



January 2024
Security Investment Report
City of Lawrence, Kansas



City of Lawrence, Kansas

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CONSOLIDATED



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

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	104,718,000	103,492,603.84	103,054,698.91	33.0	5.1	1,449,633.00
Municipal Bonds	350,000	350,025.00	341,250.00	0.1	4.9	1,925.00
Treasury Notes	24,661,000	23,928,471.71	24,048,509.61	7.7	4.7	528,105.00
	<u>129,729,000</u>	<u>127,771,100.55</u>	<u>127,444,458.52</u>	40.8	5.0	1,979,663.00
Cash and Equiv.						
Cash and Equivalents	12,857	20,774,848.25	20,774,848.25	6.6	0.0	0.00
Certificate of Deposit	132,005,000	132,005,000.00	132,005,000.00	42.2	4.9	6,536,296.10
Treasury Bills	32,876,000	32,385,059.24	32,504,697.04	10.4	4.6	0.00
	<u>164,893,857</u>	<u>185,164,907.49</u>	<u>185,284,545.29</u>	59.2	4.3	6,536,296.10
TOTAL PORTFOLIO	294,622,857	312,936,008.04	312,729,003.81	100.0	4.6	8,515,959.10

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
January 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										
1,000,000	FEDERAL FARM CR 0.27%24 DUE 04/05/24	99.86	998,615.00	99.10	991,016.80	870.00	991,886.80	0.3	5.28	0.18
2,000,000	FEDERAL FARM CR 0.270% Due 04-05-24	100.00	2,000,025.00	94.66	1,893,219.64	1,233.33	1,894,452.97	0.6	4.68	1.38
2,500,000	FEDERAL FARM CR 0.74%25 DUE 06/30/25	100.00	2,500,025.00	99.41	2,485,352.70	3,541.67	2,488,894.37	0.8	5.08	0.12
2,583,000	FEDERAL HOME LN 0.375%24 DUE 03/15/24	98.69	2,549,154.11	99.60	2,572,553.21	0.00	2,572,553.21	0.8	5.22	0.08
20,275,000	FHLB 0%24 DUE 02/28/24	98.64	19,999,203.91	98.76	20,024,108.23	0.00	20,024,108.23	6.4	5.24	0.24
8,000,000	FHLB 0%24 DUE 04/26/24	98.07	7,845,673.00	98.68	7,894,393.36	0.00	7,894,393.36	2.5	5.18	0.25
8,000,000	FHLB 0%24 DUE 05/03/24	97.24	7,778,925.00	97.85	7,828,226.64	0.00	7,828,226.64	2.5	5.10	0.42
8,000,000	FHLB 0%24 DUE 07/05/24	96.88	7,750,671.67	97.55	7,803,733.36	0.00	7,803,733.36	2.5	4.97	0.49
1,000,000	FHLB 0%24 DUE 08/02/24	99.86	998,625.00	99.22	992,213.39	922.50	993,135.89	0.3	5.13	0.16
875,000	FHLB 0.27%24 DUE 03/28/24	99.99	874,937.50	98.87	865,097.34	323.26	865,420.60	0.3	5.31	0.23
2,700,000	FHLB 0.35%24 DUE 04/23/24	99.75	2,693,275.00	97.26	2,626,035.28	960.00	2,626,995.28	0.8	5.25	0.57
	FHLB 0.4%24 DUE 08/29/24									
	FHLB 0.400% Due 08-29-24									

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

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
2,500,000	FHLB 0.43%24 DUE 06/17/24	100.00	2,500,025.00	98.22	2,455,414.87	1,313.89	2,456,728.76	0.8	5.20	0.37
2,500,000	0.430% Due 06-17-24 FHLB 0.52%24 DUE 09/30/24	100.00	2,500,025.00	96.96	2,423,983.85	4,333.33	2,428,317.18	0.8	5.22	0.65
2,500,000	0.520% Due 09-30-24 FHLB 0.6%24 DUE 12/30/24	100.00	2,500,025.00	96.28	2,407,076.95	1,250.00	2,408,326.95	0.8	4.79	0.89
2,000,000	0.600% Due 12-30-24 FHLB 0.6%25 DUE 03/28/25	100.00	2,000,025.00	95.83	1,916,665.62	4,100.00	1,920,765.62	0.6	4.32	1.13
1,000,000	0.600% Due 03-28-25 FHLB 0.71%24 DUE 07/29/24	100.00	1,000,025.00	97.85	978,494.07	39.44	978,533.51	0.3	5.14	0.48
2,830,000	0.710% Due 07-29-24 FHLB 0.875%25 DUE 01/28/25	100.00	2,830,025.00	96.58	2,733,296.75	206.35	2,733,503.10	0.9	4.42	0.97
8,595,000	0.875% Due 01-28-25 FHLB 1%24 DUE 12/20/24	96.47	8,291,535.55	96.71	8,311,897.29	9,788.75	8,321,686.04	2.7	4.83	0.87
3,000,000	1.000% Due 12-20-24 FHLB 3.625%24 DUE 02/28/24	99.98	2,999,275.00	99.86	2,995,935.21	46,218.75	3,042,153.96	1.0	5.17	0.08
2,310,000	3.625% Due 02-28-24 FHLB 4.5%24 DUE 07/03/24	99.82	2,305,867.00	99.67	2,302,275.73	8,085.00	2,310,360.73	0.7	5.26	0.42
2,435,000	4.500% Due 07-03-24 FHLB 4.625%24 DUE 04/26/24	99.70	2,427,720.00	99.82	2,430,668.23	29,718.84	2,460,387.07	0.8	5.26	0.24
2,500,000	4.625% Due 04-26-24 FHLB 4.625%24 DUE 12/13/24	100.21	2,505,200.00	99.85	2,496,129.90	15,416.67	2,511,546.57	0.8	4.79	0.84
	4.625% Due 12-13-24									

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

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
1,500,000	FHLB 4.65%25 DUE 01/06/25	100.31	1,504,675.00	99.92	1,498,788.82	4,843.75	1,503,632.57	0.5	4.72	0.90
320,000	4.650% Due 01-06-25 FHLB 4.75%24 DUE 03/08/24	99.94	319,817.00	99.94	319,802.04	6,037.78	325,839.82	0.1	5.12	0.10
1,830,000	4.750% Due 03-08-24 FHLB 5.01%25 DUE 04/01/25	99.99	1,829,732.20	99.71	1,824,633.63	30,561.00	1,855,194.63	0.6	5.25	1.10
2,965,000	5.010% Due 04-01-25 FHLB 5.125%25 DUE 06/13/25	100.87	2,990,701.90	100.92	2,992,409.38	20,260.83	3,012,670.21	1.0	4.41	1.30
4,000,000	5.125% Due 06-13-25 FHLB 5.14%24 DUE 06/14/24	100.00	4,000,025.00	99.93	3,997,043.36	26,842.22	4,023,885.58	1.3	5.27	0.37
5,000,000	5.140% Due 06-14-24 FHLB 5.25%24 DUE 05/17/24	99.98	4,998,775.00	99.88	4,994,233.25	53,958.33	5,048,191.58	1.6	5.54	0.29
	5.250% Due 05-17-24									
			103,492,603.84		103,054,698.91	270,825.70	103,325,524.62	33.0	5.08	0.49
Cash and Equivalents										
12,857	Cash		20,761,991.43		20,761,991.43		20,761,991.43	6.6		0.00
	SCHWAB US TREASURY MONEY INVESTOR	1.00	12,856.82	1.00	12,856.82		12,856.82	0.0		0.00
			20,774,848.25		20,774,848.25	0.00	20,774,848.25	6.6	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	13,934.43	2,013,934.43	0.6	5.00	0.66
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	17,076.50	2,517,076.50	0.8	5.00	0.69
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	17,076.50	2,517,076.50	0.8	4.99	0.73

Columbia Capital Management, LLC
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City of Lawrence, Kansas
January 31, 2024

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
4,000,000	Capitol Federal 2/9/2024 4.900% Due 02-09-24	100.00	4,000,000.00	100.00	4,000,000.00	190,630.14	4,190,630.14	1.3	4.79	0.02
4,000,000	Capitol Federal 4/19/24 4.650% Due 04-19-24	100.00	4,000,000.00	100.00	4,000,000.00	238,344.26	4,238,344.26	1.3	4.46	0.21
11,793,000	Capitol Federal 8/30/24 4.580% Due 08-30-24	100.00	11,793,000.00	100.00	11,793,000.00	410,254.63	12,203,254.63	3.8	4.47	0.56
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	13,934.43	2,013,934.43	0.6	5.01	0.62
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	172,040.98	5,172,040.98	1.6	4.41	0.63
4,735,000	Commerce 2/15/24 5.400% Due 02-15-24	100.00	4,735,000.00	100.00	4,735,000.00	78,243.93	4,813,243.93	1.5	5.45	0.04
4,725,000	Commerce 2/29/24 5.680% Due 02-29-24	100.00	4,725,000.00	100.00	4,725,000.00	68,194.92	4,793,194.92	1.5	5.75	0.07
3,000,000	Commerce 3/14/24 5.620% Due 03-14-24	100.00	3,000,000.00	100.00	3,000,000.00	41,919.67	3,041,919.67	1.0	5.68	0.11
3,000,000	Commerce 3/28/24 5.620% Due 03-28-24	100.00	3,000,000.00	100.00	3,000,000.00	41,919.67	3,041,919.67	1.0	5.67	0.15
6,000,000	Intrust 04/28/24 4.800% Due 04-28-24	100.00	6,000,000.00	100.00	6,000,000.00	218,754.10	6,218,754.10	1.9	4.71	0.23
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	11,926.43	2,761,926.43	0.9	4.79	0.95
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	127,281.42	7,127,281.42	2.2	5.45	0.63
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	54,872.13	6,054,872.13	1.9	5.22	0.70
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	205,081.97	6,205,081.97	1.9	4.38	0.71
			12,000,000.00		12,000,000.00	259,954.10	12,259,954.10	3.8	4.80	0.71
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	53,354.92	3,053,354.92	1.0	5.42	0.64
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	21,684.43	5,021,684.43	1.6	4.81	0.75

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

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
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	135,589.43	4,860,589.43	1.5	4.72	0.82
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	10,842.21	2,510,842.21	0.8	4.80	0.84
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	10,842.21	2,510,842.21	0.8	4.81	0.81
1,000,000	Intrust 2/1/24 5.550% Due 02-01-24	100.00	1,000,000.00	100.00	1,000,000.00	18,348.36	1,018,348.36	0.3	5.60	0.00
3,796,000	Intrust 3/30/2024 4.450% Due 03-30-24	100.00	3,796,000.00	100.00	3,796,000.00	225,690.87	4,021,690.87	1.2	4.27	0.15
2,000,000	Intrust 4/11/24 5.390% Due 04-11-24	100.00	2,000,000.00	100.00	2,000,000.00	18,850.27	2,018,850.27	0.6	5.46	0.18
5,481,000	Intrust 4/17/24 4.370% Due 04-17-24	100.00	5,481,000.00	100.00	5,481,000.00	308,888.79	5,789,888.79	1.8	4.20	0.20
2,000,000	Intrust 4/25/24 5.390% Due 04-25-24	100.00	2,000,000.00	100.00	2,000,000.00	18,850.27	2,018,850.27	0.6	5.45	0.22
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	191,409.84	6,191,409.84	1.9	4.05	1.19
2,000,000	Intrust 5/23/24 5.390% Due 05-23-24	100.00	2,000,000.00	100.00	2,000,000.00	18,850.27	2,018,850.27	0.6	5.44	0.29
2,000,000	Intrust 5/9/24 5.390% Due 05-09-24	100.00	2,000,000.00	100.00	2,000,000.00	18,850.27	2,018,850.27	0.6	5.44	0.26
2,000,000	Intrust 6/20/24 5.230% Due 06-20-24	100.00	2,000,000.00	100.00	2,000,000.00	18,290.71	2,018,290.71	0.6	5.27	0.37
2,000,000	Intrust 6/6/24 5.230% Due 06-06-24	100.00	2,000,000.00	100.00	2,000,000.00	18,290.71	2,018,290.71	0.6	5.27	0.33
2,000,000	Intrust 7/03/24 5.230% Due 07-03-24	100.00	2,000,000.00	100.00	2,000,000.00	18,290.71	2,018,290.71	0.6	5.26	0.40
2,000,000	Intrust 7/18/24 5.230% Due 07-18-24	100.00	2,000,000.00	100.00	2,000,000.00	18,290.71	2,018,290.71	0.6	5.25	0.44
2,000,000	Intrust 8/01/24 5.230% Due 08-01-24	100.00	2,000,000.00	100.00	2,000,000.00	18,290.71	2,018,290.71	0.6	5.25	0.48

