



March 2024
Security Investment Report
City of Lawrence, Kansas



City of Lawrence, Kansas

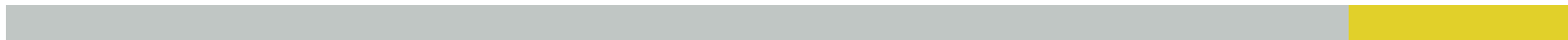
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CONSOLIDATED



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

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	103,606,000	102,330,400.16	102,355,122.84	35.8	5.4	1,411,613.00
Municipal Bonds	350,000	350,025.00	343,308.00	0.1	5.2	1,925.00
Treasury Notes	24,661,000	23,928,471.71	24,057,546.26	8.4	5.1	528,105.00
	<u>128,617,000</u>	<u>126,608,896.87</u>	<u>126,755,977.10</u>	44.3	5.3	1,941,643.00
Cash and Equiv.						
Cash and Equivalents	12,857	22,811,821.98	22,811,821.98	8.0	0.0	0.00
Certificate of Deposit	111,545,000	111,545,000.00	111,545,000.00	39.0	4.8	5,423,526.10
Treasury Bills	25,091,000	24,638,805.46	24,949,491.54	8.7	5.1	0.00
	<u>136,648,857</u>	<u>158,995,627.44</u>	<u>159,306,313.52</u>	55.7	4.1	5,423,526.10
TOTAL PORTFOLIO	265,265,857	285,604,524.31	286,062,290.62	100.0	4.7	7,365,169.10

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
 March 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	FARM CREDIT SYST 0.27%24 DUE 04/05/24	99.86	998,615.00	99.94	999,358.50	1,320.00	1,000,678.50	0.3	4.83	0.01
2,000,000	FARM CREDIT SYST 0.270% Due 04-05-24	100.00	2,000,025.00	94.89	1,897,859.78	3,700.00	1,901,559.78	0.7	5.00	1.21
1,200,000	FARM CREDIT SYST 0.74%25 DUE 06/30/25	100.00	1,200,000.00	99.95	1,199,369.87	3,120.00	1,202,489.87	0.4	5.27	0.44
20,275,000	FEDERAL HOME LOAN BANKS 5.200% Due 09-13-24	98.64	19,999,203.91	99.58	20,190,396.89	0.00	20,190,396.89	7.1	5.80	0.07
8,000,000	FHLB 0%24 DUE 04/26/24 0.000% Due 04-26-24	98.07	7,845,673.00	99.48	7,958,240.00	0.00	7,958,240.00	2.8	5.72	0.09
5,061,000	FHLB 0%24 DUE 05/03/24 0.000% Due 05-03-24	98.78	4,999,263.93	99.30	5,025,775.44	0.00	5,025,775.44	1.8	5.61	0.12
8,000,000	FHLB 0%24 DUE 05/15/24 0.000% Due 05-15-24	97.24	7,778,925.00	98.59	7,887,470.00	0.00	7,887,470.00	2.8	5.41	0.26
8,000,000	FHLB 0%24 DUE 07/05/24 0.000% Due 07-05-24	96.88	7,750,671.67	98.21	7,856,490.00	0.00	7,856,490.00	2.7	5.39	0.33
875,000	FHLB 0%24 DUE 08/02/24 0.000% Due 08-02-24	99.99	874,937.50	99.70	872,390.15	833.68	873,223.83	0.3	5.01	0.06
2,700,000	FHLB 0.35%24 DUE 04/23/24 0.350% Due 04-23-24	99.75	2,693,275.00	97.95	2,644,750.49	2,760.00	2,647,510.49	0.9	5.46	0.40
2,500,000	FHLB 0.4%24 DUE 08/29/24 0.400% Due 08-29-24	100.00	2,500,025.00	98.98	2,474,505.12	3,105.56	2,477,610.68	0.9	5.24	0.21
	FHLB 0.43%24 DUE 06/17/24 0.430% Due 06-17-24									

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
 March 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 0.52%24 DUE 09/30/24	100.00	2,500,025.00	97.73	2,443,202.02	0.00	2,443,202.02	0.9	5.18	0.49
2,500,000	0.520% Due 09-30-24 FHLB 0.6%24 DUE 12/30/24	100.00	2,500,025.00	96.62	2,415,483.12	3,750.00	2,419,233.12	0.8	5.25	0.73
2,000,000	0.600% Due 12-30-24 FHLB 0.6%25 DUE 03/28/25	100.00	2,000,025.00	95.63	1,912,651.24	100.00	1,912,751.24	0.7	5.16	0.97
1,000,000	0.600% Due 03-28-25 FHLB 0.71%24 DUE 07/29/24	100.00	1,000,025.00	98.49	984,880.91	1,222.78	986,103.69	0.3	5.35	0.32
2,830,000	0.710% Due 07-29-24 FHLB 0.875%25 DUE 01/28/25	100.00	2,830,025.00	96.50	2,730,816.68	4,333.44	2,735,150.12	1.0	5.25	0.80
8,595,000	0.875% Due 01-28-25 FHLB 1%24 DUE 12/20/24	96.47	8,291,535.55	97.04	8,340,877.91	24,113.75	8,364,991.66	2.9	5.22	0.70
2,985,000	1.000% Due 12-20-24 FHLB 3.55%24 DUE 06/28/24	99.50	2,970,100.00	99.57	2,972,160.77	27,374.94	2,999,535.71	1.0	5.24	0.24
2,310,000	3.550% Due 06-28-24 FHLB 4.5%24 DUE 07/03/24	99.82	2,305,867.00	99.80	2,305,322.92	25,410.00	2,330,732.92	0.8	5.19	0.25
2,435,000	4.500% Due 07-03-24 FHLB 4.625%24 DUE 04/26/24	99.70	2,427,720.00	99.95	2,433,785.67	48,488.63	2,482,274.29	0.9	5.04	0.07
2,500,000	4.625% Due 04-26-24 FHLB 4.625%24 DUE 12/13/24	100.21	2,505,200.00	99.63	2,490,872.25	34,687.50	2,525,559.75	0.9	5.13	0.67
1,500,000	4.625% Due 12-13-24 FHLB 4.65%25 DUE 01/06/25	100.31	1,504,675.00	99.70	1,495,435.08	16,468.75	1,511,903.83	0.5	5.03	0.74
	4.650% Due 01-06-25									

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

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
4,045,000	FHLB 4.75%25 DUE 02/06/25	99.73	4,034,103.50	99.74	4,034,531.74	29,354.34	4,063,886.08	1.4	5.04	0.82
1,830,000	4.750% Due 02-06-25 FHLB 5.01%25 DUE 04/01/25	99.99	1,829,732.20	99.45	1,819,972.02	45,841.50	1,865,813.52	0.6	5.56	0.94
2,965,000	5.010% Due 04-01-25 FHLB 5.125%25 DUE 06/13/25	100.87	2,990,701.90	100.19	2,970,547.07	45,586.87	3,016,133.95	1.0	4.94	1.14
4,000,000	5.125% Due 06-13-25 FHLB 5.14%24 DUE 06/14/24	100.00	4,000,025.00	99.95	3,997,977.20	61,108.89	4,059,086.09	1.4	5.24	0.20
	5.140% Due 06-14-24									
			102,330,400.16		102,355,122.84	382,680.62	102,737,803.47	35.8	5.40	0.38
Cash and Equivalents										
	Cash		22,798,965.16		22,798,965.16		22,798,965.16	8.0		0.00
12,857	SCHWAB US TREASURY MONEY INVESTOR	1.00	12,856.82	1.00	12,856.82		12,856.82	0.0		0.00
			22,811,821.98		22,811,821.98	0.00	22,811,821.98	8.0	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	30,327.87	2,030,327.87	0.7	4.98	0.50
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	37,568.31	2,537,568.31	0.9	4.98	0.54
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	37,568.31	2,537,568.31	0.9	4.97	0.58
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	268,836.07	4,268,836.07	1.4	4.45	0.05
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	498,798.79	12,291,798.79	4.1	4.45	0.40
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	30,327.87	2,030,327.87	0.7	4.99	0.47

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
March 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	209,172.13	5,209,172.13	1.7	4.40	0.47
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	265,967.21	6,265,967.21	2.1	4.70	0.07
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	33,610.86	2,783,610.86	1.0	4.77	0.79
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	190,396.17	7,190,396.17	2.4	5.43	0.48
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	106,314.75	6,106,314.75	2.1	5.19	0.55
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	249,344.26	6,249,344.26	2.1	4.36	0.55
			12,000,000.00		12,000,000.00	355,659.02	12,355,659.02	4.2	4.78	0.55
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	80,256.56	3,080,256.56	1.0	5.40	0.48
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	61,110.66	5,061,110.66	1.7	4.79	0.60
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	173,079.59	4,898,079.59	1.7	4.70	0.66
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	30,555.33	2,530,555.33	0.9	4.78	0.69
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	30,555.33	2,530,555.33	0.9	4.79	0.65
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	252,921.46	4,048,921.46	1.3	4.45	0.00
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	36,522.40	2,036,522.40	0.7	5.43	0.03
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	348,154.32	5,829,154.32	1.9	4.19	0.04
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	36,522.40	2,036,522.40	0.7	5.43	0.06
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	232,721.31	6,232,721.31	2.1	4.04	1.03

