0	62,400.00
	2,085,000	2,079,620.68	2,081,679.52	99.9	5.0	62,400.00
Cash and Equiv.						
Cash and Equivalents	0	1,237.90	1,237.90	0.1	0.0	0.00
	0	1,237.90	1,237.90	0.1	0.0	0.00
TOTAL PORTFOLIO	2,085,000	2,080,858.58	2,082,917.42	100.0	5.0	62,400.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Farmland Escrow
August 31, 2024

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
Agency Securities										
1,200,000	FEDERAL HOME LOAN BANKS 5.200% Due 09-13-24	100.00	1,200,000.00	100.00	1,199,945.66	29,120.00	1,229,065.66	57.6	4.81	0.04
885,000	FEDERAL HOME LOAN BANKS 0.000% Due 09-25-24	99.39	879,620.68	99.63	881,733.85	0.00	881,733.85	42.3	5.33	0.07
			<u>2,079,620.68</u>		<u>2,081,679.52</u>	<u>29,120.00</u>	<u>2,110,799.52</u>	<u>99.9</u>	<u>5.03</u>	<u>0.05</u>
			2,079,620.68		2,081,679.52	29,120.00	2,110,799.52	99.9	5.03	0.05
Cash and Equivalents										
	Cash		<u>1,237.90</u>		<u>1,237.90</u>		<u>1,237.90</u>	<u>0.1</u>		<u>0.00</u>
			1,237.90		1,237.90	0.00	1,237.90	0.1	0.00	0.00
			2,080,858.58		2,082,917.42	29,120.00	2,112,037.42	100.0	5.03	0.05

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Farmland Escrow
From 07-31-24 to 08-31-24

Portfolio Value on 07-31-24	2,080,368.75
Accrued Interest	23,920.00
Contributions	0.00
Withdrawals	0.00
Realized Gains	0.00
Unrealized Gains	2,548.67
Interest	0.00
Dividends	0.00
Change in Accrued Interest	5,200.00
Portfolio Value on 08-31-24	2,082,917.42
Accrued Interest	29,120.00
Average Capital	2,104,288.75
Total Gain before Fees	7,748.67
IRR for 0.08 Years	0.37%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Farmland Escrow
From 04-01-17 to 08-31-24

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	-2,887,546.61	
Realized Gains	2,519.46	
Unrealized Gains	2,058.84	
Interest	361,538.00	
Dividends	0.00	
Change in Accrued Interest	29,120.00	
Portfolio Value on 08-31-24	2,082,917.42	
Accrued Interest	29,120.00	
Average Capital	2,683,970.49	
Total Gain before Fees	395,236.30	
IRR for 7.42 Years	14.73%	

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Farmland Escrow
August 31, 2024

Summary Information

	Totals		Weighted Averages
Par Value	2,085,000	Average YTM	5.03
Market Value	2,081,679.52	Average Maturity (yrs)	0.05
Total Cost	2,079,620.68	Average Coupon (%)	3.00
Net Gain/Loss	2,058.84	Average Duration	0.05
Annual Income	62,400.00	Average Moody Rating	NR
Number of Issues	2	Average S&P Rating	NR

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Not Rated	2	2,081,679.52	100.0	5.0	2.997%	0.1

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Not Rated	2	2,081,679.52	100.0	5.0	2.997%	0.1

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Farmland Escrow
August 31, 2024

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
02-15-2024	1,200,000	FEDERAL HOME LOAN BANKS 5.200% Due 09-13-24	100.00	1,200,000.00	100.00	1,199,945.66	-54.34	0.0
08-14-2024	885,000	FEDERAL HOME LOAN BANKS 0.000% Due 09-25-24	99.39	879,620.68	99.63	881,733.85	2,113.17	0.2
				2,079,620.68		2,081,679.52	2,058.84	0.1
Cash and Equivalents								
		Cash		1,237.90		1,237.90		
				1,237.90		1,237.90		
TOTAL PORTFOLIO				2,080,858.58		2,082,917.42	2,058.84	0.1

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Farmland Escrow
From 08-01-24 Through 08-31-24

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 08-01-24 Through 08-31-24

<u>Ex-Date</u>	<u>Pay-Date</u>	<u>Security</u>	<u>Amount</u>
NET INCOME			0.00

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Farmland Escrow
 From 08-01-24 To 08-31-24

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
Cash					
08-01-2024			Beginning Balance		880,858.58
08-14-2024	08-14-2024	wd	Purchase	FEDERAL HOME LOAN BANKS 0.000% Due 09-25-24	-879,620.68
08-31-2024			Ending Balance		1,237.90