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

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
3,000,000	Intrust 8/15/2024 4.780% Due 08-15-24	100.00	3,000,000.00	100.00	3,000,000.00	137,506.85	3,137,506.85	1.0	4.62	0.51
			132,005,000.00		132,005,000.00	8,202,498.67	135,207,498.67	42.2	4.90	0.49
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	97.50	341,250.00	802.08	342,052.08	0.1	4.93	0.57
			350,025.00		341,250.00	802.08	342,052.08	0.1	4.93	0.57
Treasury Bills										
1,515,000	US TREASURY BILL24 U S T BILL DUE 02/13/24 0.000% Due 02-13-24	98.98	1,499,593.29	99.83	1,512,349.19	0.00	1,512,349.19	0.5	4.85	0.04
3,770,000	US TREASURY BILL24 U S T BILL DUE 02/20/24 0.000% Due 02-20-24	99.62	3,755,784.15	99.72	3,759,553.63	0.00	3,759,553.63	1.2	5.00	0.06
3,000,000	US TREASURY BILL24 U S T BILL DUE 02/27/24 ?% Due 02-27-24	99.58	2,987,383.01	99.62	2,988,619.59	0.00	2,988,619.59	1.0	?	?
8,000,000	US TREASURY BILL24 U S T BILL DUE 04/16/24 0.000% Due 04-16-24	98.29	7,863,401.06	98.92	7,913,636.08	0.00	7,913,636.08	2.5	5.17	0.21
8,591,000	US TREASURY BILL24 U S T BILL DUE 04/25/24 0.000% Due 04-25-24	98.77	8,485,544.72	98.79	8,486,825.19	0.00	8,486,825.19	2.7	5.20	0.23

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Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
8,000,000	US TREASURY BILL24 U S T BILL DUE 06/20/24 0.000% Due 06-20-24	97.42	7,793,353.01	98.05	7,843,713.36	0.00	7,843,713.36	2.5	5.09	0.38
			32,385,059.24		32,504,697.04	0.00	32,504,697.04	10.4	4.65	0.21
Treasury Notes										
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	96.89	13,574,923.79	92,950.96	13,667,874.75	4.3	4.62	1.08
3,989,000	US TREASUR NT 2.5%05/24 UST NOTE DUE 05/15/24 2.500% Due 05-15-24	97.59	3,892,883.87	99.20	3,957,056.85	21,095.67	3,978,152.52	1.3	5.29	0.28
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	97.82	6,516,528.97	38,754.90	6,555,283.87	2.1	4.51	1.24
			23,928,471.71		24,048,509.61	152,801.54	24,201,311.15	7.7	4.70	0.99
			312,936,008.04		312,729,003.81	13,626,927.99	316,355,931.80	100.0	4.59	0.47

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
 From 12-31-23 to 01-31-24

Portfolio Value on 12-31-23	294,770,065.34
Accrued Interest	3,336,133.85
Contributions	30,150,272.06
Withdrawals	-4,916,272.06
Transfers In	9,472.52
Transfers Out	-8,187,305.62
Realized Gains	6,083.44
Unrealized Gains	383,192.33
Interest	513,495.80
Dividends	0.00
Change in Accrued Interest	290,794.15
Portfolio Value on 01-31-24	312,729,003.81
Accrued Interest	3,626,927.99
Average Capital	303,573,127.36
Total Gain before Fees	1,193,565.72
IRR for 0.08 Years	0.39%

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

Portfolio Value on 04-01-17	63,053,321.50
Accrued Interest	370,811.69
Contributions	996,400,438.07
Withdrawals	-867,555,060.38
Transfers In	1,043,291,126.92
Transfers Out	-946,280,807.00
Realized Gains	3,459,480.85
Unrealized Gains	-207,004.23
Interest	20,564,128.45
Dividends	3,379.63
Change in Accrued Interest	3,256,116.31
Portfolio Value on 01-31-24	312,729,003.81
Accrued Interest	3,626,927.99
Average Capital	223,371,712.01
Total Gain before Fees	27,076,101.01
IRR for 6.84 Years	12.12%

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

Summary Information

Totals		Weighted Averages	
Par Value	294,610,000	Average YTM	?
Market Value	291,954,155.56	Average Maturity (yrs)	0.52
Total Cost	292,161,159.79	Average Coupon (%)	?
Net Gain/Loss	-207,004.23	Average Duration	?
Annual Income	8,515,959.10	Average Moody Rating	Aaa
Number of Issues	74	Average S&P Rating	AA

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Aaa	22	50,752,210.03	17.4	5.1	2.694%	0.6
Not Rated	52	241,201,945.53	82.6	?	?%	?

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
AA+	21	46,795,153.19	16.0	5.0	2.710%	0.6
A+	1	341,250.00	0.1	4.9	0.550%	0.6
Not Rated	52	244,817,752.37	83.9	?	?%	?

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

Securities	Market Value	Pct.
Cash	20,761,991.43	6.64
FHLB 0%24 DUE 04/26/24	20,024,108.23	6.40
0.000% Due 04-26-24		
US TREASUR NT 1.75%03/25 UST NOTE DUE 03/15/25	13,574,923.79	4.34
1.750% Due 03-15-25		
Capitol Federal 8/30/24	11,793,000.00	3.77
4.580% Due 08-30-24		
US TREASURY BILL24 U S T BILL DUE 04/25/24	8,486,825.19	2.71
0.000% Due 04-25-24		
FHLB 1%24 DUE 12/20/24	8,311,897.29	2.66
1.000% Due 12-20-24		
US TREASURY BILL24 U S T BILL DUE 04/16/24	7,913,636.08	2.53
0.000% Due 04-16-24		
FHLB 0%24 DUE 05/03/24	7,894,393.36	2.52
0.000% Due 05-03-24		
US TREASURY BILL24 U S T BILL DUE 06/20/24	7,843,713.36	2.51
0.000% Due 06-20-24		
FHLB 0%24 DUE 07/05/24	7,828,226.64	2.50
0.000% Due 07-05-24		
Total	114,432,715.37	36.59

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

Security	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
Agency Securities													
FHLB 3.625%24 DUE 02/28/24 3.625% Due 02-28-24		54,375.00											54,375.00
FHLB 4.75%24 DUE 03/08/24 4.750% Due 03-08-24			7,600.00										7,600.00
FEDERAL HOME LN 0.375%24 DUE 03/15/24 0.375% Due 03-15-24			4,687.50										4,687.50
FHLB 0.27%24 DUE 03/28/24 0.270% Due 03-28-24			1,350.00										1,350.00
FEDERAL FARM CR 0.27%24 DUE 04/05/24 0.270% Due 04-05-24				1,350.00									1,350.00
FHLB 0.35%24 DUE 04/23/24 0.350% Due 04-23-24				1,020.83									1,020.83
FHLB 4.625%24 DUE 04/26/24 4.625% Due 04-26-24				56,309.37									56,309.37
FHLB 0%24 DUE 04/26/24 0.000% Due 04-26-24			20,275,000.00										20,275,000.00
FHLB 0%24 DUE 05/03/24 0.000% Due 05-03-24				8,000,000.00									8,000,000.00
FHLB 5.25%24 DUE 05/17/24 5.250% Due 05-17-24				131,250.00									131,250.00

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

Security	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
FHLB 5.14%24 DUE 06/14/24						102,800.00							102,800.00
5.140% Due 06-14-24 FHLB 0.43%24 DUE 06/17/24						5,375.00							5,375.00
0.430% Due 06-17-24 FHLB 4.5%24 DUE 07/03/24							51,975.00						51,975.00
4.500% Due 07-03-24 FHLB 0%24 DUE 07/05/24							8,000,000.00						8,000,000.00
0.000% Due 07-05-24 FHLB 0.71%24 DUE 07/29/24							3,550.00						3,550.00
0.710% Due 07-29-24 FHLB 0%24 DUE 08/02/24								8,000,000.00					8,000,000.00
0.000% Due 08-02-24 FHLB 0.4%24 DUE 08/29/24						5,400.00		1,800.00					7,200.00
0.400% Due 08-29-24 FHLB 0.52%24 DUE 09/30/24			6,500.00						6,500.00				13,000.00
0.520% Due 09-30-24 FHLB 4.625%24 DUE 12/13/24						57,812.50					57,812.50		115,625.00
4.625% Due 12-13-24 FHLB 1%24 DUE 12/20/24						42,975.00					42,975.00		85,950.00
1.000% Due 12-20-24 FHLB 0.6%24 DUE 12/30/24						7,500.00					7,500.00		15,000.00
0.600% Due 12-30-24													

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

Security	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
FHLB 4.65%25 DUE 01/06/25							34,875.00						34,875.00
4.650% Due 01-06-25 FHLB 0.875%25 DUE 01/28/25							12,381.25						12,381.25
0.875% Due 01-28-25 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 5.125%25 DUE 06/13/25						75,978.12						75,978.12	151,956.25
5.125% Due 06-13-25 FEDERAL FARM CR 0.74%25 DUE 06/30/25						7,400.00						7,400.00	14,800.00
0.740% Due 06-30-25													
TOTAL	54,375.00	26,137.50	20,379.52	1,131,250.00	305,240.62	102,781.25	5,001,800.00	12,500.00	45,841.50	191,665.62	45,251,113.21		

Treasury Notes

US TREASUR NT 2.5%05/24 UST NOTE DUE 05/15/24					49,862.50								49,862.50
2.500% Due 05-15-24 US TREASUR NT 1.75%03/25 UST NOTE DUE 03/15/25			122,587.50						122,587.50				245,175.00
1.750% Due 03-15-25													

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

Security	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
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
TOTAL			122,587.50		141,465.00				122,587.50		91,602.50		478,242.50
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				1,925.00
TOTAL			962.50						962.50				1,925.00
Certificate of Deposit													
Intrust 2/1/24 5.550% Due 02-01-24		18,500.00											18,500.00
Capitol Federal 2/9/2024 4.900% Due 02-09-24		195,463.01											195,463.01
Commerce 2/15/24 5.400% Due 02-15-24		88,723.03											88,723.03
Commerce 2/29/24 5.680% Due 02-29-24		89,460.00											89,460.00
Commerce 3/14/24 5.620% Due 03-14-24			61,727.87										61,727.87
Commerce 3/28/24 5.620% Due 03-28-24			68,177.05										68,177.05
Intrust 3/30/2024 4.450% Due 03-30-24			252,921.46										252,921.46
Intrust 4/11/24 5.390% Due 04-11-24				39,762.30									39,762.30

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

Security	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
Intrust 4/17/24				359,279.55									359,279.55
4.370% Due 04-17-24 Capitol Federal 4/19/24				278,491.80									278,491.80
4.650% Due 04-19-24 Intrust 4/25/24				43,885.79									43,885.79
5.390% Due 04-25-24 Intrust 04/28/24				288,000.00									288,000.00
4.800% Due 04-28-24 Intrust 5/9/24					48,009.29								48,009.29
5.390% Due 05-09-24 Intrust 5/23/24					52,132.79								52,132.79
5.390% Due 05-23-24 Intrust 6/6/24							54,586.34						54,586.34
5.230% Due 06-06-24 Intrust 6/20/24							58,587.43						58,587.43
5.230% Due 06-20-24 Intrust 7/03/24								62,302.73					62,302.73
5.230% Due 07-03-24 Intrust 7/18/24								66,589.62					66,589.62
5.230% Due 07-18-24 Intrust 8/01/24									70,590.71				70,590.71
5.230% Due 08-01-24 Intrust 8/15/2024									214,708.20				214,708.20
4.780% Due 08-15-24 Capitol Federal 8/30/24									723,612.02				723,612.02
4.580% Due 08-30-24 Capitol Federal 9/26/24										79,234.97			79,234.97
5.000% Due 09-26-24 Capitol Federal 9/27/24											320,823.29		320,823.29
4.530% Due 09-27-24													