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

March 31, 2024

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
2,000,000	Intrust 5/23/24 5.390% Due 05-23-24	100.00	2,000,000.00	100.00	2,000,000.00	36,522.40	2,036,522.40	0.7	5.41	0.14
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	36,522.40	2,036,522.40	0.7	5.42	0.10
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	35,438.25	2,035,438.25	0.7	5.24	0.21
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	35,438.25	2,035,438.25	0.7	5.25	0.17
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	35,438.25	2,035,438.25	0.7	5.24	0.24
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	35,438.25	2,035,438.25	0.7	5.23	0.28
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	35,438.25	2,035,438.25	0.7	5.23	0.32
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	161,031.15	3,161,031.15	1.0	4.60	0.36
			111,545,000.00		111,545,000.00	3,651,899.18	115,196,899.18	39.0	4.78	0.41
Municipal Bonds										
350,000	BROWN CNTY KS US 0.55%24 GO UTX DUE 09/01/24 TAXBL 0.550% Due 09-01-24	100.01	350,025.00	98.09	343,308.00	160.42	343,468.42	0.1	5.20	0.41
			350,025.00		343,308.00	160.42	343,468.42	0.1	5.20	0.41
Treasury Bills										
8,500,000	US TREASURY BILL24 U S T BILL DUE 04/16/24 0.000% Due 04-16-24	98.35	8,359,907.73	99.78	8,481,337.14	0.00	8,481,337.14	3.0	4.95	0.04
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	99.65	8,560,892.15	0.00	8,560,892.15	3.0	5.06	0.07

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FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
 March 31, 2024

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	98.84	7,907,262.24	0.00	7,907,262.24	2.8	5.21	0.22
			24,638,805.46		24,949,491.54	0.00	24,949,491.54	8.7	5.07	0.11
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	96.94	13,580,690.59	10,659.78	13,591,350.37	4.7	5.07	0.93
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	99.65	3,975,160.04	37,533.86	4,012,693.90	1.4	5.28	0.12
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	97.59	6,501,695.62	68,953.53	6,570,649.16	2.3	4.98	1.08
			23,928,471.71		24,057,546.26	117,147.17	24,174,693.43	8.4	5.08	0.84
			285,604,524.31		286,062,290.62	151,887.39	290,214,178.01	100.0	4.67	0.38

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
 From 02-29-24 to 03-31-24

Portfolio Value on 02-29-24	289,986,783.40
Accrued Interest	3,782,791.11
Contributions	5,390,000.00
Withdrawals	-5,015,000.00
Transfers In	1,092,097.22
Transfers Out	-6,138,374.01
Realized Gains	8,901.53
Unrealized Gains	479,548.54
Interest	258,333.95
Dividends	0.00
Change in Accrued Interest	369,096.27
Portfolio Value on 03-31-24	286,062,290.62
Accrued Interest	4,151,887.39
Average Capital	295,302,945.42
Total Gain before Fees	1,115,880.29
IRR for 0.08 Years	0.38%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
From 04-01-17 to 03-31-24

Portfolio Value on 04-01-17	63,053,321.50
Accrued Interest	370,811.69
Contributions	1,001,790,438.07
Withdrawals	-881,153,060.38
Transfers In	1,044,383,224.14
Transfers Out	-967,363,955.57
Realized Gains	3,496,809.74
Unrealized Gains	457,766.31
Interest	21,394,367.18
Dividends	3,379.63
Change in Accrued Interest	3,781,075.70
Portfolio Value on 03-31-24	286,062,290.62
Accrued Interest	4,151,887.39
Average Capital	224,600,917.46
Total Gain before Fees	29,133,398.56
IRR for 7.00 Years	12.97%

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

Summary Information

	Totals		Weighted Averages
Par Value	265,253,000	Average YTM	5.08
Market Value	263,250,468.64	Average Maturity (yrs)	0.42
Total Cost	262,792,702.33	Average Coupon (%)	2.79
Net Gain/Loss	457,766.31	Average Duration	0.41
Annual Income	7,365,169.10	Average Moody Rating	Aaa
Number of Issues	63	Average S&P Rating	AA

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Aaa	17	39,044,998.25	14.8	5.2	2.481%	0.5
Not Rated	46	224,205,470.39	85.2	5.1	2.844%	0.4

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
AA+	16	35,069,838.21	13.3	5.2	2.479%	0.5
A+	1	343,308.00	0.1	5.2	0.550%	0.4
Not Rated	46	227,837,322.43	86.5	5.1	2.841%	0.4

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

Securities	Market Value	Pct.
Cash	22,798,965.16	7.97
FHLB 0%24 DUE 04/26/24	20,190,396.89	7.06
0.000% Due 04-26-24		
US TREASUR NT 1.75%03/25 UST NOTE DUE 03/15/25	13,580,690.59	4.75
1.750% Due 03-15-25		
Capitol Federal 8/30/24	11,793,000.00	4.12
4.580% Due 08-30-24		
US TREASURY BILL24 U S T BILL DUE 04/25/24	8,560,892.15	2.99
0.000% Due 04-25-24		
US TREASURY BILL24 U S T BILL DUE 04/16/24	8,481,337.14	2.96
0.000% Due 04-16-24		
FHLB 1%24 DUE 12/20/24	8,340,877.91	2.92
1.000% Due 12-20-24		
FHLB 0%24 DUE 05/03/24	7,958,240.00	2.78
0.000% Due 05-03-24		
US TREASURY BILL24 U S T BILL DUE 06/20/24	7,907,262.24	2.76
0.000% Due 06-20-24		
FHLB 0%24 DUE 07/05/24	7,887,470.00	2.76
0.000% Due 07-05-24		
Total	117,499,132.08	41.07

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

Security	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Total
Agency Securities													
FARM CREDIT SYST 0.27%24 DUE 04/05/24		1,350.00											1,350.00
0.270% Due 04-05-24 FHLB 0.35%24 DUE 04/23/24		1,020.83											1,020.83
0.350% Due 04-23-24 FHLB 4.625%24 DUE 04/26/24		56,309.37											56,309.37
4.625% Due 04-26-24 FHLB 0%24 DUE 04/26/24	20,275,000.00												20,275,000.00
0.000% Due 04-26-24 FHLB 0%24 DUE 05/03/24		8,000,000.00											8,000,000.00
0.000% Due 05-03-24 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 3.55%24 DUE 06/28/24				52,983.75									52,983.75
3.550% Due 06-28-24 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													

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

Security	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Total
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 FEDERAL HOME LOAN BANKS							31,200.00						31,200.00
5.200% Due 09-13-24 FHLB 0.52%24 DUE 09/30/24							6,500.00						6,500.00
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 FHLB 4.65%25 DUE 01/06/25					34,875.00						34,875.00		69,750.00
4.650% Due 01-06-25 FHLB 0.875%25 DUE 01/28/25					12,381.25						12,381.25		24,762.50
0.875% Due 01-28-25 FHLB 4.75%25 DUE 02/06/25						96,068.75						96,068.75	192,137.50
4.750% Due 02-06-25													

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

Security	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Total
FHLB 0.6%25 DUE 03/28/25							6,000.00						6,000.00
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 FARM CREDIT SYST 0.74%25 DUE 06/30/25				7,400.00						7,400.00			14,800.00
0.740% Due 06-30-25													
TOTAL	20,379,521.78	48,000,000.00	358,224.38	37,102,781.25	25,097,868.75	43,700.00	45,841.50	191,665.62	47,256.25	96,068.75	45,362,928.21		

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
1.750% Due 03-15-25 US TREASUR NT 2.75%05/25 UST NOTE DUE 05/15/25			91,602.50						91,602.50				183,205.00
TOTAL		141,465.00					122,587.50		91,602.50				355,655.00

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

Security	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Total
Municipal Bonds													
BROWN CNTY KS US 0.55%24 GO UTX DUE 09/01/24 TAXBL 0.550% Due 09-01-24							962.50						962.50
TOTAL							962.50						962.50
Certificate of Deposit													
Intrust 4/11/24 5.390% Due 04-11-24		39,762.30											39,762.30
Intrust 4/17/24 4.370% Due 04-17-24 Capitol Federal 4/19/24 4.650% Due 04-19-24		359,279.55											359,279.55
Intrust 4/25/24 5.390% Due 04-25-24		278,491.80											278,491.80
Intrust 04/28/24 4.800% Due 04-28-24		43,885.79											43,885.79
Intrust 5/9/24 5.390% Due 05-09-24			48,009.29										48,009.29
Intrust 5/23/24 5.390% Due 05-23-24			52,132.79										52,132.79
Intrust 6/6/24 5.230% Due 06-06-24				54,586.34									54,586.34
Intrust 6/20/24 5.230% Due 06-20-24				58,587.43									58,587.43
Intrust 7/03/24 5.230% Due 07-03-24					62,302.73								62,302.73
Intrust 7/18/24 5.230% Due 07-18-24					66,589.62								66,589.62
Intrust 8/01/24 5.230% Due 08-01-24						70,590.71							70,590.71

