



City of Lawrence

October 2020

Security Investment Report

City of Lawrence, Kansas



City of Lawrence, Kansas

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CONSOLIDATED



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
October 31, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	49,904,000	50,158,884.04	50,116,742.91	25.5	1.1	572,835.00
Treasury Bonds	10,006,000	9,995,787.24	10,002,121.86	5.1	0.0	0.00
Treasury Notes	9,609,000	9,692,480.95	9,660,224.25	4.9	2.4	233,775.00
	69,519,000	69,847,152.23	69,779,089.02	35.5	1.2	806,610.00
Cash and Equiv.						
Cash and Equivalents	13,079,201	30,992,399.21	30,992,399.21	15.8	0.0	732.49
Certificate of Deposit	95,062,176	95,062,176.35	95,062,176.35	48.4	0.6	601,420.21
Treasury Bills	500,000	499,559.03	499,885.00	0.3	0.0	0.00
	108,641,378	126,554,134.59	126,554,460.56	64.5	0.5	602,152.70
TOTAL PORTFOLIO	178,160,378	196,401,286.82	196,333,549.58	100.0	0.7	1,408,762.70

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
October 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Agency Securities											
6,024,000	FED NATIONAL MTG ASSN FNMA BENCHMARK ISSUES 1.5% 11/30/2020 1.500% Due 11-30-20	99.87	6,015,952.84	100.11	6,030,415.56	37,650.00	6,068,065.56	3.1	0.22	1.50	0.08
6,000,000	FEDERAL FARM CREDIT BOND 1.9% 11/27/2020 1.900% Due 11-27-20	100.26	6,015,325.00	100.12	6,007,297.80	48,766.67	6,056,064.47	3.1	0.21	1.90	0.07
1,000,000	FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22	101.49	1,014,925.00	101.66	1,016,615.00	2,698.61	1,019,313.61	0.5	0.18	1.43	1.30
600,000	FEDERAL HOME LOAN BANKS 0.000% Due 12-11-20	99.99	599,930.00	99.99	599,941.50	0.00	599,941.50	0.3	0.09	0.00	0.11
5,000,000	FEDERAL HOME LOAN BANKS BOND .125% 09/30/2021 0.125% Due 09-30-21	100.00	4,999,925.00	100.01	5,000,345.50	520.83	5,000,866.33	2.5	0.12	0.12	0.92
3,970,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21	100.59	3,993,337.90	100.58	3,993,083.96	9,456.32	4,002,540.28	2.0	0.15	1.74	0.37
2,000,000	FEDERAL HOME LOAN BANKS BOND 1.875% 12/11/2020 1.875% Due 12-11-20	100.23	2,004,565.00	100.19	2,003,784.20	14,583.33	2,018,367.53	1.0	0.17	1.87	0.11
1,675,000	FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021 2.375% Due 03-12-21	101.82	1,705,459.75	100.81	1,688,631.48	5,414.67	1,694,046.16	0.9	0.14	2.36	0.37

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
October 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
4,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021 2.625% Due 12-10-21	103.19	4,127,425.00	102.74	4,109,462.40	41,125.00	4,150,587.40	2.1	0.15	2.56	1.09
490,000	FEDERAL HOME LOAN BANKS BOND 3.125% 12/11/2020 3.125% Due 12-11-20	101.44	497,071.20	100.33	491,603.87	5,954.86	497,558.73	0.3	0.17	3.11	0.11
5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 01/14/2021 0.000% Due 01-14-21	99.92	4,996,058.35	99.98	4,998,986.00	0.00	4,998,986.00	2.5	0.10	0.00	0.21
8,500,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 11/06/2020 0.000% Due 11-06-20	99.96	8,496,423.33	100.00	8,499,924.35	0.00	8,499,924.35	4.3	0.05	0.00	0.02
2,075,000	FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	100.72	2,089,902.75	100.40	2,083,275.10	5,151.48	2,088,426.58	1.1	0.12	1.37	0.32
2,970,000	FEDERAL NATL MTG ASSN 1.250% Due 05-06-21	100.86	2,995,626.40	100.57	2,987,047.50	18,046.87	3,005,094.38	1.5	0.13	1.24	0.51
600,000	FEDERAL NATL MTG ASSN 2.500% Due 04-13-21	101.16	606,956.52	101.05	606,328.68	750.00	607,078.68	0.3	0.15	2.47	0.45
			<u>5,692,485.67</u>		<u>5,676,651.28</u>	<u>23,948.35</u>	<u>5,700,599.63</u>	<u>2.9</u>	<u>0.13</u>	<u>1.42</u>	<u>0.44</u>
			50,158,884.04		50,116,742.91	190,118.65	50,306,861.55	25.5	0.14	1.14	0.35
Cash and Equivalents											
	Cash		17,913,131.37		17,913,131.37		17,913,131.37	9.1			