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

Security	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
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 1/29/25 4.810% Due 01-29-25													0.00
TOTAL		392,146.05	382,826.38	380,094,419.44	100,142.08	113,173.77	128,892.35	35,008,910.93	400,058.26	433,016.31	324,633.88	560,146.55	5,853,365.99
GRAND TOTAL		446,521.05	532,513.28	38,388,941.15	15,372,857.08	418,414.48	18,231,673.69	10,010,710.93	536,108.26	478,857.81	416,236.38	751,812.18	51,584,646.70

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
11-29-2023	2,583,000	FHLB 0%24 DUE 02/28/24	98.69	2,549,154.11	99.60	2,572,553.21	23,399.10	0.9
08-17-2022	3,000,000	0.000% Due 02-28-24 FHLB 3.625%24 DUE 02/28/24	99.98	2,999,275.00	99.86	2,995,935.21	-3,339.79	-0.1
01-06-2023	320,000	3.625% Due 02-28-24 FHLB 4.75%24 DUE 03/08/24	99.94	319,817.00	99.94	319,802.04	-14.96	0.0
04-28-2021	2,500,000	4.750% Due 03-08-24 FEDERAL HOME LN 0.375%24 DUE 03/15/24	100.00	2,500,025.00	99.41	2,485,352.70	-14,672.30	-0.6
06-02-2021	1,000,000	0.375% Due 03-15-24 FHLB 0.27%24 DUE 03/28/24	99.86	998,625.00	99.22	992,213.39	-6,411.61	-0.6
06-02-2021	1,000,000	0.270% Due 03-28-24 FEDERAL FARM CR 0.27%24 DUE 04/05/24	99.86	998,615.00	99.10	991,016.80	-7,598.20	-0.8
06-17-2021	875,000	0.270% Due 04-05-24 FHLB 0.35%24 DUE 04/23/24	99.99	874,937.50	98.87	865,097.34	-9,840.16	-1.1
11-15-2022	2,435,000	0.350% Due 04-23-24 FHLB 4.625%24 DUE 04/26/24	99.70	2,427,720.00	99.82	2,430,668.23	2,948.23	0.1
01-22-2024	20,275,000	4.625% Due 04-26-24 FHLB 0%24 DUE 04/26/24	98.64	19,999,203.91	98.76	20,024,108.23	24,904.32	0.1
12-19-2023	8,000,000	0.000% Due 04-26-24 FHLB 0%24 DUE 05/03/24	98.07	7,845,673.00	98.68	7,894,393.36	48,720.36	0.6
05-23-2023	5,000,000	0.000% Due 05-03-24 FHLB 5.25%24 DUE 05/17/24 5.250% Due 05-17-24	99.98	4,998,775.00	99.88	4,994,233.25	-4,541.75	-0.1

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
06-08-2023	4,000,000	FHLB 5.14%24 DUE 06/14/24	100.00	4,000,025.00	99.93	3,997,043.36	-2,981.64	-0.1
06-03-2021	2,500,000	5.140% Due 06-14-24 FHLB 0.43%24 DUE 06/17/24	100.00	2,500,025.00	98.22	2,455,414.87	-44,610.12	-1.8
05-17-2023	2,310,000	0.430% Due 06-17-24 FHLB 4.5%24 DUE 07/03/24	99.82	2,305,867.00	99.67	2,302,275.73	-3,591.27	-0.2
12-19-2023	8,000,000	4.500% Due 07-03-24 FHLB 0%24 DUE 07/05/24	97.24	7,778,925.00	97.85	7,828,226.64	49,301.64	0.6
10-19-2021	1,000,000	0.000% Due 07-05-24 FHLB 0.71%24 DUE 07/29/24	100.00	1,000,025.00	97.85	978,494.07	-21,530.93	-2.2
12-19-2023	8,000,000	0.710% Due 07-29-24 FHLB 0%24 DUE 08/02/24	96.88	7,750,671.67	97.55	7,803,733.36	53,061.69	0.7
06-29-2021	2,700,000	0.000% Due 08-02-24 FHLB 0.4%24 DUE 08/29/24	99.75	2,693,275.00	97.26	2,626,035.28	-67,239.72	-2.5
06-17-2021	2,500,000	0.400% Due 08-29-24 FHLB 0.52%24 DUE 09/30/24	100.00	2,500,025.00	96.96	2,423,983.85	-76,041.15	-3.0
05-17-2023	2,500,000	0.520% Due 09-30-24 FHLB 4.625%24 DUE 12/13/24	100.21	2,505,200.00	99.85	2,496,129.90	-9,070.10	-0.4
01-05-2024	8,595,000	4.625% Due 12-13-24 FHLB 1%24 DUE 12/20/24	96.47	8,291,535.55	96.71	8,311,897.29	20,361.74	0.2
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	96.28	2,407,076.95	-92,948.05	-3.7
		0.600% Due 12-30-24						

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
05-17-2023	1,500,000	FHLB 4.65%25 DUE 01/06/25	100.31	1,504,675.00	99.92	1,498,788.82	-5,886.17	-0.4
10-19-2021	2,830,000	4.650% Due 01-06-25 FHLB 0.875%25 DUE 01/28/25	100.00	2,830,025.00	96.58	2,733,296.75	-96,728.25	-3.4
06-10-2021	2,000,000	0.875% Due 01-28-25 FHLB 0.6%25 DUE 03/28/25	100.00	2,000,025.00	95.83	1,916,665.62	-83,359.38	-4.2
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	99.71	1,824,633.63	-5,098.57	-0.3
12-28-2023	2,965,000	5.010% Due 04-01-25 FHLB 5.125%25 DUE 06/13/25	100.87	2,990,701.90	100.92	2,992,409.38	1,707.48	0.1
06-25-2021	2,000,000	5.125% Due 06-13-25 FEDERAL FARM CR 0.74%25 DUE 06/30/25 0.740% Due 06-30-25	100.00	2,000,025.00	94.66	1,893,219.64	-106,805.36	-5.3
				103,492,603.84		103,054,698.91	-437,904.93	-0.4
Treasury Notes								
06-09-2023	3,989,000	US TREASUR NT 2.5%05/24 UST NOTE DUE 05/15/24	97.59	3,892,883.87	99.20	3,957,056.85	64,172.98	1.6
12-28-2023	14,010,000	2.500% Due 05-15-24 US TREASUR NT 1.75%03/25 UST NOTE DUE 03/15/25	96.60	13,532,984.50	96.89	13,574,923.79	41,939.29	0.3
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 2.750% Due 05-15-25	97.61	6,502,603.34	97.82	6,516,528.97	13,925.63	0.2
				23,928,471.71		24,048,509.61	120,037.90	0.5

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Cash and Equivalents								
01-31-2024	12,857	Schwab US Treasury Money Investor	1.00	12,856.82	1.00	12,856.82	0.00	0.0
				12,856.82		12,856.82	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	97.50	341,250.00	-8,775.00	-2.5
				350,025.00		341,250.00	-8,775.00	-2.5
Treasury Bills								
12-05-2023	1,515,000	US Treasury Bill24 U S T Bill Due 02/13/24 0.000% Due 02-13-24	98.98	1,499,593.29	99.83	1,512,349.19	12,755.90	0.9
01-24-2024	3,770,000	US Treasury Bill24 U S T Bill Due 02/20/24 0.000% Due 02-20-24	99.62	3,755,784.15	99.72	3,759,553.63	3,769.48	0.1
01-26-2024	3,000,000	US Treasury Bill24 U S T Bill Due 02/27/24 ?% Due 02-27-24	99.58	2,987,383.01	99.62	2,988,619.59	1,236.58	0.0
12-19-2023	8,000,000	US Treasury Bill24 U S T Bill Due 04/16/24 0.000% Due 04-16-24	98.29	7,863,401.06	98.92	7,913,636.08	50,235.02	0.6

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
01-30-2024	8,591,000	US TREASURY BILL24 U S T BILL DUE 04/25/24 0.000% Due 04-25-24	98.77	8,485,544.72	98.79	8,486,825.19	1,280.47	0.0
12-19-2023	8,000,000	US TREASURY BILL24 U S T BILL DUE 06/20/24 0.000% Due 06-20-24	97.42	7,793,353.01	98.05	7,843,713.36	50,360.35	0.6
				32,385,059.24		32,504,697.04	119,637.80	0.4
Certificate of Deposit								
10-02-2023	1,000,000	Intrust 2/1/24 5.550% Due 02-01-24	100.00	1,000,000.00	100.00	1,000,000.00	0.00	0.0
02-10-2023	4,000,000	Capitol Federal 2/9/2024 4.900% Due 02-09-24	100.00	4,000,000.00	100.00	4,000,000.00	0.00	0.0
10-11-2023	4,735,000	Commerce 2/15/24 5.400% Due 02-15-24	100.00	4,735,000.00	100.00	4,735,000.00	0.00	0.0
10-30-2023	4,725,000	Commerce 2/29/24 5.680% Due 02-29-24	100.00	4,725,000.00	100.00	4,725,000.00	0.00	0.0
11-01-2023	3,000,000	Commerce 3/14/24 5.620% Due 03-14-24	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
11-01-2023	3,000,000	Commerce 3/28/24 5.620% Due 03-28-24	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
09-30-2022	3,796,000	Intrust 3/30/2024 4.450% Due 03-30-24	100.00	3,796,000.00	100.00	3,796,000.00	0.00	0.0
11-28-2023	2,000,000	Intrust 4/11/24 5.390% Due 04-11-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
10-17-2022	5,481,000	Intrust 4/17/24 4.370% Due 04-17-24	100.00	5,481,000.00	100.00	5,481,000.00	0.00	0.0
10-20-2022	4,000,000	Capitol Federal 4/19/24 4.650% Due 04-19-24	100.00	4,000,000.00	100.00	4,000,000.00	0.00	0.0
11-28-2023	2,000,000	Intrust 4/25/24 5.390% Due 04-25-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
04-28-2023	6,000,000	Intrust 04/28/24 4.800% Due 04-28-24	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
11-28-2023	2,000,000	Intrust 5/9/24 5.390% Due 05-09-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
11-28-2023	2,000,000	Intrust 5/23/24 5.390% Due 05-23-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
11-28-2023	2,000,000	Intrust 6/6/24 5.230% Due 06-06-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
11-28-2023	2,000,000	Intrust 6/20/24 5.230% Due 06-20-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
11-28-2023	2,000,000	Intrust 7/03/24 5.230% Due 07-03-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
11-28-2023	2,000,000	Intrust 7/18/24 5.230% Due 07-18-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
11-28-2023	2,000,000	Intrust 8/01/24 5.230% Due 08-01-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
02-15-2023	3,000,000	Intrust 8/15/2024 4.780% Due 08-15-24	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
04-28-2023	11,793,000	Capitol Federal 8/30/24 4.580% Due 08-30-24	100.00	11,793,000.00	100.00	11,793,000.00	0.00	0.0
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
January 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
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
04-28-2023	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
				132,005,000.00		132,005,000.00	0.00	0.0
Cash and Equivalents								
		Cash		20,761,991.43		20,761,991.43		
				20,761,991.43		20,761,991.43		
TOTAL PORTFOLIO				312,936,008.04		312,729,003.81	-207,004.23	-0.1