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

Security	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Total
Intrust 8/15/2024 4.780% Due 08-15-24 Capitol Federal 8/30/24						214,708.20							214,708.20
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 Intrust 10/02/24								385,000.00					385,000.00
5.500% Due 10-02-24 Intrust 10/4/24								164,100.00					164,100.00
5.470% Due 10-04-24 Capitol Federal 10/10/24								83,060.11					83,060.11
5.000% Due 10-10-24 Capitol Federal 10/24/24								108,265.03					108,265.03
5.000% Due 10-24-24 Intrust 10/28/24								287,221.31					287,221.31
5.230% Due 10-28-24 Intrust 10/28/24								405,369.86					405,369.86
4.500% Due 10-28-24 Capitol Federal 11/7/24									113,046.45				113,046.45
5.000% Due 11-07-24 Intrust 11/15/24								211,587.43					211,587.43
4.810% Due 11-15-24 Intrust 12/5/24										112,364.75			112,364.75
4.810% Due 12-05-24 Intrust 12/08/24										330,817.32			330,817.32
4.840% Due 12-08-24													

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

Security	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Total
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											143,509.32		143,509.32
TOTAL	1,009,419.44	100,142.08	113,173.77	128,892.35	108,910.93	400,058.26	433,016.31	324,633.88	560,146.55	143,509.32			5,221,902.88
GRAND TOTAL	21,388,941.15	2,241,607.08	471,398.15	523,673.60	1,106,779.68	567,308.26	478,857.81	416,236.38	751,812.18	190,765.57	96,068.75		50,941,448.59

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
March 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	FARM CREDIT SYST 0.27%24 DUE 04/05/24	99.86	998,615.00	99.94	999,358.50	743.50	0.1
06-17-2021	875,000	0.270% Due 04-05-24 FHLB 0.35%24 DUE 04/23/24	99.99	874,937.50	99.70	872,390.15	-2,547.35	-0.3
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	99.95	2,433,785.67	6,065.67	0.2
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	99.58	20,190,396.89	191,192.98	1.0
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	99.48	7,958,240.00	112,567.00	1.4
02-21-2024	5,061,000	0.000% Due 05-03-24 FHLB 0%24 DUE 05/15/24	98.78	4,999,263.93	99.30	5,025,775.44	26,511.51	0.5
06-08-2023	4,000,000	0.000% Due 05-15-24 FHLB 5.14%24 DUE 06/14/24	100.00	4,000,025.00	99.95	3,997,977.20	-2,047.80	-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	98.98	2,474,505.12	-25,519.87	-1.0
03-20-2024	2,985,000	0.430% Due 06-17-24 FHLB 3.55%24 DUE 06/28/24	99.50	2,970,100.00	99.57	2,972,160.77	2,060.77	0.1
05-17-2023	2,310,000	3.550% Due 06-28-24 FHLB 4.5%24 DUE 07/03/24	99.82	2,305,867.00	99.80	2,305,322.92	-544.08	0.0
12-19-2023	8,000,000	4.500% Due 07-03-24 FHLB 0%24 DUE 07/05/24 0.000% Due 07-05-24	97.24	7,778,925.00	98.59	7,887,470.00	108,545.00	1.4

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
10-19-2021	1,000,000	FHLB 0.71%24 DUE 07/29/24	100.00	1,000,025.00	98.49	984,880.91	-15,144.09	-1.5
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	98.21	7,856,490.00	105,818.33	1.4
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	97.95	2,644,750.49	-48,524.51	-1.8
02-15-2024	1,200,000	0.400% Due 08-29-24 FEDERAL HOME LOAN BANKS	100.00	1,200,000.00	99.95	1,199,369.87	-630.13	-0.1
06-17-2021	2,500,000	5.200% Due 09-13-24 FHLB 0.52%24 DUE 09/30/24	100.00	2,500,025.00	97.73	2,443,202.02	-56,822.97	-2.3
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	99.63	2,490,872.25	-14,327.75	-0.6
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	97.04	8,340,877.91	49,342.36	0.6
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	96.62	2,415,483.12	-84,541.87	-3.4
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	99.70	1,495,435.08	-9,239.92	-0.6
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	96.50	2,730,816.68	-99,208.32	-3.5
03-06-2024	4,045,000	0.875% Due 01-28-25 FHLB 4.75%25 DUE 02/06/25 4.750% Due 02-06-25	99.73	4,034,103.50	99.74	4,034,531.74	428.24	0.0

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
06-10-2021	2,000,000	FHLB 0.6%25 DUE 03/28/25	100.00	2,000,025.00	95.63	1,912,651.24	-87,373.76	-4.4
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	99.45	1,819,972.02	-9,760.18	-0.5
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	100.19	2,970,547.07	-20,154.83	-0.7
06-25-2021	2,000,000	5.125% Due 06-13-25 FARM CREDIT SYST 0.74%25 DUE 06/30/25 0.740% Due 06-30-25	100.00	2,000,025.00	94.89	1,897,859.78	-102,165.22	-5.1
				102,330,400.16		102,355,122.84	24,722.68	0.0
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	99.65	3,975,160.04	82,276.17	2.1
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	96.94	13,580,690.59	47,706.09	0.4
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	97.59	6,501,695.62	-907.71	0.0
				23,928,471.71		24,057,546.26	129,074.55	0.5

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
March 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	98.09	343,308.00	-6,717.00	-1.9
				350,025.00		343,308.00	-6,717.00	-1.9
Treasury Bills								
12-19-2023	8,500,000	US Treasury Bill24 U S T Bill Due 04/16/24 0.000% Due 04-16-24	98.35	8,359,907.73	99.78	8,481,337.14	121,429.41	1.5
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	99.65	8,560,892.15	75,347.43	0.9
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	98.84	7,907,262.24	113,909.23	1.5
				24,638,805.46		24,949,491.54	310,686.08	1.3
Certificate of Deposit								
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

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
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
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
March 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
				111,545,000.00		111,545,000.00	0.00	0.0
Cash and Equivalents								
		Cash		22,798,965.16		22,798,965.16		
				22,798,965.16		22,798,965.16		
TOTAL PORTFOLIO				285,604,524.31		286,062,290.62	457,766.31	0.2

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
From 03-01-24 Through 03-31-24

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
01-06-2023	03-08-2024	320,000	FHLB 4.75XXX **MATURED** 4.750% Due 03-08-24	319,817.00	320,000.00		183.00
11-01-2023	03-14-2024	3,000,000	Commerce 3/14/24 5.620% Due 03-14-24	3,000,000.00	3,000,000.00	0.00	
04-28-2021	03-15-2024	2,500,000	FEDERAL HOME LN 0.375XXX **MATURED** 0.375% Due 03-15-24	2,500,025.00	2,500,000.00		-25.00
06-02-2021	03-28-2024	1,000,000	FHLB 0.27XXX **MATURED** 0.270% Due 03-28-24	998,625.00	1,000,000.00		1,375.00
11-01-2023	03-28-2024	3,000,000	Commerce 3/28/24 5.620% Due 03-28-24	3,000,000.00	3,000,000.00	0.00	
TOTAL GAINS						0.00	1,558.00
TOTAL LOSSES						0.00	-25.00
TOTAL REALIZED GAIN/LOSS		1,533.00		9,818,467.00	9,820,000.00	0.00	1,533.00

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

<u>Period</u>	<u>Portfolio</u>	<u>90 Day US Treasury Index</u>
Month-to-Date	0.38%	0.46%
Year-to-Date	1.08%	1.32%
Inception-to-Date	12.95%	14.06%

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

<u>Period</u>	<u>Portfolio 2023</u>	<u>Portfolio 2024</u>
Month-to-Date	0.52%	0.38%
Year-to-Date	1.10%	1.08%
Inception-to-Date	7.33%	12.95%

Columbia Capital Management, LLC
MODEL PORTFOLIO TRACKING
City of Lawrence

March 31, 2024

Primary Liquidity

Item	Holding	Value
1	US Bank	18,027,166
2	MIP	3,178,942
3		
Total		21,206,108

Portfolio Target

25,000,000
(Below Target) (3,793,892)

Capital & Bond

Item	Holding	Value
1	Schwab	61,429,393
2		
3		
Total		61,429,393

Portfolio Target

65,000,000
(Below Target) (3,570,607)

Secondary Liquidity

Item	Holding	Value
1	Schwab	2,128
2		
3		
4		
Total		2,128

Portfolio Target

10,000,000
(Below Target) (9,997,872)

Income

Item	Holding	Value
1	Schwab	202,505,940
2		
3		
Total		202,505,940

Portfolio Target

n/a

Farmland

Item	Holding	Value
1	Agency Securities	1,202,490
2	Treasury Securities	498,902
3	Cash	370,378
Total		2,071,770

Portfolio Target

n/a

ARPA Funds

Item	Holding	Value
1	Schwab	2,999,838
2		
3		
Total		2,999,838

Portfolio Target

n/a

Columbia Capital Management, LLC
COLLATERAL PRICING
City of Lawrence
 March 28, 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: 18,027,166
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	FR WN2454	Mtge 2/1/2030	Treasury	3132XGWW5	20,000,000	100.421	1.000	20,084,233	100.0%	20,084,233
3	FR WN2463	Mtge 7/1/2028	Treasury	3132XGWZ5	15,000,000	100.285	1.000	15,042,719	100.0%	15,042,719
Total										35,376,952