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

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss		
						Short Term	Long Term	
09-28-2023	01-04-2024	1,500,000	Intrust 1/4/24 5.550% Due 01-04-24	1,500,000.00	1,500,000.00	0.00		
07-31-2023	01-11-2024	3,000,000	Intrust 1/11/24 5.350% Due 01-11-24	3,000,000.00	3,000,000.00	0.00		
12-22-2022	01-12-2024	1,000,000	FHLB 4.755XXX **MATURED** 4.755% Due 01-12-24	1,000,025.00	1,000,000.00		-25.00	
09-28-2023	01-18-2024	1,000,000	Intrust 1/18/24 5.550% Due 01-18-24	1,000,000.00	1,000,000.00	0.00		
12-20-2022	01-22-2024	3,000,000	FHLB 4.735XXX **MATURED** 4.735% Due 01-22-24	3,000,025.00	3,000,000.00		-25.00	
07-31-2023	01-25-2024	2,500,000	Intrust 1/25/24 5.350% Due 01-25-24	2,500,000.00	2,500,000.00	0.00		
10-24-2023	01-26-2024	362,673	SCHWAB US TREASURY MONEY INVESTOR	362,672.61	362,672.61	0.00		
12-29-2023	01-26-2024	1,100,000	SCHWAB US TREASURY MONEY INVESTOR	1,100,000.00	1,100,000.00	0.00		
10-04-2022	01-26-2024	3,500,000	FHLB 4.625XXX **MATURED** 4.625% Due 01-26-24	3,500,025.00	3,500,000.00		-25.00	
07-20-2022	01-26-2024	2,500,000	FHLB 3.55XXX **MATURED** 3.550% Due 01-26-24	2,500,025.00	2,500,000.00		-25.00	
TOTAL GAINS						0.00	0.00	
TOTAL LOSSES						0.00	-100.00	
TOTAL REALIZED GAIN/LOSS				-100.00	19,462,772.61	19,462,672.61	0.00	-100.00

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

<u>Period</u>	<u>Portfolio</u>	<u>90 Day US Treasury Index</u>
Month-to-Date	0.39%	0.44%
Year-to-Date	0.39%	0.44%
Inception-to-Date	12.10%	13.06%

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

<u>Period</u>	<u>Portfolio 2023</u>	<u>Portfolio 2024</u>
Month-to-Date	0.35%	0.39%
Year-to-Date	0.35%	0.39%
Inception-to-Date	6.30%	12.10%

Columbia Capital Management, LLC
MODEL PORTFOLIO TRACKING
City of Lawrence

January 31, 2024

Primary Liquidity

Item	Holding	Value
1	US Bank	17,038,003
2	MIP	3,158,039
3		
Total		20,196,042

Portfolio Target

25,000,000
(Below Target) (4,803,958)

Capital & Bond

Item	Holding	Value
1	Schwab	63,971,914
2		
3		
Total		63,971,914

Portfolio Target

65,000,000
(Below Target) (1,028,087)

Secondary Liquidity

Item	Holding	Value
1	Schwab	2,574,648
2		
3		
4		
Total		2,574,648

Portfolio Target

10,000,000
(Below Target) (7,425,352)

Income

Item	Holding	Value
1	Schwab	223,781,752
2		
3		
Total		223,781,752

Portfolio Target

n/a

Farmland

Item	Holding	Value
1	Agency Securities	1,512,349
2	Cash	544,739
3		
Total		2,057,088

Portfolio Target

n/a

ARPA Funds

Item	Holding	Value
1	Schwab	3,775,088
2		
3		
Total		3,775,088

Portfolio Target

n/a

Columbia Capital Management, LLC
COLLATERAL PRICING
City of Lawrence
 January 31, 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	18,000,000	100.000		18,000,000	100.0%	20,000,000
Total										20,250,000
Current Bank Balance:										19,538,179
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	FN AL8009	Mtge 7/1/2045	Agency	3138EQ3T7	25,000,000	101.183	0.080	2,028,196	100.0%	2,028,196
3	FR WN2454	Mtge 2/1/2030	Treasury	3132XGWQ5	20,000,000	100.860	1.000	20,172,044	100.0%	20,172,044
4	FR WN2463	Mtge 7/1/2028	Treasury	3132XGWZ5	15,000,000	100.732	1.000	15,109,757	100.0%	15,109,757
Total										37,559,997
Current Bank Balance:										33,793,000
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	Letter of Credit	02/29/24	LoC	n/a	4,725,000	100.000		4,725,000	100.0%	4,725,000
3	Letter of Credit	03/14/24	LoC	n/a	3,000,000	100.000		3,000,000	100.0%	3,000,000
4	Letter of Credit	03/28/24	LoC	n/a	3,000,000	100.000		3,000,000	100.0%	3,000,000
5	Letter of Credit	02/15/24	LoC	n/a	4,735,000	100.000		4,735,000	100.0%	4,735,000
Total										15,710,000
Current Bank Balance:										15,460,000
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

Columbia Capital Management, LLC
COLLATERAL PRICING
City of Lawrence
January 31, 2024

2	FHR 4501 MB	Mtge	4/15/2043	Agency	3137BKZE3	15,160,000	96.038	0.155	2,262,713	100.0%	2,262,713
3	FHR 4583 UP	Mtge	7/15/2045	Agency	3137BPDW6	15,000,000	91.713	0.232	3,188,672	100.0%	3,188,672
4	FN BR0918	Mtge	4/1/2041	Agency	3140KYAU8	30,000,000	84.939	0.805	20,509,897	100.0%	20,509,897
5	FN CB0349	Mtge	4/1/2036	Agency	3140QKL71	19,477,962	94.281	0.687	12,612,809	100.0%	12,612,809
6	FN CB2353	Mtge	12/1/2046	Agency	3140QMTK0	8,000,000	80.357	0.899	5,777,995	100.0%	5,777,995
7	FN FM9825	Mtge	12/1/2046	Agency	3140XD4K9	18,529,994	80.334	0.890	13,254,147	100.0%	13,254,147
8	FN MA4085	Mtge	7/1/2050	Agency	31418DRF1	30,000,000	81.937	0.308	7,580,443	100.0%	7,580,443
9	FN MA4503	Mtge	12/1/2031	Agency	31418EAD2	45,000,000	91.338	0.707	29,078,199	100.0%	29,078,199
Total											94,514,875

Current Bank Balance: 82,752,000
Collateral Sufficient? Yes

CAPITAL & BOND



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

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	45,845,000	45,217,096.37	45,097,330.64	70.6	5.1	629,733.00
	45,845,000	45,217,096.37	45,097,330.64	70.6	5.1	629,733.00
Cash and Equiv.						
Cash and Equivalents	12,857	12,856.82	12,856.82	0.0	0.0	0.00
Treasury Bills	19,000,000	18,644,137.08	18,745,969.03	29.4	4.3	0.00
	19,012,857	18,656,993.90	18,758,825.85	29.4	4.3	0.00
TOTAL PORTFOLIO	64,857,857	63,874,090.27	63,856,156.49	100.0	4.9	629,733.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
January 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										
1,000,000	FEDERAL FARM CR 0.27%24 DUE 04/05/24	99.86	998,615.00	99.10	991,016.80	870.00	991,886.80	1.6	5.28	0.18
8,000,000	FHLB 0%24 DUE 05/03/24	98.07	7,845,673.00	98.68	7,894,393.36	0.00	7,894,393.36	12.4	5.18	0.25
8,000,000	0.000% Due 05-03-24 FHLB 0%24 DUE 07/05/24	97.24	7,778,925.00	97.85	7,828,226.64	0.00	7,828,226.64	12.3	5.10	0.42
8,000,000	0.000% Due 07-05-24 FHLB 0%24 DUE 08/02/24	96.88	7,750,671.67	97.55	7,803,733.36	0.00	7,803,733.36	12.2	4.97	0.49
1,000,000	0.000% Due 08-02-24 FHLB 0.27%24 DUE 03/28/24	99.86	998,625.00	99.22	992,213.39	922.50	993,135.89	1.6	5.13	0.16
875,000	0.270% Due 03-28-24 FHLB 0.35%24 DUE 04/23/24	99.99	874,937.50	98.87	865,097.34	323.26	865,420.60	1.4	5.31	0.23
2,500,000	0.350% Due 04-23-24 FHLB 0.43%24 DUE 06/17/24	100.00	2,500,025.00	98.22	2,455,414.87	1,313.89	2,456,728.76	3.8	5.20	0.37
2,000,000	0.430% Due 06-17-24 FHLB 0.6%25 DUE 03/28/25	100.00	2,000,025.00	95.83	1,916,665.62	4,100.00	1,920,765.62	3.0	4.32	1.13
2,830,000	0.600% Due 03-28-25 FHLB 0.875%25 DUE 01/28/25	100.00	2,830,025.00	96.58	2,733,296.75	206.35	2,733,503.10	4.3	4.42	0.97
2,310,000	0.875% Due 01-28-25 FHLB 4.5%24 DUE 07/03/24	99.82	2,305,867.00	99.67	2,302,275.73	8,085.00	2,310,360.73	3.6	5.26	0.42
	4.500% Due 07-03-24									

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

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
2,500,000	FHLB 4.625%24 DUE 12/13/24	100.21	2,505,200.00	99.85	2,496,129.90	15,416.67	2,511,546.57	3.9	4.79	0.84
1,830,000	4.625% Due 12-13-24 FHLB 5.01%25 DUE 04/01/25	99.99	1,829,732.20	99.71	1,824,633.63	30,561.00	1,855,194.63	2.9	5.25	1.10
5,000,000	5.010% Due 04-01-25 FHLB 5.25%24 DUE 05/17/24 5.250% Due 05-17-24	99.98	4,998,775.00	99.88	4,994,233.25	53,958.33	5,048,191.58	7.8	5.54	0.29
			45,217,096.37		45,097,330.64	115,757.01	45,213,087.65	70.6	5.08	0.49
Cash and Equivalents										
12,857	SCHWAB US TREASURY MONEY INVESTOR	1.00	12,856.82	1.00	12,856.82		12,856.82	0.0		0.00
			12,856.82		12,856.82	0.00	12,856.82	0.0	0.00	0.00
Treasury Bills										
3,000,000	US TREASURY BILL24 U S T BILL DUE 02/27/24 ?% Due 02-27-24	99.58	2,987,383.01	99.62	2,988,619.59	0.00	2,988,619.59	4.7	?	?
8,000,000	US TREASURY BILL24 U S T BILL DUE 04/16/24 0.000% Due 04-16-24	98.29	7,863,401.06	98.92	7,913,636.08	0.00	7,913,636.08	12.4	5.17	0.21
8,000,000	US TREASURY BILL24 U S T BILL DUE 06/20/24 0.000% Due 06-20-24	97.42	7,793,353.01	98.05	7,843,713.36	0.00	7,843,713.36	12.3	5.09	0.38
			18,644,137.08		18,745,969.03	0.00	18,745,969.03	29.4	4.31	0.25

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
 January 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>
			63,874,090.27		63,856,156.49	115,757.01	63,971,913.50	100.0	4.85	0.42

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 12-31-23 to 01-31-24

Portfolio Value on 12-31-23	64,299,671.15
Accrued Interest	189,775.59
Contributions	182,272.06
Withdrawals	-1,000,000.00
Realized Gains	1,436.32
Unrealized Gains	210,365.70
Interest	162,411.27
Dividends	0.00
Change in Accrued Interest	-74,018.58
Portfolio Value on 01-31-24	63,856,156.49
Accrued Interest	115,757.01
Average Capital	64,331,176.81
Total Gain before Fees	300,194.70
IRR for 0.08 Years	0.47%

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

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	199,924,008.04
Withdrawals	-259,259,081.40
Transfers In	155,506,496.94
Transfers Out	-38,815,359.70
Realized Gains	2,314,828.37
Unrealized Gains	-17,933.78
Interest	4,199,818.39
Dividends	3,379.63
Change in Accrued Interest	115,757.01
Portfolio Value on 01-31-24	63,856,156.49
Accrued Interest	115,757.01
Average Capital	52,402,480.54
Total Gain before Fees	6,615,849.62
IRR for 6.84 Years	12.63%

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

Summary Information

	Totals		Weighted Averages
Par Value	64,845,000	Average YTM	?
Market Value	63,843,299.67	Average Maturity (yrs)	0.43
Total Cost	63,861,233.45	Average Coupon (%)	?
Net Gain/Loss	-17,933.78	Average Duration	?
Annual Income	629,733.00	Average Moody Rating	Aaa
Number of Issues	16	Average S&P Rating	AA+

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Aaa	9	19,746,343.65	30.9	5.1	2.712%	0.5
Not Rated	7	44,096,956.02	69.1	?	?%	?

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
AA+	9	19,746,343.65	30.9	5.1	2.712%	0.5
Not Rated	7	44,096,956.02	69.1	?	?%	?

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
06-02-2021	1,000,000	FHLB 0.27%24 DUE 03/28/24	99.86	998,625.00	99.22	992,213.39	-6,411.61	-0.6
06-02-2021	1,000,000	0.270% Due 03-28-24 FEDERAL FARM CR	99.86	998,615.00	99.10	991,016.80	-7,598.20	-0.8
06-17-2021	875,000	0.27%24 DUE 04/05/24 FHLB 0.35%24 DUE 04/23/24	99.99	874,937.50	98.87	865,097.34	-9,840.16	-1.1
12-19-2023	8,000,000	0.350% Due 04-23-24 FHLB 0%24 DUE 05/03/24	98.07	7,845,673.00	98.68	7,894,393.36	48,720.36	0.6
05-23-2023	5,000,000	0.000% Due 05-03-24 FHLB 5.25%24 DUE 05/17/24	99.98	4,998,775.00	99.88	4,994,233.25	-4,541.75	-0.1
06-03-2021	2,500,000	5.250% Due 05-17-24 FHLB 0.43%24 DUE 06/17/24	100.00	2,500,025.00	98.22	2,455,414.87	-44,610.12	-1.8
05-17-2023	2,310,000	0.430% Due 06-17-24 FHLB 4.5%24 DUE 07/03/24	99.82	2,305,867.00	99.67	2,302,275.73	-3,591.27	-0.2
12-19-2023	8,000,000	4.500% Due 07-03-24 FHLB 0%24 DUE 07/05/24	97.24	7,778,925.00	97.85	7,828,226.64	49,301.64	0.6
12-19-2023	8,000,000	0.000% Due 07-05-24 FHLB 0%24 DUE 08/02/24	96.88	7,750,671.67	97.55	7,803,733.36	53,061.69	0.7
05-17-2023	2,500,000	0.000% Due 08-02-24 FHLB 4.625%24 DUE 12/13/24	100.21	2,505,200.00	99.85	2,496,129.90	-9,070.10	-0.4
		4.625% Due 12-13-24						

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
10-19-2021	2,830,000	FHLB 0.875%25 DUE 01/28/25	100.00	2,830,025.00	96.58	2,733,296.75	-96,728.25	-3.4
06-10-2021	2,000,000	FHLB 0.6%25 DUE 03/28/25	100.00	2,000,025.00	95.83	1,916,665.62	-83,359.38	-4.2
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	99.71	1,824,633.63	-5,098.57	-0.3
		5.010% Due 04-01-25		45,217,096.37		45,097,330.64	-119,765.73	-0.3
Cash and Equivalents								
01-31-2024	12,857	SCHWAB US TREASURY MONEY INVESTOR	1.00	12,856.82	1.00	12,856.82	0.00	0.0
				12,856.82		12,856.82	0.00	0.0
Treasury Bills								
01-26-2024	3,000,000	US TREASURY BILL24 U S T BILL DUE 02/27/24	99.58	2,987,383.01	99.62	2,988,619.59	1,236.58	0.0
12-19-2023	8,000,000	?% Due 02-27-24 US TREASURY BILL24 U S T BILL DUE 04/16/24	98.29	7,863,401.06	98.92	7,913,636.08	50,235.02	0.6
12-19-2023	8,000,000	0.000% Due 04-16-24 US TREASURY BILL24 U S T BILL DUE 06/20/24	97.42	7,793,353.01	98.05	7,843,713.36	50,360.35	0.6
		0.000% Due 06-20-24		18,644,137.08		18,745,969.03	101,831.95	0.5

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
TOTAL PORTFOLIO				63,874,090.27		63,856,156.49	-17,933.78	0.0

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

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
12-22-2022	01-12-2024	1,000,000	FHLB 4.755XXX **MATURED** 4.755% Due 01-12-24	1,000,025.00	1,000,000.00		-25.00
12-20-2022	01-22-2024	3,000,000	FHLB 4.735XXX **MATURED** 4.735% Due 01-22-24	3,000,025.00	3,000,000.00		-25.00
10-24-2023	01-26-2024	362,673	SCHWAB US TREASURY MONEY INVESTOR	362,672.61	362,672.61	0.00	
12-29-2023	01-26-2024	1,100,000	SCHWAB US TREASURY MONEY INVESTOR	1,100,000.00	1,100,000.00	0.00	
TOTAL GAINS						0.00	0.00
TOTAL LOSSES						0.00	-50.00
TOTAL REALIZED GAIN/LOSS		-50.00		5,462,722.61	5,462,672.61	0.00	-50.00

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

Ex-Date	Pay-Date	Security	Amount
Agency Securities			
01-03-2024	01-03-2024	FHLB 4.5%24 DUE 07/03/24 4.500% Due 07-03-24	51,975.00
01-12-2024	01-12-2024	FHLB 4.755XXX **MATURED** 4.755% Due 01-12-24	23,775.00
01-22-2024	01-22-2024	FHLB 4.735XXX **MATURED** 4.735% Due 01-22-24	71,025.00
01-25-2024	01-26-2024	FHLB 5.01%25 DUE 04/01/25 5.010% Due 04-01-25	-254.68
01-28-2024	01-29-2024	FHLB 0.875%25 DUE 01/28/25 0.875% Due 01-28-25	12,381.25
			158,901.57
Cash and Equivalents			
01-16-2024	01-16-2024	SCHWAB US TREASURY MONEY INVESTOR	3,034.13
			3,034.13
Cash and Equivalents			
01-30-2024	01-30-2024	Cash	475.57
			475.57
NET INCOME			162,411.27

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

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
Cash					
01-01-2024			Beginning Balance		22,616.09
01-03-2024	01-03-2024	dp	Interest	FHLB 4.5%24 DUE 07/03/24 4.500% Due 07-03-24	51,975.00
01-12-2024	01-12-2024	dp	Interest	FHLB 4.755XXX **MATURED** 4.755% Due 01-12-24	23,775.00
01-12-2024	01-12-2024	dp	Sale	FHLB 4.755XXX **MATURED** 4.755% Due 01-12-24	1,000,000.00
01-16-2024	01-16-2024	dp	Interest	SCHWAB US TREASURY MONEY INVESTOR	3,034.13
01-22-2024	01-22-2024	dp	Interest	FHLB 4.735XXX **MATURED** 4.735% Due 01-22-24	71,025.00
01-22-2024	01-22-2024	dp	Sale	FHLB 4.735XXX **MATURED** 4.735% Due 01-22-24	3,000,000.00
01-25-2024	01-26-2024	wd	Purchase	FHLB 5.01%25 DUE 04/01/25 5.010% Due 04-01-25	-1,829,732.20
01-25-2024	01-26-2024	wd	Accrued Interest	FHLB 5.01%25 DUE 04/01/25 5.010% Due 04-01-25	-254.68
01-26-2024	01-26-2024	li	Addition	to Portfolio	182,272.06
01-26-2024	01-29-2024	dp	Sale	SCHWAB US TREASURY MONEY INVESTOR	1,462,672.61
01-26-2024	01-29-2024	wd	Purchase	US TREASURY BILL24 U S T BILL DUE 02/27/24 ?% Due 02-27-24	-2,987,383.01
01-26-2024	01-26-2024	lo	Withdrawal	from Portfolio	-1,000,000.00
01-28-2024	01-29-2024	dp	Interest	FHLB 0.875%25 DUE 01/28/25 0.875% Due 01-28-25	12,381.25
01-30-2024	01-30-2024	dp	Interest	Cash	475.57
01-31-2024	02-01-2024	wd	Purchase	SCHWAB US TREASURY MONEY INVESTOR	-12,856.82
01-31-2024			Ending Balance		0.00

INCOME



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

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	56,290,000	55,726,353.36	55,384,815.05	25.1	5.1	819,900.00
Municipal Bonds	350,000	350,025.00	341,250.00	0.2	4.9	1,925.00
Treasury Notes	24,661,000	23,928,471.71	24,048,509.61	10.9	4.7	528,105.00
	81,301,000	80,004,850.07	79,774,574.66	36.2	5.0	1,349,930.00
Cash and Equiv.						
Cash and Equivalents	0	3,581.34	3,581.34	0.0	0.0	0.00
Certificate of Deposit	132,005,000	132,005,000.00	132,005,000.00	59.9	4.9	6,536,296.10
Treasury Bills	8,591,000	8,485,544.72	8,486,825.19	3.9	5.2	0.00
	140,596,000	140,494,126.06	140,495,406.53	63.8	4.9	6,536,296.10
TOTAL PORTFOLIO	221,897,000	220,498,976.13	220,269,981.19	100.0	4.9	7,886,226.10

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
January 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	FEDERAL FARM CR 0.74%25 DUE 06/30/25	100.00	2,000,025.00	94.66	1,893,219.64	1,233.33	1,894,452.97	0.9	4.68	1.38
2,500,000	FEDERAL HOME LN 0.740% Due 06-30-25	100.00	2,500,025.00	99.41	2,485,352.70	3,541.67	2,488,894.37	1.1	5.08	0.12
20,275,000	FHLB 0%24 DUE 0.375% Due 03-15-24 04/26/24	98.64	19,999,203.91	98.76	20,024,108.23	0.00	20,024,108.23	9.1	5.24	0.24
2,700,000	FHLB 0.4%24 DUE 0.000% Due 04-26-24 08/29/24	99.75	2,693,275.00	97.26	2,626,035.28	960.00	2,626,995.28	1.2	5.25	0.57
2,500,000	FHLB 0.52%24 DUE 0.400% Due 08-29-24 09/30/24	100.00	2,500,025.00	96.96	2,423,983.85	4,333.33	2,428,317.18	1.1	5.22	0.65
2,500,000	FHLB 0.6%24 DUE 0.520% Due 09-30-24 12/30/24	100.00	2,500,025.00	96.28	2,407,076.95	1,250.00	2,408,326.95	1.1	4.79	0.89
1,000,000	FHLB 0.71%24 DUE 0.600% Due 12-30-24 07/29/24	100.00	1,000,025.00	97.85	978,494.07	39.44	978,533.51	0.4	5.14	0.48
8,595,000	FHLB 1%24 DUE 0.710% Due 07-29-24 12/20/24	96.47	8,291,535.55	96.71	8,311,897.29	9,788.75	8,321,686.04	3.8	4.83	0.87
3,000,000	FHLB 3.625%24 DUE 1.000% Due 12-20-24 02/28/24	99.98	2,999,275.00	99.86	2,995,935.21	46,218.75	3,042,153.96	1.4	5.17	0.08
2,435,000	FHLB 4.625%24 DUE 3.625% Due 02-28-24 04/26/24	99.70	2,427,720.00	99.82	2,430,668.23	29,718.84	2,460,387.07	1.1	5.26	0.24
	4.625% Due 04-26-24									