Current Bank Balance: 29,793,000
Collateral Sufficient? Yes

Intrust

Item	Collateral	Maturity	Type	CUSIP	Face Value	Market Price	Factor (Mtge Only)	Full Market Value	Type Modifier	Adjusted Market Value
1	FDIC Insurance	n/a	Insurance	n/a	250,000	100.000		250,000	100.0%	250,000
2	FHR 4501 MB	Mtge 4/15/2043	Agency	3137BKZE3	15,160,000	95.538	0.149	2,164,170	100.0%	2,164,170
3	FHR 4583 UP	Mtge 7/15/2045	Agency	3137BPDW6	15,000,000	91.661	0.228	3,136,947	100.0%	3,136,947
4	FN BR0918	Mtge 4/1/2041	Agency	3140KYAU8	30,000,000	84.650	0.795	20,187,973	100.0%	20,187,973
5	FN CB0349	Mtge 4/1/2036	Agency	3140QKL71	19,477,962	93.749	0.678	12,384,922	100.0%	12,384,922
6	FN FM9825	Mtge 12/1/2046	Agency	3140XD4K9	18,529,994	79.455	0.872	12,843,639	100.0%	12,843,639
7	FN MA4085	Mtge 7/1/2050	Agency	31418DRF1	30,000,000	81.254	0.306	7,453,149	100.0%	7,453,149
8	FN MA4503	Mtge 12/1/2031	Agency	31418EAD2	45,000,000	91.384	0.687	28,265,336	100.0%	28,265,336
Total										86,686,136

Current Bank Balance: 81,752,000
Collateral Sufficient? Yes

CAPITAL & BOND



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

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	44,906,000	44,218,960.30	44,333,864.32	72.3	5.4	364,533.00
	44,906,000	44,218,960.30	44,333,864.32	72.3	5.4	364,533.00
Cash and Equiv.						
Cash and Equivalents	12,857	1,089,200.05	1,089,200.05	1.8	0.0	0.00
Treasury Bills	16,000,000	15,656,754.07	15,889,697.20	25.9	5.1	0.00
	16,012,857	16,745,954.12	16,978,897.25	27.7	4.8	0.00
TOTAL PORTFOLIO	60,918,857	60,964,914.42	61,312,761.57	100.0	5.2	364,533.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
March 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	FARM CREDIT SYST 0.27%24 DUE 04/05/24	99.86	998,615.00	99.94	999,358.50	1,320.00	1,000,678.50	1.6	4.83	0.01
8,000,000	0.270% Due 04-05-24 FHLB 0%24 DUE 05/03/24	98.07	7,845,673.00	99.48	7,958,240.00	0.00	7,958,240.00	13.0	5.72	0.09
5,061,000	0.000% Due 05-03-24 FHLB 0%24 DUE 05/15/24	98.78	4,999,263.93	99.30	5,025,775.44	0.00	5,025,775.44	8.2	5.61	0.12
8,000,000	0.000% Due 05-15-24 FHLB 0%24 DUE 07/05/24	97.24	7,778,925.00	98.59	7,887,470.00	0.00	7,887,470.00	12.9	5.41	0.26
8,000,000	0.000% Due 07-05-24 FHLB 0%24 DUE 08/02/24	96.88	7,750,671.67	98.21	7,856,490.00	0.00	7,856,490.00	12.8	5.39	0.33
875,000	0.000% Due 08-02-24 FHLB 0.35%24 DUE 04/23/24	99.99	874,937.50	99.70	872,390.15	833.68	873,223.83	1.4	5.01	0.06
2,500,000	0.350% Due 04-23-24 FHLB 0.43%24 DUE 06/17/24	100.00	2,500,025.00	98.98	2,474,505.12	3,105.56	2,477,610.68	4.0	5.24	0.21
2,000,000	0.430% Due 06-17-24 FHLB 0.6%25 DUE 03/28/25	100.00	2,000,025.00	95.63	1,912,651.24	100.00	1,912,751.24	3.1	5.16	0.97
2,830,000	0.600% Due 03-28-25 FHLB 0.875%25 DUE 01/28/25	100.00	2,830,025.00	96.50	2,730,816.68	4,333.44	2,735,150.12	4.5	5.25	0.80
2,310,000	0.875% Due 01-28-25 FHLB 4.5%24 DUE 07/03/24	99.82	2,305,867.00	99.80	2,305,322.92	25,410.00	2,330,732.92	3.8	5.19	0.25
	4.500% Due 07-03-24									

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
March 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	99.63	2,490,872.25	34,687.50	2,525,559.75	4.1	5.13	0.67
1,830,000	4.625% Due 12-13-24 FHLB 5.01%25 DUE 04/01/25 5.010% Due 04-01-25	99.99	1,829,732.20	99.45	1,819,972.02	45,841.50	1,865,813.52	3.0	5.56	0.94
			44,218,960.30		44,333,864.32	115,631.67	44,449,495.99	72.3	5.41	0.33
Cash and Equivalents										
	Cash		1,076,343.23		1,076,343.23		1,076,343.23	1.8		0.00
12,857	SCHWAB US TREASURY MONEY INVESTOR	1.00	12,856.82	1.00	12,856.82		12,856.82	0.0		0.00
			1,089,200.05		1,089,200.05	0.00	1,089,200.05	1.8	0.00	0.00
Treasury Bills										
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	99.78	7,982,434.96	0.00	7,982,434.96	13.0	4.95	0.04
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	98.84	7,907,262.24	0.00	7,907,262.24	12.9	5.21	0.22
			15,656,754.07		15,889,697.20	0.00	15,889,697.20	25.9	5.08	0.13
			60,964,914.42		61,312,761.57	115,631.67	61,428,393.24	100.0	5.23	0.27

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 02-29-24 to 03-31-24

Portfolio Value on 02-29-24	61,069,144.16
Accrued Interest	90,361.24
Contributions	0.00
Withdrawals	0.00
Realized Gains	3,865.24
Unrealized Gains	232,323.50
Interest	7,428.67
Dividends	0.00
Change in Accrued Interest	25,270.43
Portfolio Value on 03-31-24	61,312,761.57
Accrued Interest	115,631.67
Average Capital	61,159,505.40
Total Gain before Fees	268,887.85
IRR for 0.08 Years	0.44%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 04-01-17 to 03-31-24

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	199,924,008.04
Withdrawals	-262,259,081.40
Transfers In	155,506,496.94
Transfers Out	-38,815,359.70
Realized Gains	2,317,428.37
Unrealized Gains	347,847.15
Interest	4,288,042.54
Dividends	3,379.63
Change in Accrued Interest	115,631.67
Portfolio Value on 03-31-24	61,312,761.57
Accrued Interest	115,631.67
Average Capital	52,480,029.45
Total Gain before Fees	7,072,329.36
IRR for 7.00 Years	13.48%

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

Summary Information

	Totals		Weighted Averages
Par Value	60,906,000	Average YTM	5.33
Market Value	60,223,561.52	Average Maturity (yrs)	0.28
Total Cost	59,875,714.37	Average Coupon (%)	0.60
Net Gain/Loss	347,847.15	Average Duration	0.28
Annual Income	364,533.00	Average Moody Rating	Aaa
Number of Issues	14	Average S&P Rating	AA+

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Aaa	7	13,785,916.86	22.9	5.2	1.964%	0.5
Not Rated	7	46,437,644.66	77.1	5.4	0.196%	0.2

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
AA+	7	13,785,916.86	22.9	5.2	1.964%	0.5
Not Rated	7	46,437,644.66	77.1	5.4	0.196%	0.2

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
March 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	FARM CREDIT SYST 0.27%24 DUE 04/05/24	99.86	998,615.00	99.94	999,358.50	743.50	0.1
06-17-2021	875,000	FHLB 0.35%24 DUE 04/23/24	99.99	874,937.50	99.70	872,390.15	-2,547.35	-0.3
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	99.48	7,958,240.00	112,567.00	1.4
02-21-2024	5,061,000	0.000% Due 05-03-24 FHLB 0%24 DUE 05/15/24	98.78	4,999,263.93	99.30	5,025,775.44	26,511.51	0.5
06-03-2021	2,500,000	0.000% Due 05-15-24 FHLB 0.43%24 DUE 06/17/24	100.00	2,500,025.00	98.98	2,474,505.12	-25,519.87	-1.0
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	99.80	2,305,322.92	-544.08	0.0
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	98.59	7,887,470.00	108,545.00	1.4
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	98.21	7,856,490.00	105,818.33	1.4
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	99.63	2,490,872.25	-14,327.75	-0.6
10-19-2021	2,830,000	4.625% Due 12-13-24 FHLB 0.875%25 DUE 01/28/25	100.00	2,830,025.00	96.50	2,730,816.68	-99,208.32	-3.5
		0.875% Due 01-28-25						