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

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
1,500,000	FHLB 4.65%25 DUE 01/06/25	100.31	1,504,675.00	99.92	1,498,788.82	4,843.75	1,503,632.57	0.7	4.72	0.90
320,000	4.650% Due 01-06-25 FHLB 4.75%24 DUE 03/08/24	99.94	319,817.00	99.94	319,802.04	6,037.78	325,839.82	0.1	5.12	0.10
2,965,000	4.750% Due 03-08-24 FHLB 5.125%25 DUE 06/13/25	100.87	2,990,701.90	100.92	2,992,409.38	20,260.83	3,012,670.21	1.4	4.41	1.30
4,000,000	5.125% Due 06-13-25 FHLB 5.14%24 DUE 06/14/24	100.00	4,000,025.00	99.93	3,997,043.36	26,842.22	4,023,885.58	1.8	5.27	0.37
	5.140% Due 06-14-24									
			55,726,353.36		55,384,815.05	155,068.70	55,539,883.75	25.1	5.07	0.51
Cash and Equivalents										
	Cash		3,581.34		3,581.34		3,581.34	0.0		0.00
			3,581.34		3,581.34	0.00	3,581.34	0.0	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	13,934.43	2,013,934.43	0.9	5.00	0.66
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	17,076.50	2,517,076.50	1.1	5.00	0.69
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	17,076.50	2,517,076.50	1.1	4.99	0.73
4,000,000	Capitol Federal 2/9/2024 4.900% Due 02-09-24	100.00	4,000,000.00	100.00	4,000,000.00	190,630.14	4,190,630.14	1.8	4.79	0.02
4,000,000	Capitol Federal 4/19/24 4.650% Due 04-19-24	100.00	4,000,000.00	100.00	4,000,000.00	238,344.26	4,238,344.26	1.8	4.46	0.21
11,793,000	Capitol Federal 8/30/24 4.580% Due 08-30-24	100.00	11,793,000.00	100.00	11,793,000.00	410,254.63	12,203,254.63	5.4	4.47	0.56
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	13,934.43	2,013,934.43	0.9	5.01	0.62

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
January 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	Capitol Federal 9/27/24 4.530% Due 09-27-24	100.00	5,000,000.00	100.00	5,000,000.00	172,040.98	5,172,040.98	2.3	4.41	0.63
4,735,000	Commerce 2/15/24 5.400% Due 02-15-24	100.00	4,735,000.00	100.00	4,735,000.00	78,243.93	4,813,243.93	2.1	5.45	0.04
4,725,000	Commerce 2/29/24 5.680% Due 02-29-24	100.00	4,725,000.00	100.00	4,725,000.00	68,194.92	4,793,194.92	2.1	5.75	0.07
3,000,000	Commerce 3/14/24 5.620% Due 03-14-24	100.00	3,000,000.00	100.00	3,000,000.00	41,919.67	3,041,919.67	1.4	5.68	0.11
3,000,000	Commerce 3/28/24 5.620% Due 03-28-24	100.00	3,000,000.00	100.00	3,000,000.00	41,919.67	3,041,919.67	1.4	5.67	0.15
6,000,000	Intrust 04/28/24 4.800% Due 04-28-24	100.00	6,000,000.00	100.00	6,000,000.00	218,754.10	6,218,754.10	2.7	4.71	0.23
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	11,926.43	2,761,926.43	1.2	4.79	0.95
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	127,281.42	7,127,281.42	3.2	5.45	0.63
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	54,872.13	6,054,872.13	2.7	5.22	0.70
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	205,081.97	6,205,081.97	2.7	4.38	0.71
			12,000,000.00		12,000,000.00	259,954.10	12,259,954.10	5.4	4.80	0.71
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	53,354.92	3,053,354.92	1.4	5.42	0.64
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	21,684.43	5,021,684.43	2.3	4.81	0.75
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	135,589.43	4,860,589.43	2.1	4.72	0.82
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	10,842.21	2,510,842.21	1.1	4.80	0.84
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	10,842.21	2,510,842.21	1.1	4.81	0.81
1,000,000	Intrust 2/1/24 5.550% Due 02-01-24	100.00	1,000,000.00	100.00	1,000,000.00	18,348.36	1,018,348.36	0.5	5.60	0.00

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

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
3,796,000	Intrust 3/30/2024 4.450% Due 03-30-24	100.00	3,796,000.00	100.00	3,796,000.00	225,690.87	4,021,690.87	1.7	4.27	0.15
2,000,000	Intrust 4/11/24 5.390% Due 04-11-24	100.00	2,000,000.00	100.00	2,000,000.00	18,850.27	2,018,850.27	0.9	5.46	0.18
5,481,000	Intrust 4/17/24 4.370% Due 04-17-24	100.00	5,481,000.00	100.00	5,481,000.00	308,888.79	5,789,888.79	2.5	4.20	0.20
2,000,000	Intrust 4/25/24 5.390% Due 04-25-24	100.00	2,000,000.00	100.00	2,000,000.00	18,850.27	2,018,850.27	0.9	5.45	0.22
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	191,409.84	6,191,409.84	2.7	4.05	1.19
2,000,000	Intrust 5/23/24 5.390% Due 05-23-24	100.00	2,000,000.00	100.00	2,000,000.00	18,850.27	2,018,850.27	0.9	5.44	0.29
2,000,000	Intrust 5/9/24 5.390% Due 05-09-24	100.00	2,000,000.00	100.00	2,000,000.00	18,850.27	2,018,850.27	0.9	5.44	0.26
2,000,000	Intrust 6/20/24 5.230% Due 06-20-24	100.00	2,000,000.00	100.00	2,000,000.00	18,290.71	2,018,290.71	0.9	5.27	0.37
2,000,000	Intrust 6/6/24 5.230% Due 06-06-24	100.00	2,000,000.00	100.00	2,000,000.00	18,290.71	2,018,290.71	0.9	5.27	0.33
2,000,000	Intrust 7/03/24 5.230% Due 07-03-24	100.00	2,000,000.00	100.00	2,000,000.00	18,290.71	2,018,290.71	0.9	5.26	0.40
2,000,000	Intrust 7/18/24 5.230% Due 07-18-24	100.00	2,000,000.00	100.00	2,000,000.00	18,290.71	2,018,290.71	0.9	5.25	0.44
2,000,000	Intrust 8/01/24 5.230% Due 08-01-24	100.00	2,000,000.00	100.00	2,000,000.00	18,290.71	2,018,290.71	0.9	5.25	0.48
3,000,000	Intrust 8/15/2024 4.780% Due 08-15-24	100.00	3,000,000.00	100.00	3,000,000.00	137,506.85	3,137,506.85	1.4	4.62	0.51
			132,005,000.00		132,005,000.00	3,202,498.67	135,207,498.67	59.9	4.90	0.49

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

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
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	97.50	341,250.00	802.08	342,052.08	0.2	4.93	0.57
			350,025.00		341,250.00	802.08	342,052.08	0.2	4.93	0.57
Treasury Bills										
8,591,000	US TREASURY BILL24 U S T BILL DUE 04/25/24 0.000% Due 04-25-24	98.77	8,485,544.72	98.79	8,486,825.19	0.00	8,486,825.19	3.9	5.20	0.23
			8,485,544.72		8,486,825.19	0.00	8,486,825.19	3.9	5.20	0.23
Treasury Notes										
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	96.89	13,574,923.79	92,950.96	13,667,874.75	6.2	4.62	1.08
3,989,000	US TREASUR NT 2.5%05/24 UST NOTE DUE 05/15/24 2.500% Due 05-15-24	97.59	3,892,883.87	99.20	3,957,056.85	21,095.67	3,978,152.52	1.8	5.29	0.28
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	97.82	6,516,528.97	38,754.90	6,555,283.87	3.0	4.51	1.24
			23,928,471.71		24,048,509.61	152,801.54	24,201,311.15	10.9	4.70	0.99
			220,498,976.13		220,269,981.19	151,170.99	223,781,152.18	100.0	4.93	0.54

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Income Portfolio
From 12-31-23 to 01-31-24

Portfolio Value on 12-31-23	205,635,447.59
Accrued Interest	3,146,358.26
Contributions	26,234,000.00
Withdrawals	-3,916,272.06
Transfers Out	-8,178,755.23
Realized Gains	4,647.12
Unrealized Gains	149,759.54
Interest	341,154.24
Dividends	0.00
Change in Accrued Interest	364,812.73
Portfolio Value on 01-31-24	220,269,981.19
Accrued Interest	3,511,170.99
Average Capital	213,322,909.68
Total Gain before Fees	860,373.62
IRR for 0.08 Years	0.40%

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

Portfolio Value on 04-01-17	0.00	
Accrued Interest	0.00	
Contributions	770,664,526.21	
Withdrawals	-559,227,448.88	
Transfers In	518,906,282.49	
Transfers Out	-523,977,612.78	
Realized Gains	832,849.77	
Unrealized Gains	-228,994.94	
Interest	13,300,379.32	
Dividends	0.00	
Change in Accrued Interest	3,511,170.99	
Portfolio Value on 01-31-24	220,269,981.19	
Accrued Interest	3,511,170.99	
Average Capital	127,087,846.26	
Total Gain before Fees	17,415,405.14	
IRR for 6.84 Years	13.70%	

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

Summary Information

	Totals		Weighted Averages
Par Value	221,897,000	Average YTM	4.93
Market Value	220,266,399.85	Average Maturity (yrs)	0.56
Total Cost	220,495,394.79	Average Coupon (%)	3.57
Net Gain/Loss	-228,994.94	Average Duration	0.54
Annual Income	7,886,226.10	Average Moody Rating	Aaa
Number of Issues	55	Average S&P Rating	AA

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Aaa	13	31,005,866.38	14.1	5.1	2.682%	0.6
Not Rated	42	189,260,533.47	85.9	4.9	3.719%	0.5

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
AA+	12	27,048,809.54	12.3	5.0	2.708%	0.6
A+	1	341,250.00	0.2	4.9	0.550%	0.6
Not Rated	42	192,876,340.31	87.6	4.9	3.699%	0.5

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
08-17-2022	3,000,000	FHLB 3.625%24 DUE 02/28/24	99.98	2,999,275.00	99.86	2,995,935.21	-3,339.79	-0.1
01-06-2023	320,000	3.625% Due 02-28-24 FHLB 4.75%24 DUE 03/08/24	99.94	319,817.00	99.94	319,802.04	-14.96	0.0
04-28-2021	2,500,000	4.750% Due 03-08-24 FEDERAL HOME LN	100.00	2,500,025.00	99.41	2,485,352.70	-14,672.30	-0.6
11-15-2022	2,435,000	0.375% Due 03-15-24 FHLB 4.625%24 DUE 04/26/24	99.70	2,427,720.00	99.82	2,430,668.23	2,948.23	0.1
01-22-2024	20,275,000	4.625% Due 04-26-24 FHLB 0%24 DUE 04/26/24	98.64	19,999,203.91	98.76	20,024,108.23	24,904.32	0.1
06-08-2023	4,000,000	0.000% Due 04-26-24 FHLB 5.14%24 DUE 06/14/24	100.00	4,000,025.00	99.93	3,997,043.36	-2,981.64	-0.1
10-19-2021	1,000,000	5.140% Due 06-14-24 FHLB 0.71%24 DUE 07/29/24	100.00	1,000,025.00	97.85	978,494.07	-21,530.93	-2.2
06-29-2021	2,700,000	0.710% Due 07-29-24 FHLB 0.4%24 DUE 08/29/24	99.75	2,693,275.00	97.26	2,626,035.28	-67,239.72	-2.5
06-17-2021	2,500,000	0.400% Due 08-29-24 FHLB 0.52%24 DUE 09/30/24	100.00	2,500,025.00	96.96	2,423,983.85	-76,041.15	-3.0
01-05-2024	8,595,000	0.520% Due 09-30-24 FHLB 1%24 DUE 12/20/24 1.000% Due 12-20-24	96.47	8,291,535.55	96.71	8,311,897.29	20,361.74	0.2

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
January 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	96.28	2,407,076.95	-92,948.05	-3.7
05-17-2023	1,500,000	0.600% Due 12-30-24 FHLB 4.65%25 DUE 01/06/25	100.31	1,504,675.00	99.92	1,498,788.82	-5,886.17	-0.4
12-28-2023	2,965,000	4.650% Due 01-06-25 FHLB 5.125%25 DUE 06/13/25	100.87	2,990,701.90	100.92	2,992,409.38	1,707.48	0.1
06-25-2021	2,000,000	5.125% Due 06-13-25 FEDERAL FARM CR 0.74%25 DUE 06/30/25 0.740% Due 06-30-25	100.00	2,000,025.00	94.66	1,893,219.64	-106,805.36	-5.3
				55,726,353.36		55,384,815.05	-341,538.31	-0.6
Treasury Notes								
06-09-2023	3,989,000	US TREASUR NT 2.5%05/24 UST NOTE DUE 05/15/24	97.59	3,892,883.87	99.20	3,957,056.85	64,172.98	1.6
12-28-2023	14,010,000	2.500% Due 05-15-24 US TREASUR NT 1.75%03/25 UST NOTE DUE 03/15/25	96.60	13,532,984.50	96.89	13,574,923.79	41,939.29	0.3
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 2.750% Due 05-15-25	97.61	6,502,603.34	97.82	6,516,528.97	13,925.63	0.2
				23,928,471.71		24,048,509.61	120,037.90	0.5

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
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	97.50	341,250.00	-8,775.00	-2.5
				350,025.00		341,250.00	-8,775.00	-2.5
Treasury Bills								
01-30-2024	8,591,000	US TREASURY BILL24 U S T BILL DUE 04/25/24 0.000% Due 04-25-24	98.77	8,485,544.72	98.79	8,486,825.19	1,280.47	0.0
				8,485,544.72		8,486,825.19	1,280.47	0.0
Certificate of Deposit								
10-02-2023	1,000,000	Intrust 2/1/24 5.550% Due 02-01-24	100.00	1,000,000.00	100.00	1,000,000.00	0.00	0.0
02-10-2023	4,000,000	Capitol Federal 2/9/2024 4.900% Due 02-09-24	100.00	4,000,000.00	100.00	4,000,000.00	0.00	0.0
10-11-2023	4,735,000	Commerce 2/15/24 5.400% Due 02-15-24	100.00	4,735,000.00	100.00	4,735,000.00	0.00	0.0
10-30-2023	4,725,000	Commerce 2/29/24 5.680% Due 02-29-24	100.00	4,725,000.00	100.00	4,725,000.00	0.00	0.0
11-01-2023	3,000,000	Commerce 3/14/24 5.620% Due 03-14-24	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
11-01-2023	3,000,000	Commerce 3/28/24 5.620% Due 03-28-24	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
09-30-2022	3,796,000	Intrust 3/30/2024 4.450% Due 03-30-24	100.00	3,796,000.00	100.00	3,796,000.00	0.00	0.0
11-28-2023	2,000,000	Intrust 4/11/24 5.390% Due 04-11-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
10-17-2022	5,481,000	Intrust 4/17/24 4.370% Due 04-17-24	100.00	5,481,000.00	100.00	5,481,000.00	0.00	0.0

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
10-20-2022	4,000,000	Capitol Federal 4/19/24 4.650% Due 04-19-24	100.00	4,000,000.00	100.00	4,000,000.00	0.00	0.0
11-28-2023	2,000,000	Intrust 4/25/24 5.390% Due 04-25-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
04-28-2023	6,000,000	Intrust 04/28/24 4.800% Due 04-28-24	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
11-28-2023	2,000,000	Intrust 5/9/24 5.390% Due 05-09-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
11-28-2023	2,000,000	Intrust 5/23/24 5.390% Due 05-23-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
11-28-2023	2,000,000	Intrust 6/6/24 5.230% Due 06-06-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
11-28-2023	2,000,000	Intrust 6/20/24 5.230% Due 06-20-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
11-28-2023	2,000,000	Intrust 7/03/24 5.230% Due 07-03-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
11-28-2023	2,000,000	Intrust 7/18/24 5.230% Due 07-18-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
11-28-2023	2,000,000	Intrust 8/01/24 5.230% Due 08-01-24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
02-15-2023	3,000,000	Intrust 8/15/2024 4.780% Due 08-15-24	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
04-28-2023	11,793,000	Capitol Federal 8/30/24 4.580% Due 08-30-24	100.00	11,793,000.00	100.00	11,793,000.00	0.00	0.0
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

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
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
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
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
04-28-2023	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
				132,005,000.00		132,005,000.00	0.00	0.0
Cash and Equivalents								
		Cash		3,581.34		3,581.34		
				3,581.34		3,581.34		
TOTAL PORTFOLIO								
				220,498,976.13		220,269,981.19	-228,994.94	-0.1

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

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
09-28-2023	01-04-2024	1,500,000	Intrust 1/4/24 5.550% Due 01-04-24	1,500,000.00	1,500,000.00	0.00	
07-31-2023	01-11-2024	3,000,000	Intrust 1/11/24 5.350% Due 01-11-24	3,000,000.00	3,000,000.00	0.00	
09-28-2023	01-18-2024	1,000,000	Intrust 1/18/24 5.550% Due 01-18-24	1,000,000.00	1,000,000.00	0.00	
07-31-2023	01-25-2024	2,500,000	Intrust 1/25/24 5.350% Due 01-25-24	2,500,000.00	2,500,000.00	0.00	
10-04-2022	01-26-2024	3,500,000	FHLB 4.625XXX **MATURED**	3,500,025.00	3,500,000.00		-25.00
07-20-2022	01-26-2024	2,500,000	4.625% Due 01-26-24 FHLB 3.55XXX **MATURED**	2,500,025.00	2,500,000.00		-25.00
			3.550% Due 01-26-24				
TOTAL GAINS						0.00	0.00
TOTAL LOSSES						0.00	-50.00
TOTAL REALIZED GAIN/LOSS		-50.00		14,000,050.00	14,000,000.00	0.00	-50.00

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

Ex-Date	Pay-Date	Security	Amount
Agency Securities			
01-05-2024	01-08-2024	FHLB 1%24 DUE 12/20/24 1.000% Due 12-20-24	-4,297.50
01-06-2024	01-08-2024	FHLB 4.65%25 DUE 01/06/25 4.650% Due 01-06-25	34,875.00
01-26-2024	01-26-2024	FHLB 3.55XXX **MATURED** 3.550% Due 01-26-24	44,375.00
01-26-2024	01-26-2024	FHLB 4.625XXX **MATURED** 4.625% Due 01-26-24	80,937.50
01-29-2024	01-29-2024	FHLB 0.71%24 DUE 07/29/24 0.710% Due 07-29-24	3,550.00
			159,440.00
Certificate of Deposit			
01-04-2024	01-04-2024	Intrust 1/4/24 5.550% Due 01-04-24	22,517.70
01-11-2024	01-11-2024	Intrust 1/11/24 5.350% Due 01-11-24	72,983.41
01-18-2024	01-18-2024	Intrust 1/18/24 5.550% Due 01-18-24	17,174.66
01-25-2024	01-25-2024	Intrust 1/25/24 5.350% Due 01-25-24	66,079.46
			178,755.23
Cash and Equivalents			
01-30-2024	01-30-2024	Cash	2,959.01
			2,959.01
NET INCOME			341,154.24

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

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
Cash					
01-01-2024			Beginning Balance		8,299,738.57
01-04-2024	01-04-2024	dp	Sale	Intrust 1/4/24 5.550% Due 01-04-24	1,500,000.00
01-04-2024	01-04-2024	dp	Accrued Interest	Intrust 1/4/24 5.550% Due 01-04-24	22,517.70
01-04-2024	01-04-2024	to	Withdrawal	from Portfolio	-1,522,517.70
01-05-2024	01-08-2024	wd	Purchase	FHLB 1%24 DUE 12/20/24 1.000% Due 12-20-24	-8,291,535.55
01-05-2024	01-08-2024	wd	Accrued Interest	FHLB 1%24 DUE 12/20/24 1.000% Due 12-20-24	-4,297.50
01-06-2024	01-08-2024	dp	Interest	FHLB 4.65%25 DUE 01/06/25 4.650% Due 01-06-25	34,875.00
01-11-2024	01-11-2024	dp	Sale	Intrust 1/11/24 5.350% Due 01-11-24	3,000,000.00
01-11-2024	01-11-2024	dp	Accrued Interest	Intrust 1/11/24 5.350% Due 01-11-24	72,983.41
01-11-2024	01-11-2024	to	Withdrawal	from Portfolio	-3,072,983.41
01-18-2024	01-18-2024	dp	Sale	Intrust 1/18/24 5.550% Due 01-18-24	1,000,000.00
01-18-2024	01-18-2024	dp	Accrued Interest	Intrust 1/18/24 5.550% Due 01-18-24	17,174.66
01-18-2024	01-18-2024	to	Withdrawal	from Portfolio	-1,017,174.66
01-19-2024	01-19-2024	li	Addition	to Portfolio	20,000,000.00
01-22-2024	01-22-2024	li	Addition	to Portfolio	3,734,000.00
01-22-2024	01-23-2024	wd	Purchase	FHLB 0%24 DUE 04/26/24 0.000% Due 04-26-24	-19,999,203.91
01-23-2024	01-23-2024	lo	Withdrawal	from Portfolio	-3,734,000.00
01-25-2024	01-25-2024	li	Addition	to Portfolio	2,500,000.00
01-25-2024	01-25-2024	dp	Sale	Intrust 1/25/24 5.350% Due 01-25-24	2,500,000.00
01-25-2024	01-25-2024	dp	Accrued Interest	Intrust 1/25/24 5.350% Due 01-25-24	66,079.46

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

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
01-25-2024	01-25-2024	to	Withdrawal	from Portfolio	-2,566,079.46
01-26-2024	01-26-2024	dp	Interest	FHLB 4.625XXX **MATURED** 4.625% Due 01-26-24	80,937.50
01-26-2024	01-26-2024	dp	Interest	FHLB 3.55XXX **MATURED** 3.550% Due 01-26-24	44,375.00
01-26-2024	01-26-2024	dp	Sale	FHLB 4.625XXX **MATURED** 4.625% Due 01-26-24	3,500,000.00
01-26-2024	01-26-2024	dp	Sale	FHLB 3.55XXX **MATURED** 3.550% Due 01-26-24	2,500,000.00
01-26-2024	01-26-2024	lo	Withdrawal	from Portfolio	-182,272.06
01-29-2024	01-29-2024	dp	Interest	FHLB 0.71%24 DUE 07/29/24 0.710% Due 07-29-24	3,550.00
01-30-2024	01-30-2024	dp	Interest	Cash	2,959.01
01-30-2024	01-31-2024	wd	Purchase	US TREASURY BILL24 U S T BILL DUE 04/25/24 0.000% Due 04-25-24	-8,485,544.72
01-31-2024			Ending Balance		3,581.34

SECONDARY LIQUIDITY



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

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	2,583,000	2,549,154.11	2,572,553.21	99.9	5.2	0.00
	2,583,000	2,549,154.11	2,572,553.21	99.9	5.2	0.00
Cash and Equiv.						
Cash and Equivalents	0	2,094.94	2,094.94	0.1	0.0	0.00
	0	2,094.94	2,094.94	0.1	0.0	0.00
TOTAL PORTFOLIO	2,583,000	2,551,249.05	2,574,648.15	100.0	5.2	0.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Secondary
January 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										
2,583,000	FHLB 0%24 DUE 02/28/24 0.000% Due 02-28-24	98.69	2,549,154.11	99.60	2,572,553.21	0.00	2,572,553.21	99.9	5.22	0.08
			2,549,154.11		2,572,553.21	0.00	2,572,553.21	99.9	5.22	0.08
Cash and Equivalents										
	Cash		2,094.94		2,094.94		2,094.94	0.1		0.00
			2,094.94		2,094.94	0.00	2,094.94	0.1	0.00	0.00
			2,551,249.05		2,574,648.15	0.00	2,574,648.15	100.0	5.22	0.08

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Secondary
From 12-31-23 to 01-31-24

Portfolio Value on 12-31-23	2,562,028.48
Contributions	0.00
Withdrawals	0.00
Realized Gains	0.00
Unrealized Gains	12,618.68
Interest	0.99
Dividends	0.00
Portfolio Value on 01-31-24	2,574,648.15
Average Capital	2,562,028.48
Total Gain before Fees	12,619.67
IRR for 0.08 Years	0.49%