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
06-10-2021	2,000,000	FHLB 0.6%25 DUE 03/28/25	100.00	2,000,025.00	95.63	1,912,651.24	-87,373.76	-4.4
01-25-2024	1,830,000	0.600% Due 03-28-25 FHLB 5.01%25 DUE 04/01/25 5.010% Due 04-01-25	99.99	1,829,732.20	99.45	1,819,972.02	-9,760.18	-0.5
				44,218,960.30		44,333,864.32	114,904.02	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								
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	99.78	7,982,434.96	119,033.90	1.5
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	98.84	7,907,262.24	113,909.23	1.5
				15,656,754.07		15,889,697.20	232,943.13	1.5
Cash and Equivalents								
		Cash		1,076,343.23		1,076,343.23		
				1,076,343.23		1,076,343.23		
TOTAL PORTFOLIO				60,964,914.42		61,312,761.57	347,847.15	0.6

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
 From 03-01-24 Through 03-31-24

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
06-02-2021	03-28-2024	1,000,000	FHLB 0.27XXX **MATURED** 0.270% Due 03-28-24	998,625.00	1,000,000.00		1,375.00
TOTAL GAINS						0.00	1,375.00
TOTAL LOSSES						0.00	0.00
TOTAL REALIZED GAIN/LOSS		1,375.00		998,625.00	1,000,000.00	0.00	1,375.00

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 03-01-24 Through 03-31-24

Ex-Date	Pay-Date	Security	Amount
Agency Securities			
03-28-2024	03-28-2024	FHLB 0.27XXX **MATURED** 0.270% Due 03-28-24	1,350.00
03-28-2024	03-28-2024	FHLB 0.6%25 DUE 03/28/25 0.600% Due 03-28-25	6,000.00
			7,350.00
Cash and Equivalents			
03-15-2024	03-15-2024	SCHWAB US TREASURY MONEY INVESTOR	54.87
			54.87
Cash and Equivalents			
03-27-2024	03-27-2024	Cash	23.80
			23.80
NET INCOME			7,428.67

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Capital and Bond Portfolio
From 03-01-24 To 03-31-24

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
Cash					
03-01-2024			Beginning Balance		68,914.56
03-15-2024	03-15-2024	dp	Interest	SCHWAB US TREASURY MONEY INVESTOR	54.87
03-27-2024	03-27-2024	dp	Interest	Cash	23.80
03-28-2024	03-28-2024	dp	Interest	FHLB 0.27XXX **MATURED** 0.270% Due 03-28-24	1,350.00
03-28-2024	03-28-2024	dp	Interest	FHLB 0.6%25 DUE 03/28/25 0.600% Due 03-28-25	6,000.00
03-28-2024	03-28-2024	dp	Sale	FHLB 0.27XXX **MATURED** 0.270% Due 03-28-24	1,000,000.00
03-31-2024			Ending Balance		1,076,343.23

INCOME



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

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	54,515,000	53,941,339.86	53,849,727.89	27.1	5.4	878,712.50
Municipal Bonds	350,000	350,025.00	343,308.00	0.2	5.2	1,925.00
Treasury Notes	24,661,000	23,928,471.71	24,057,546.26	12.1	5.1	528,105.00
	79,526,000	78,219,836.57	78,250,582.15	39.4	5.3	1,408,742.50
Cash and Equiv.						
Cash and Equivalents	0	143,705.13	143,705.13	0.1	0.0	0.00
Certificate of Deposit	111,545,000	111,545,000.00	111,545,000.00	56.2	4.8	5,423,526.10
Treasury Bills	8,591,000	8,485,544.72	8,560,892.15	4.3	5.1	0.00
	120,136,000	120,174,249.85	120,249,597.28	60.6	4.8	5,423,526.10
TOTAL PORTFOLIO	199,662,000	198,394,086.42	198,500,179.43	100.0	5.0	6,832,268.60

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

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
Agency Securities										
2,000,000	FARM CREDIT SYST 0.74%25 DUE 06/30/25	100.00	2,000,025.00	94.89	1,897,859.78	3,700.00	1,901,559.78	1.0	5.00	1.21
20,275,000	FHLB 0%24 DUE 04/26/24	98.64	19,999,203.91	99.58	20,190,396.89	0.00	20,190,396.89	10.2	5.80	0.07
2,700,000	FHLB 0.4%24 DUE 08/29/24	99.75	2,693,275.00	97.95	2,644,750.49	2,760.00	2,647,510.49	1.3	5.46	0.40
2,500,000	FHLB 0.52%24 DUE 09/30/24	100.00	2,500,025.00	97.73	2,443,202.02	0.00	2,443,202.02	1.2	5.18	0.49
2,500,000	FHLB 0.6%24 DUE 12/30/24	100.00	2,500,025.00	96.62	2,415,483.12	3,750.00	2,419,233.12	1.2	5.25	0.73
1,000,000	FHLB 0.71%24 DUE 07/29/24	100.00	1,000,025.00	98.49	984,880.91	1,222.78	986,103.69	0.5	5.35	0.32
8,595,000	FHLB 1%24 DUE 12/20/24	96.47	8,291,535.55	97.04	8,340,877.91	24,113.75	8,364,991.66	4.2	5.22	0.70
2,435,000	FHLB 4.625%24 DUE 04/26/24	99.70	2,427,720.00	99.95	2,433,785.67	48,488.63	2,482,274.29	1.2	5.04	0.07
1,500,000	FHLB 4.65%25 DUE 01/06/25	100.31	1,504,675.00	99.70	1,495,435.08	16,468.75	1,511,903.83	0.8	5.03	0.74
4,045,000	FHLB 4.75%25 DUE 02/06/25	99.73	4,034,103.50	99.74	4,034,531.74	29,354.34	4,063,886.08	2.0	5.04	0.82
	4.750% Due 02-06-25									

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

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
2,965,000	FHLB 5.125%25 DUE 06/13/25	100.87	2,990,701.90	100.19	2,970,547.07	45,586.87	3,016,133.95	1.5	4.94	1.14
4,000,000	5.125% Due 06-13-25 FHLB 5.14%24 DUE 06/14/24 5.140% Due 06-14-24	100.00	4,000,025.00	99.95	3,997,977.20	61,108.89	4,059,086.09	2.0	5.24	0.20
			<u>53,941,339.86</u>		<u>53,849,727.89</u>	<u>236,554.01</u>	<u>54,086,281.90</u>	<u>27.1</u>	<u>5.40</u>	<u>0.42</u>
Cash and Equivalents										
	Cash		<u>143,705.13</u>		<u>143,705.13</u>		<u>143,705.13</u>	<u>0.1</u>		<u>0.00</u>
			<u>143,705.13</u>		<u>143,705.13</u>	<u>0.00</u>	<u>143,705.13</u>	<u>0.1</u>	<u>0.00</u>	<u>0.00</u>
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	30,327.87	2,030,327.87	1.0	4.98	0.50
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	37,568.31	2,537,568.31	1.3	4.98	0.54
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	37,568.31	2,537,568.31	1.3	4.97	0.58
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	268,836.07	4,268,836.07	2.0	4.45	0.05
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	498,798.79	12,291,798.79	5.9	4.45	0.40
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	30,327.87	2,030,327.87	1.0	4.99	0.47
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	209,172.13	5,209,172.13	2.5	4.40	0.47
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	265,967.21	6,265,967.21	3.0	4.70	0.07
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	33,610.86	2,783,610.86	1.4	4.77	0.79
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	190,396.17	7,190,396.17	3.5	5.43	0.48

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

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
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	106,314.75	6,106,314.75	3.0	5.19	0.55
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	249,344.26	6,249,344.26	3.0	4.36	0.55
			12,000,000.00		12,000,000.00	355,659.02	12,355,659.02	6.0	4.78	0.55
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	80,256.56	3,080,256.56	1.5	5.40	0.48
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	61,110.66	5,061,110.66	2.5	4.79	0.60
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	173,079.59	4,898,079.59	2.4	4.70	0.66
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	30,555.33	2,530,555.33	1.3	4.78	0.69
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	30,555.33	2,530,555.33	1.3	4.79	0.65
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	252,921.46	4,048,921.46	1.9	4.45	0.00
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	36,522.40	2,036,522.40	1.0	5.43	0.03
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	348,154.32	5,829,154.32	2.8	4.19	0.04
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	36,522.40	2,036,522.40	1.0	5.43	0.06
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	232,721.31	6,232,721.31	3.0	4.04	1.03
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	36,522.40	2,036,522.40	1.0	5.41	0.14
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	36,522.40	2,036,522.40	1.0	5.42	0.10
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	35,438.25	2,035,438.25	1.0	5.24	0.21
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	35,438.25	2,035,438.25	1.0	5.25	0.17

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

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
2,000,000	Intrust 7/03/24 5.230% Due 07-03-24	100.00	2,000,000.00	100.00	2,000,000.00	35,438.25	2,035,438.25	1.0	5.24	0.24
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	35,438.25	2,035,438.25	1.0	5.23	0.28
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	35,438.25	2,035,438.25	1.0	5.23	0.32
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	161,031.15	3,161,031.15	1.5	4.60	0.36
			111,545,000.00		111,545,000.00	3,651,899.18	115,196,899.18	56.2	4.78	0.41
Municipal Bonds										
350,000	BROWN CNTY KS US 0.55%24 GO UTX DUE 09/01/24 TAXBL 0.550% Due 09-01-24	100.01	350,025.00	98.09	343,308.00	160.42	343,468.42	0.2	5.20	0.41
			350,025.00		343,308.00	160.42	343,468.42	0.2	5.20	0.41
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	99.65	8,560,892.15	0.00	8,560,892.15	4.3	5.06	0.07
			8,485,544.72		8,560,892.15	0.00	8,560,892.15	4.3	5.06	0.07
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	96.94	13,580,690.59	10,659.78	13,591,350.37	6.8	5.07	0.93