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

Portfolio Value on 04-01-17	20,000,000.00
Accrued Interest	178,506.85
Contributions	20,577,903.82
Withdrawals	-28,154,530.10
Transfers In	30,761,562.98
Transfers Out	-41,902,294.13
Realized Gains	185,321.00
Unrealized Gains	23,399.10
Interest	1,083,285.48
Dividends	0.00
Change in Accrued Interest	-178,506.85
Portfolio Value on 01-31-24	2,574,648.15
Accrued Interest	0.00
Average Capital	10,141,541.31
Total Gain before Fees	1,113,498.73
IRR for 6.84 Years	10.98%

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

Summary Information

	Totals		Weighted Averages
Par Value	2,583,000	Average YTM	5.22
Market Value	2,572,553.21	Average Maturity (yrs)	0.08
Total Cost	2,549,154.11	Average Coupon (%)	0.00
Net Gain/Loss	23,399.10	Average Duration	0.08
Annual Income	0.00	Average Moody Rating	NR
Number of Issues	1	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	1	2,572,553.21	100.0	5.2	0.000%	0.1

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Not Rated	1	2,572,553.21	100.0	5.2	0.000%	0.1

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
11-29-2023	2,583,000	FHLB 0%24 DUE 02/28/24 0.000% Due 02-28-24	98.69	2,549,154.11	99.60	2,572,553.21	23,399.10	0.9
				2,549,154.11		2,572,553.21	23,399.10	0.9
Cash and Equivalents								
		Cash		2,094.94		2,094.94		
				2,094.94		2,094.94		
TOTAL PORTFOLIO				2,551,249.05		2,574,648.15	23,399.10	0.9

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

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 01-01-24 Through 01-31-24

Ex-Date	Pay-Date	Security	Amount
Cash and Equivalents			
01-30-2024	01-30-2024	Cash	0.99
			0.99
NET INCOME			0.99

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

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
Cash					
01-01-2024			Beginning Balance		2,093.95
01-30-2024	01-30-2024	dp	Interest	Cash	0.99
01-31-2024			Ending Balance		2,094.94

ARPA FUND



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

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Cash and Equiv.						
Cash and Equivalents	0	15,534.17	15,534.17	0.4	0.0	0.00
Treasury Bills	3,770,000	3,755,784.15	3,759,553.63	99.6	5.0	0.00
	3,770,000	3,771,318.32	3,775,087.80	100.0	5.0	0.00
TOTAL PORTFOLIO	3,770,000	3,771,318.32	3,775,087.80	100.0	5.0	0.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
ARPA Fund
January 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		15,534.17		15,534.17		15,534.17	0.4		0.00
			15,534.17		15,534.17	0.00	15,534.17	0.4	0.00	0.00
Treasury Bills										
3,770,000	US TREASURY BILL24 U S T BILL DUE 02/20/24 0.000% Due 02-20-24	99.62	3,755,784.15	99.72	3,759,553.63	0.00	3,759,553.63	99.6	5.00	0.06
			3,755,784.15		3,759,553.63	0.00	3,759,553.63	99.6	5.00	0.06
			3,771,318.32		3,775,087.80	0.00	3,775,087.80	100.0	4.98	0.06

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
ARPA Fund
From 12-31-23 to 01-31-24

Portfolio Value on 12-31-23	37,212.42
Contributions	3,734,000.00
Withdrawals	0.00
Realized Gains	0.00
Unrealized Gains	3,769.48
Interest	105.90
Dividends	0.00
Portfolio Value on 01-31-24	3,775,087.80
Average Capital	1,121,276.94
Total Gain before Fees	3,875.38
IRR for 0.08 Years	0.35%

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

Portfolio Value on 04-01-17	0.00
Contributions	5,234,000.00
Withdrawals	-20,914,000.00
Transfers In	53,609,954.45
Transfers Out	-34,730,779.70
Realized Gains	123,962.25
Unrealized Gains	3,769.48
Interest	448,181.32
Dividends	0.00
Portfolio Value on 01-31-24	3,775,087.80
Average Capital	3,459,898.46
Total Gain before Fees	575,913.05
IRR for 6.84 Years	16.65%

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

Summary Information

	Totals		Weighted Averages
Par Value	3,770,000	Average YTM	5.00
Market Value	3,759,553.63	Average Maturity (yrs)	0.05
Total Cost	3,755,784.15	Average Coupon (%)	0.00
Net Gain/Loss	3,769.48	Average Duration	0.06
Annual Income	0.00	Average Moody Rating	NR
Number of Issues	1	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	1	3,759,553.63	100.0	5.0	0.000%	0.1

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Not Rated	1	3,759,553.63	100.0	5.0	0.000%	0.1

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
ARPA Fund
January 31, 2024

<u>Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Price</u>	<u>Market Value</u>	<u>Unrealized Gain/Loss</u>	<u>% G/L</u>
Treasury Bills								
01-24-2024	3,770,000	US TREASURY BILL24 U S T BILL DUE 02/20/24 0.000% Due 02-20-24	99.62	3,755,784.15	99.72	3,759,553.63	3,769.48	0.1
				3,755,784.15		3,759,553.63	3,769.48	0.1
Cash and Equivalents								
		Cash		15,534.17		15,534.17		
				15,534.17		15,534.17		
TOTAL PORTFOLIO				3,771,318.32		3,775,087.80	3,769.48	0.1

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

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
ARPA Fund
 From 01-01-24 Through 01-31-24

Ex-Date	Pay-Date	Security	Amount
Cash and Equivalents			
01-30-2024	01-30-2024	Cash	105.90
			105.90
NET INCOME			105.90

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

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
Cash					
01-01-2024			Beginning Balance		37,212.42
01-23-2024	01-23-2024	li	Addition	to Portfolio	3,734,000.00
01-24-2024	01-25-2024	wd	Purchase	US TREASURY BILL24 U S T BILL DUE 02/20/24 0.000% Due 02-20-24	-3,755,784.15
01-30-2024	01-30-2024	dp	Interest	Cash	105.90
01-31-2024			Ending Balance		15,534.17

OUTSIDE ACCOUNTS



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

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Cash and Equiv.						
Cash and Equivalents	0	20,196,042.04	20,196,042.04	100.0	0.0	0.00
	0	20,196,042.04	20,196,042.04	100.0	0.0	0.00
TOTAL PORTFOLIO	0	20,196,042.04	20,196,042.04	100.0	0.0	0.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Outside
 January 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		20,196,042.04		20,196,042.04		20,196,042.04	100.0		0.00
			20,196,042.04		20,196,042.04	0.00	20,196,042.04	100.0	0.00	0.00
			20,196,042.04		20,196,042.04	0.00	20,196,042.04	100.0	0.00	0.00

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Outside
From 12-31-23 to 01-31-24

Portfolio Value on 12-31-23	20,185,296.51
Contributions	0.00
Withdrawals	0.00
Transfers In	9,472.52
Transfers Out	-8,550.39
Realized Gains	0.00
Unrealized Gains	0.00
Interest	9,823.40
Dividends	0.00
Portfolio Value on 01-31-24	20,196,042.04
Average Capital	20,185,326.26
Total Gain before Fees	9,823.40
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 01-31-24

Portfolio Value on 04-01-17	43,053,321.50
Accrued Interest	192,304.84
Contributions	0.00
Withdrawals	0.00
Transfers In	279,902,482.33
Transfers Out	-303,967,214.08
Realized Gains	0.00
Unrealized Gains	0.00
Interest	1,207,452.29
Dividends	0.00
Change in Accrued Interest	-192,304.84
Portfolio Value on 01-31-24	20,196,042.04
Accrued Interest	0.00
Average Capital	27,513,440.05
Total Gain before Fees	1,015,147.45
IRR for 6.84 Years	3.69%

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Cash and Equivalents								
		Cash		20,196,042.04		20,196,042.04		
				20,196,042.04		20,196,042.04		
TOTAL PORTFOLIO				20,196,042.04		20,196,042.04	0.00	0.0

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

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 01-01-24 Through 01-31-24

Ex-Date	Pay-Date	Security	Amount
Cash and Equivalents			
01-31-2024	01-31-2024	Cash	1,273.01
01-31-2024	01-31-2024	Cash	8,550.39
			9,823.40
NET INCOME			9,823.40

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

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
Cash					
01-01-2024			Beginning Balance		20,185,296.51
01-31-2024	01-31-2024	ti	Addition	to Portfolio	9,472.52
01-31-2024	01-31-2024	dp	Interest	Cash	1,273.01
01-31-2024	01-31-2024	dp	Interest	Cash	8,550.39
01-31-2024	01-31-2024	to	Withdrawal	from Portfolio	-8,550.39
01-31-2024			Ending Balance		20,196,042.04

FARMLAND ESCROW



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

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Cash and Equiv.						
Cash and Equivalents	0	544,738.94	544,738.94	26.5	0.0	0.00
Treasury Bills	1,515,000	1,499,593.29	1,512,349.19	73.5	4.9	0.00
	1,515,000	2,044,332.23	2,057,088.13	100.0	3.6	0.00
TOTAL PORTFOLIO	1,515,000	2,044,332.23	2,057,088.13	100.0	3.6	0.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Farmland Escrow
January 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		544,738.94		544,738.94		544,738.94	26.5		0.00
			544,738.94		544,738.94	0.00	544,738.94	26.5	0.00	0.00
Treasury Bills										
1,515,000	US TREASURY BILL24 U S T BILL DUE 02/13/24 0.000% Due 02-13-24	98.98	1,499,593.29	99.83	1,512,349.19	0.00	1,512,349.19	73.5	4.85	0.04
			1,499,593.29		1,512,349.19	0.00	1,512,349.19	73.5	4.85	0.04
			2,044,332.23		2,057,088.13	0.00	2,057,088.13	100.0	3.57	0.03

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Farmland Escrow
From 12-31-23 to 01-31-24

Portfolio Value on 12-31-23	2,050,409.19
Contributions	0.00
Withdrawals	0.00
Realized Gains	0.00
Unrealized Gains	6,678.94
Interest	0.00
Dividends	0.00
Portfolio Value on 01-31-24	2,057,088.13
Average Capital	2,050,409.19
Total Gain before Fees	6,678.94
IRR for 0.08 Years	0.33%

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

Portfolio Value on 04-01-17	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	12,755.90
Interest	325,011.65
Dividends	0.00
Portfolio Value on 01-31-24	2,057,088.13
 Average Capital	 2,766,505.38
Total Gain before Fees	340,287.01
IRR for 6.84 Years	12.30%

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

Summary Information

	Totals		Weighted Averages
Par Value	1,515,000	Average YTM	4.85
Market Value	1,512,349.19	Average Maturity (yrs)	0.03
Total Cost	1,499,593.29	Average Coupon (%)	0.00
Net Gain/Loss	12,755.90	Average Duration	0.04
Annual Income	0.00	Average Moody Rating	NR
Number of Issues	1	Average S&P Rating	NR

Distribution by Moody Rating

<u>Rating</u>	<u>Number</u>	<u>Mkt Value</u>	<u>% Bond Holdings</u>	<u>Average Y T M</u>	<u>Average Coupon</u>	<u>Average Duration</u>
Not Rated	1	1,512,349.19	100.0	4.9	0.000%	0.0

Distribution by S&P Rating

<u>Rating</u>	<u>Number</u>	<u>Mkt Value</u>	<u>% Bond Holdings</u>	<u>Average Y T M</u>	<u>Average Coupon</u>	<u>Average Duration</u>
Not Rated	1	1,512,349.19	100.0	4.9	0.000%	0.0

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Treasury Bills								
12-05-2023	1,515,000	US TREASURY BILL24 U S T BILL DUE 02/13/24 0.000% Due 02-13-24	98.98	1,499,593.29	99.83	1,512,349.19	12,755.90	0.9
				<u>1,499,593.29</u>		<u>1,512,349.19</u>	<u>12,755.90</u>	<u>0.9</u>
Cash and Equivalents								
		Cash		<u>544,738.94</u>		<u>544,738.94</u>		
				544,738.94		544,738.94		
TOTAL PORTFOLIO				2,044,332.23		2,057,088.13	12,755.90	0.6

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

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 01-01-24 Through 01-31-24

<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 01-01-24 To 01-31-24

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
Cash					
01-01-2024			Beginning Balance		544,738.94
01-31-2024			Ending Balance		544,738.94