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

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
3,989,000	US TREASUR NT 2.5%05/24 UST NOTE DUE 05/15/24	97.59	3,892,883.87	99.65	3,975,160.04	37,533.86	4,012,693.90	2.0	5.28	0.12
6,662,000	2.500% Due 05-15-24 US TREASUR NT 2.75%05/25 UST NOTE DUE 05/15/25	97.61	6,502,603.34	97.59	6,501,695.62	68,953.53	6,570,649.16	3.3	4.98	1.08
			23,928,471.71		24,057,546.26	117,147.17	24,174,693.43	12.1	5.08	0.84
			198,394,086.42		198,500,179.43	3,005,760.78	202,505,940.21	100.0	5.00	0.45

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Income Portfolio
From 02-29-24 to 03-31-24

Portfolio Value on 02-29-24	202,951,271.05
Accrued Interest	3,663,656.54
Contributions	4,695,000.00
Withdrawals	-3,515,000.00
Transfers Out	-6,128,075.00
Realized Gains	5,036.29
Unrealized Gains	244,125.86
Interest	247,821.23
Dividends	0.00
Change in Accrued Interest	342,104.24
Portfolio Value on 03-31-24	198,500,179.43
Accrued Interest	4,005,760.78
Average Capital	208,447,434.04
Total Gain before Fees	839,087.61
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 03-31-24

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	775,359,526.21
Withdrawals	-565,742,448.88
Transfers In	518,906,282.49
Transfers Out	-544,957,433.42
Realized Gains	833,732.77
Unrealized Gains	106,093.01
Interest	13,994,427.25
Dividends	0.00
Change in Accrued Interest	4,005,760.78
Portfolio Value on 03-31-24	198,500,179.43
Accrued Interest	4,005,760.78
Average Capital	128,706,759.48
Total Gain before Fees	18,940,013.81
IRR for 7.00 Years	14.72%

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

Summary Information

	Totals		Weighted Averages
Par Value	199,662,000	Average YTM	5.00
Market Value	198,356,474.30	Average Maturity (yrs)	0.47
Total Cost	198,250,381.29	Average Coupon (%)	3.44
Net Gain/Loss	106,093.01	Average Duration	0.45
Annual Income	6,832,268.60	Average Moody Rating	Aaa
Number of Issues	47	Average S&P Rating	AA

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Aaa	10	25,259,081.39	12.7	5.2	2.763%	0.5
Not Rated	37	173,097,392.90	87.3	5.0	3.534%	0.4

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
AA+	9	21,283,921.35	10.7	5.2	2.813%	0.6
A+	1	343,308.00	0.2	5.2	0.550%	0.4
Not Rated	37	176,729,244.95	89.1	5.0	3.516%	0.4

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
11-15-2022	2,435,000	FHLB 4.625%24 DUE 04/26/24	99.70	2,427,720.00	99.95	2,433,785.67	6,065.67	0.2
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	99.58	20,190,396.89	191,192.98	1.0
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	99.95	3,997,977.20	-2,047.80	-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	98.49	984,880.91	-15,144.09	-1.5
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	97.95	2,644,750.49	-48,524.51	-1.8
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	97.73	2,443,202.02	-56,822.97	-2.3
01-05-2024	8,595,000	0.520% Due 09-30-24 FHLB 1%24 DUE 12/20/24	96.47	8,291,535.55	97.04	8,340,877.91	49,342.36	0.6
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	96.62	2,415,483.12	-84,541.87	-3.4
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	99.70	1,495,435.08	-9,239.92	-0.6
03-06-2024	4,045,000	4.650% Due 01-06-25 FHLB 4.75%25 DUE 02/06/25 4.750% Due 02-06-25	99.73	4,034,103.50	99.74	4,034,531.74	428.24	0.0

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-28-2023	2,965,000	FHLB 5.125%25 DUE 06/13/25	100.87	2,990,701.90	100.19	2,970,547.07	-20,154.83	-0.7
06-25-2021	2,000,000	5.125% Due 06-13-25 FARM CREDIT SYST 0.74%25 DUE 06/30/25 0.740% Due 06-30-25	100.00	2,000,025.00	94.89	1,897,859.78	-102,165.22	-5.1
				53,941,339.86		53,849,727.89	-91,611.97	-0.2
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	99.65	3,975,160.04	82,276.17	2.1
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	96.94	13,580,690.59	47,706.09	0.4
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	97.59	6,501,695.62	-907.71	0.0
				23,928,471.71		24,057,546.26	129,074.55	0.5
Municipal Bonds								
06-09-2021	350,000	BROWN CNTY KS US 0.55%24 GO UTX DUE 09/01/24 TAXBL 0.550% Due 09-01-24	100.01	350,025.00	98.09	343,308.00	-6,717.00	-1.9
				350,025.00		343,308.00	-6,717.00	-1.9

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
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	99.65	8,560,892.15	75,347.43	0.9
				8,485,544.72		8,560,892.15	75,347.43	0.9
Certificate of Deposit								
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
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

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
11-28-2023	2,000,000	Intrust 8/01/24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
		5.230% Due 08-01-24						
02-15-2023	3,000,000	Intrust 8/15/2024	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
		4.780% Due 08-15-24						
04-28-2023	11,793,000	Capitol Federal 8/30/24	100.00	11,793,000.00	100.00	11,793,000.00	0.00	0.0
		4.580% Due 08-30-24						
12-11-2023	2,000,000	Capitol Federal 9/26/24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
		5.000% Due 09-26-24						
04-28-2023	5,000,000	Capitol Federal 9/27/24	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
		4.530% Due 09-27-24						
10-02-2023	7,000,000	Intrust 10/02/24	100.00	7,000,000.00	100.00	7,000,000.00	0.00	0.0
		5.500% Due 10-02-24						
10-04-2023	3,000,000	Intrust 10/4/24	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
		5.470% Due 10-04-24						
12-11-2023	2,000,000	Capitol Federal 10/10/24	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
		5.000% Due 10-10-24						
12-12-2023	2,500,000	Capitol Federal 10/24/24	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
		5.000% Due 10-24-24						
11-28-2023	6,000,000	Intrust 10/28/24	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
		5.230% Due 10-28-24						
04-28-2023	6,000,000	Intrust 10/28/24	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
		4.500% Due 10-28-24						
12-12-2023	2,500,000	Capitol Federal 11/7/24	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
		5.000% Due 11-07-24						
12-29-2023	5,000,000	Intrust 11/15/24	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
		4.810% Due 11-15-24						
12-29-2023	2,500,000	Intrust 12/5/24	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
		4.810% Due 12-05-24						
06-08-2023	4,725,000	Intrust 12/08/24	100.00	4,725,000.00	100.00	4,725,000.00	0.00	0.0
		4.840% Due 12-08-24						
12-29-2023	2,500,000	Intrust 12/19/24	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
		4.810% Due 12-19-24						

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
 March 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>
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
				111,545,000.00		111,545,000.00	0.00	0.0
Cash and Equivalents								
		Cash		143,705.13		143,705.13		
				143,705.13		143,705.13		
TOTAL PORTFOLIO				198,394,086.42		198,500,179.43	106,093.01	0.1

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
From 03-01-24 Through 03-31-24

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss		
						Short Term	Long Term	
01-06-2023	03-08-2024	320,000	FHLB 4.75XXX **MATURED**	319,817.00	320,000.00		183.00	
11-01-2023	03-14-2024	3,000,000	4.750% Due 03-08-24 Commerce 3/14/24	3,000,000.00	3,000,000.00	0.00		
04-28-2021	03-15-2024	2,500,000	5.620% Due 03-14-24 FEDERAL HOME LN 0.375XXX **MATURED**	2,500,025.00	2,500,000.00		-25.00	
11-01-2023	03-28-2024	3,000,000	0.375% Due 03-15-24 Commerce 3/28/24 5.620% Due 03-28-24	3,000,000.00	3,000,000.00	0.00		
TOTAL GAINS						0.00	183.00	
TOTAL LOSSES						0.00	-25.00	
TOTAL REALIZED GAIN/LOSS				158.00	8,819,842.00	8,820,000.00	0.00	158.00

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Income Portfolio
From 03-01-24 Through 03-31-24

Ex-Date	Pay-Date	Security	Amount
Agency Securities			
03-06-2024	03-07-2024	FHLB 4.75%25 DUE 02/06/25 4.750% Due 02-06-25	-16,545.17
03-08-2024	03-08-2024	FHLB 4.75XXX **MATURED** 4.750% Due 03-08-24	7,600.00
03-15-2024	03-15-2024	FEDERAL HOME LN 0.375XXX **MATURED** 0.375% Due 03-15-24	4,687.50
			-4,257.67
Treasury Notes			
03-15-2024	03-15-2024	US TREASUR NT 1.75%03/25 UST NOTE DUE 03/15/25 1.750% Due 03-15-25	122,587.50
			122,587.50
Municipal Bonds			
03-01-2024	03-01-2024	BROWN CNTY KS US 0.55%24 GO UTX DUE 09/01/24 TAXBL 0.550% Due 09-01-24	962.50
			962.50
Certificate of Deposit			
03-14-2024	03-14-2024	Commerce 3/14/24 5.620% Due 03-14-24	60,858.33
03-28-2024	03-28-2024	Commerce 3/28/24 5.620% Due 03-28-24	67,216.67
			128,075.00
Cash and Equivalents			
03-27-2024	03-27-2024	Cash	453.90
			453.90
NET INCOME			247,821.23

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Income Portfolio
From 03-01-24 To 03-31-24

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
Cash					
03-01-2024			Beginning Balance		58,062.40
03-01-2024	03-01-2024	dp	Interest	BROWN CNTY KS US 0.55%24 GO UTX DUE 09/01/24 TAXBL 0.550% Due 09-01-24	962.50
03-01-2024	03-01-2024	li	Addition	to Portfolio	4,000,000.00
03-06-2024	03-07-2024	wd	Purchase	FHLB 4.75%25 DUE 02/06/25 4.750% Due 02-06-25	-4,034,103.50
03-06-2024	03-07-2024	wd	Accrued Interest	FHLB 4.75%25 DUE 02/06/25 4.750% Due 02-06-25	-16,545.17
03-08-2024	03-08-2024	dp	Interest	FHLB 4.75XXX **MATURED** 4.750% Due 03-08-24	7,600.00
03-08-2024	03-08-2024	dp	Sale	FHLB 4.75XXX **MATURED** 4.750% Due 03-08-24	320,000.00
03-08-2024	03-08-2024	lo	Withdrawal	from Portfolio	-320,000.00
03-14-2024	03-14-2024	dp	Sale	Commerce 3/14/24 5.620% Due 03-14-24	3,000,000.00
03-14-2024	03-14-2024	dp	Accrued Interest	Commerce 3/14/24 5.620% Due 03-14-24	60,858.33
03-15-2024	03-15-2024	dp	Interest	FEDERAL HOME LN 0.375XXX **MATURED** 0.375% Due 03-15-24	4,687.50
03-15-2024	03-15-2024	dp	Interest	US TREASUR NT 1.75%03/25 UST NOTE DUE 03/15/25 1.750% Due 03-15-25	122,587.50
03-15-2024	03-15-2024	dp	Sale	FEDERAL HOME LN 0.375XXX **MATURED** 0.375% Due 03-15-24	2,500,000.00
03-18-2024	03-18-2024	lo	Withdrawal	from Portfolio	-2,500,000.00
03-21-2024	03-21-2024	li	Addition	to Portfolio	695,000.00
03-21-2024	03-21-2024	lo	Withdrawal	from Portfolio	-695,000.00
03-27-2024	03-27-2024	dp	Interest	Cash	453.90

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Income Portfolio
From 03-01-24 To 03-31-24

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
03-28-2024	03-28-2024	dp	Sale	Commerce 3/28/24 5.620% Due 03-28-24	3,000,000.00
03-28-2024	03-28-2024	dp	Accrued Interest	Commerce 3/28/24 5.620% Due 03-28-24	67,216.67
03-28-2024	03-28-2024	to	Withdrawal	from Portfolio	-6,128,075.00
03-31-2024			Ending Balance		143,705.13

SECONDARY LIQUIDITY



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

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Cash and Equiv.						
Cash and Equivalents	0	2,128.49	2,128.49	100.0	0.0	0.00
	0	2,128.49	2,128.49	100.0	0.0	0.00
TOTAL PORTFOLIO	0	2,128.49	2,128.49	100.0	0.0	0.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Secondary
 March 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		2,128.49		2,128.49		2,128.49	100.0		0.00
			2,128.49		2,128.49	0.00	2,128.49	100.0	0.00	0.00
			2,128.49		2,128.49	0.00	2,128.49	100.0	0.00	0.00

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Secondary
From 02-29-24 to 03-31-24

Portfolio Value on 02-29-24	2,095.81
Contributions	0.00
Withdrawals	0.00
Realized Gains	0.00
Unrealized Gains	0.00
Interest	32.68
Dividends	0.00
Portfolio Value on 03-31-24	2,128.49
Average Capital	2,095.81
Total Gain before Fees	32.68
IRR for 0.08 Years	1.56%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Secondary
From 04-01-17 to 03-31-24

Portfolio Value on 04-01-17	20,000,000.00
Accrued Interest	178,506.85
Contributions	20,577,903.82
Withdrawals	-30,737,530.10
Transfers In	30,761,562.98
Transfers Out	-41,902,294.13
Realized Gains	219,166.89
Unrealized Gains	0.00
Interest	1,083,319.03
Dividends	0.00
Change in Accrued Interest	-178,506.85
Portfolio Value on 03-31-24	2,128.49
Accrued Interest	0.00
Average Capital	9,905,438.22
Total Gain before Fees	1,123,979.07
IRR for 7.00 Years	11.35%

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Cash and Equivalents								
		Cash		2,128.49		2,128.49		
				2,128.49		2,128.49		
TOTAL PORTFOLIO				2,128.49		2,128.49	0.00	0.0

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Secondary
 From 03-01-24 Through 03-31-24

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 03-01-24 Through 03-31-24

Ex-Date	Pay-Date	Security	Amount
Cash and Equivalents			
03-27-2024	03-27-2024	Cash	32.68
			32.68
NET INCOME			32.68

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Secondary
 From 03-01-24 To 03-31-24

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
Cash					
03-01-2024			Beginning Balance		2,095.81
03-27-2024	03-27-2024	dp	Interest	Cash	32.68
03-31-2024			Ending Balance		2,128.49

ARPA FUND



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

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	2,985,000	2,970,100.00	2,972,160.77	100.0	5.2	105,967.50
	2,985,000	2,970,100.00	2,972,160.77	100.0	5.2	105,967.50
Cash and Equiv.						
Cash and Equivalents	0	302.20	302.20	0.0	0.0	0.00
	0	302.20	302.20	0.0	0.0	0.00
TOTAL PORTFOLIO	2,985,000	2,970,402.20	2,972,462.97	100.0	5.2	105,967.50

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
ARPA Fund
 March 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										
2,985,000	FHLB 3.55%24 DUE 06/28/24 3.550% Due 06-28-24	99.50	2,970,100.00	99.57	2,972,160.77	27,374.94	2,999,535.71	100.0	5.24	0.24
			2,970,100.00		2,972,160.77	27,374.94	2,999,535.71	100.0	5.24	0.24
Cash and Equivalents										
	Cash		302.20		302.20		302.20	0.0		0.00
			302.20		302.20	0.00	302.20	0.0	0.00	0.00
			2,970,402.20		2,972,462.97	27,374.94	2,999,837.91	100.0	5.24	0.24

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
ARPA Fund
From 02-29-24 to 03-31-24

Portfolio Value on 02-29-24	3,789,902.53
Accrued Interest	0.00
Contributions	695,000.00
Withdrawals	-1,500,000.00
Realized Gains	0.00
Unrealized Gains	2,060.77
Interest	-14,500.33
Dividends	0.00
Change in Accrued Interest	27,374.94
Portfolio Value on 03-31-24	2,972,462.97
Accrued Interest	27,374.94
Average Capital	3,455,870.27
Total Gain before Fees	14,935.38
IRR for 0.08 Years	0.43%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
ARPA Fund
From 04-01-17 to 03-31-24

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	5,929,000.00
Withdrawals	-22,414,000.00
Transfers In	53,609,954.45
Transfers Out	-34,730,779.70
Realized Gains	123,962.25
Unrealized Gains	2,060.77
Interest	452,265.20
Dividends	0.00
Change in Accrued Interest	27,374.94
Portfolio Value on 03-31-24	2,972,462.97
Accrued Interest	27,374.94
Average Capital	3,449,726.94
Total Gain before Fees	605,663.16
IRR for 7.00 Years	17.56%

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

Summary Information

	Totals		Weighted Averages
Par Value	2,985,000	Average YTM	5.24
Market Value	2,972,160.77	Average Maturity (yrs)	0.24
Total Cost	2,970,100.00	Average Coupon (%)	3.55
Net Gain/Loss	2,060.77	Average Duration	0.24
Annual Income	105,967.50	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	2,972,160.77	100.0	5.2	3.550%	0.2

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Not Rated	1	2,972,160.77	100.0	5.2	3.550%	0.2

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
03-20-2024	2,985,000	FHLB 3.55%24 DUE 06/28/24	99.50	2,970,100.00	99.57	2,972,160.77	2,060.77	0.1
		3.550% Due 06-28-24		2,970,100.00		2,972,160.77	2,060.77	0.1
Cash and Equivalents								
		Cash		302.20		302.20		
				302.20		302.20		
TOTAL PORTFOLIO				2,970,402.20		2,972,462.97	2,060.77	0.1

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
ARPA Fund
 From 03-01-24 Through 03-31-24

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 03-01-24 Through 03-31-24

Ex-Date	Pay-Date	Security	Amount
Agency Securities			
03-20-2024	03-21-2024	FHLB 3.55%24 DUE 06/28/24 3.550% Due 06-28-24	-24,431.40
			-24,431.40
Treasury Bills			
03-19-2024	03-19-2024	US TREASURY BILXXX **MATURED** 0.000% Due 03-19-24	14,099.34
			14,099.34
Cash and Equivalents			
03-27-2024	03-27-2024	Cash	96.40
			96.40
NET INCOME			-10,235.66

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
ARPA Fund
From 03-01-24 To 03-31-24

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
Cash					
03-01-2024			Beginning Balance		85,737.20
03-19-2024	03-19-2024	dp	Sale	US TREASURY BILXXX **MATURED** 0.000% Due 03-19-24	3,714,000.00
03-20-2024	03-21-2024	wd	Purchase	FHLB 3.55%24 DUE 06/28/24 3.550% Due 06-28-24	-2,970,100.00
03-20-2024	03-20-2024	lo	Withdrawal	from Portfolio	-1,500,000.00
03-20-2024	03-21-2024	wd	Accrued Interest	FHLB 3.55%24 DUE 06/28/24 3.550% Due 06-28-24	-24,431.40
03-21-2024	03-21-2024	li	Addition	to Portfolio	695,000.00
03-27-2024	03-27-2024	dp	Interest	Cash	96.40
03-31-2024			Ending Balance		302.20

OUTSIDE ACCOUNTS



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

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Cash and Equiv.						
Cash and Equivalents	0	21,206,108.01	21,206,108.01	100.0	0.0	0.00
	0	21,206,108.01	21,206,108.01	100.0	0.0	0.00
TOTAL PORTFOLIO	0	21,206,108.01	21,206,108.01	100.0	0.0	0.00

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

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
Cash and Equivalents										
	Cash		<u>21,206,108.01</u>		<u>21,206,108.01</u>		<u>21,206,108.01</u>	<u>100.0</u>		<u>0.00</u>
			21,206,108.01		21,206,108.01	0.00	21,206,108.01	100.0	0.00	0.00
			21,206,108.01		21,206,108.01	0.00	21,206,108.01	100.0	0.00	0.00

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Outside
 From 02-29-24 to 03-31-24

Portfolio Value on 02-29-24	20,112,639.46
Contributions	0.00
Withdrawals	0.00
Transfers In	1,092,097.22
Transfers Out	-10,299.01
Realized Gains	0.00
Unrealized Gains	0.00
Interest	11,670.34
Dividends	0.00
Portfolio Value on 03-31-24	21,206,108.01
Average Capital	20,147,536.18
Total Gain before Fees	11,670.34
IRR for 0.08 Years	0.06%

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

From 04-01-17 to 03-31-24

Portfolio Value on 04-01-17	43,053,321.50
Accrued Interest	192,304.84
Contributions	0.00
Withdrawals	0.00
Transfers In	280,994,579.55
Transfers Out	-304,070,542.01
Realized Gains	0.00
Unrealized Gains	0.00
Interest	1,228,748.97
Dividends	0.00
Change in Accrued Interest	-192,304.84
Portfolio Value on 03-31-24	21,206,108.01
Accrued Interest	0.00
Average Capital	27,317,098.95
Total Gain before Fees	1,036,444.13
IRR for 7.00 Years	3.79%

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Cash and Equivalents								
		Cash		21,206,108.01		21,206,108.01		
				21,206,108.01		21,206,108.01		
TOTAL PORTFOLIO				21,206,108.01		21,206,108.01	0.00	0.0

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Outside
From 03-01-24 Through 03-31-24

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 03-01-24 Through 03-31-24

Ex-Date	Pay-Date	Security	Amount
Cash and Equivalents			
03-31-2024	03-31-2024	Cash	1,371.33
03-31-2024	03-31-2024	Cash	10,299.01
			11,670.34
NET INCOME			11,670.34

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Outside
From 03-01-24 To 03-31-24

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
Cash					
03-01-2024			Beginning Balance		20,112,639.46
03-31-2024	03-31-2024	ti	Addition	to Portfolio	1,092,097.22
03-31-2024	03-31-2024	dp	Interest	Cash	1,371.33
03-31-2024	03-31-2024	dp	Interest	Cash	10,299.01
03-31-2024	03-31-2024	to	Withdrawal	from Portfolio	-10,299.01
03-31-2024			Ending Balance		21,206,108.01

FARMLAND ESCROW



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

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	1,200,000	1,200,000.00	1,199,369.87	58.0	5.3	62,400.00
	1,200,000	1,200,000.00	1,199,369.87	58.0	5.3	62,400.00
Cash and Equiv.						
Cash and Equivalents	0	370,378.10	370,378.10	17.9	0.0	0.00
Treasury Bills	500,000	496,506.67	498,902.18	24.1	5.0	0.00
	500,000	866,884.77	869,280.28	42.0	2.8	0.00
TOTAL PORTFOLIO	1,700,000	2,066,884.77	2,068,650.15	100.0	4.3	62,400.00

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

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Duration
Agency Securities										
1,200,000	FEDERAL HOME LOAN BANKS 5.200% Due 09-13-24	100.00	1,200,000.00	99.95	1,199,369.87	3,120.00	1,202,489.87	58.0	5.27	0.44
			1,200,000.00		1,199,369.87	3,120.00	1,202,489.87	58.0	5.27	0.44
Cash and Equivalents										
	Cash		370,378.10		370,378.10		370,378.10	17.9		0.00
			370,378.10		370,378.10	0.00	370,378.10	17.9	0.00	0.00
Treasury Bills										
500,000	US TREASURY BILL24 U S T BILL DUE 04/16/24 0.000% Due 04-16-24	99.30	496,506.67	99.78	498,902.18	0.00	498,902.18	24.1	4.95	0.04
			496,506.67		498,902.18	0.00	498,902.18	24.1	4.95	0.04
			2,066,884.77		2,068,650.15	3,120.00	2,071,770.15	100.0	4.25	0.27

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Farmland Escrow
From 02-29-24 to 03-31-24

Portfolio Value on 02-29-24	2,061,730.39
Accrued Interest	28,773.33
Contributions	0.00
Withdrawals	0.00
Realized Gains	0.00
Unrealized Gains	1,038.41
Interest	5,881.36
Dividends	0.00
Change in Accrued Interest	-25,653.33
Portfolio Value on 03-31-24	2,068,650.15
Accrued Interest	3,120.00
Average Capital	2,090,503.72
Total Gain before Fees	-18,733.57
IRR for 0.08 Years	-0.90%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Farmland Escrow
From 04-01-17 to 03-31-24

Portfolio Value on 04-01-17	0.00	
Accrued Interest	0.00	
Contributions	0.00	
Withdrawals	0.00	
Transfers In	4,604,347.73	
Transfers Out	-2,887,546.61	
Realized Gains	2,519.46	
Unrealized Gains	1,765.38	
Interest	347,564.19	
Dividends	0.00	
Change in Accrued Interest	3,120.00	
Portfolio Value on 03-31-24	2,068,650.15	
Accrued Interest	3,120.00	
Average Capital	2,741,864.44	
Total Gain before Fees	354,969.03	
IRR for 7.00 Years	12.95%	

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

Summary Information

	Totals		Weighted Averages
Par Value	1,700,000	Average YTM	5.18
Market Value	1,698,272.05	Average Maturity (yrs)	0.33
Total Cost	1,696,506.67	Average Coupon (%)	3.67
Net Gain/Loss	1,765.38	Average Duration	0.33
Annual Income	62,400.00	Average Moody Rating	NR
Number of Issues	2	Average S&P Rating	NR

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Not Rated	2	1,698,272.05	100.0	5.2	3.672%	0.3

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Not Rated	2	1,698,272.05	100.0	5.2	3.672%	0.3

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

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
02-15-2024	1,200,000	FEDERAL HOME LOAN BANKS 5.200% Due 09-13-24	100.00	1,200,000.00	99.95	1,199,369.87	-630.13	-0.1
				1,200,000.00		1,199,369.87	-630.13	-0.1
Treasury Bills								
02-28-2024	500,000	US TREASURY BILL24 U S T BILL DUE 04/16/24 0.000% Due 04-16-24	99.30	496,506.67	99.78	498,902.18	2,395.51	0.5
				496,506.67		498,902.18	2,395.51	0.5
Cash and Equivalents								
		Cash		370,378.10		370,378.10		
				370,378.10		370,378.10		
TOTAL PORTFOLIO				2,066,884.77		2,068,650.15	1,765.38	0.1

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Farmland Escrow
From 03-01-24 Through 03-31-24

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 03-01-24 Through 03-31-24

Ex-Date	Pay-Date	Security	Amount
Agency Securities			
03-13-2024	03-13-2024	FEDERAL HOME LOAN BANKS 5.200% Due 09-13-24	4,853.33
			4,853.33
Treasury Bills			
03-21-2024	03-21-2024	UNITED STATES TREAS BILLS 0.000% Due 03-21-24	2,292.50
			2,292.50
NET INCOME			7,145.83

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Farmland Escrow
From 03-01-24 To 03-31-24

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
Cash					
03-01-2024			Beginning Balance		15,524.77
03-13-2024	03-13-2024	dp	Interest	FEDERAL HOME LOAN BANKS 5.200% Due 09-13-24	4,853.33
03-21-2024	03-21-2024	dp	Sale	UNITED STATES TREAS BILLS 0.000% Due 03-21-24	350,000.00
03-31-2024			Ending Balance		370,378.10