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
October 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		66.58		66.58		66.58	0.0			
13,079,201	FEDERATED HERMES US TREASURY CASH RESERVES	1.00	13,079,201.26	1.00	13,079,201.26		13,079,201.26	6.7			0.00
			<u>30,992,399.21</u>		<u>30,992,399.21</u>	<u>0.00</u>	<u>30,992,399.21</u>	<u>15.8</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
Certificate of Deposit											
5,000,000	Capitol Federal 1/15/21 1.670% Due 01-15-21	100.00	5,000,000.00	100.00	5,000,000.00	75,743.17	5,075,743.17	2.5	1.66	1.67	0.20
5,000,000	Capitol Federal 10/1/21 0.140% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	690.41	5,000,690.41	2.5	0.14	0.14	0.92
3,500,000	Capitol Federal 11/2/21 0.120% Due 11-02-21	100.00	3,500,000.00	100.00	3,500,000.00	333.70	3,500,333.70	1.8	0.12	0.12	1.00
3,500,000	Capitol Federal 12/1/21 0.140% Due 12-01-21	100.00	3,500,000.00	100.00	3,500,000.00	389.32	3,500,389.32	1.8	0.14	0.14	1.08
3,500,000	Capitol Federal 5/17/21 1.670% Due 05-17-21	100.00	3,500,000.00	100.00	3,500,000.00	47,271.04	3,547,271.04	1.8	1.65	1.67	0.53
2,500,000	Capitol Federal 5/7/21 0.400% Due 05-07-21	100.00	2,500,000.00	100.00	2,500,000.00	4,821.92	2,504,821.92	1.3	0.40	0.40	0.51
5,000,000	Capitol Federal 6/1/21 0.300% Due 06-01-21	100.00	5,000,000.00	100.00	5,000,000.00	6,246.58	5,006,246.58	2.5	0.30	0.30	0.58
3,500,000	Capitol Federal 6/15/21 1.680% Due 06-15-21	100.00	3,500,000.00	100.00	3,500,000.00	47,554.10	3,547,554.10	1.8	1.66	1.68	0.61
3,000,000	Capitol Federal 6/15/21 0.130% Due 06-15-21	100.00	3,000,000.00	100.00	3,000,000.00	534.25	3,000,534.25	1.5	0.13	0.13	0.62
			<u>6,500,000.00</u>		<u>6,500,000.00</u>	<u>48,088.34</u>	<u>6,548,088.34</u>	<u>3.3</u>	<u>0.96</u>	<u>0.96</u>	<u>0.62</u>
2,500,000	Capitol Federal 7/15/21 1.670% Due 07-15-21	100.00	2,500,000.00	100.00	2,500,000.00	32,396.17	2,532,396.17	1.3	1.65	1.67	0.69
3,000,000	Capitol Federal 7/15/21 0.140% Due 07-15-21	100.00	3,000,000.00	100.00	3,000,000.00	575.34	3,000,575.34	1.5	0.14	0.14	0.70
			<u>5,500,000.00</u>		<u>5,500,000.00</u>	<u>32,971.52</u>	<u>5,532,971.52</u>	<u>2.8</u>	<u>0.83</u>	<u>0.84</u>	<u>0.70</u>

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
October 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
2,500,000	Capitol Federal 8/16/21 1.680% Due 08-16-21	100.00	2,500,000.00	100.00	2,500,000.00	32,245.90	2,532,245.90	1.3	1.66	1.68	0.78
5,000,000	Capitol Federal 8/21/21 0.130% Due 08-21-21	100.00	5,000,000.00	100.00	5,000,000.00	641.10	5,000,641.10	2.5	0.13	0.13	0.80
5,000,000	Capitol Federal 8/31/21 0.140% Due 08-31-21	100.00	5,000,000.00	100.00	5,000,000.00	1,169.86	5,001,169.86	2.5	0.14	0.14	0.83
5,000,000	Capitol Federal 9/1/21 0.140% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	690.41	5,000,690.41	2.5	0.14	0.14	0.83
5,000,000	Intrust 11/1/20 0.160% Due 11-01-20	100.00	5,000,000.00	100.00	5,000,000.00	1,950.68	5,001,950.68	2.5	0.16	0.16	0.00
6,000,000	Intrust 2/15/21 0.280% Due 02-15-21	100.00	6,000,000.00	100.00	6,000,000.00	6,489.86	6,006,489.86	3.1	0.28	0.28	0.29
6,000,000	Intrust 3/15/21 0.300% Due 03-15-21	100.00	6,000,000.00	100.00	6,000,000.00	6,953.42	6,006,953.42	3.1	0.30	0.30	0.37
8,000,000	Intrust 3/21/29 1.650% Due 03-29-21	100.00	8,000,000.00	100.00	8,000,000.00	99,540.98	8,099,540.98	4.1	1.64	1.65	0.40
5,000,000	Intrust 4/15/21 0.320% Due 04-15-21	100.00	5,000,000.00	100.00	5,000,000.00	6,180.82	5,006,180.82	2.5	0.32	0.32	0.45
5,000,000	Intrust 4/21/21 0.370% Due 04-01-21	100.00	5,000,000.00	100.00	5,000,000.00	10,795.89	5,010,795.89	2.5	0.37	0.37	0.41
2,562,176	Intrust 4/5/21 1.480% Due 04-05-21	100.00	2,562,176.35	100.00	2,562,176.35	21,713.22	2,583,889.57	1.3	1.47	1.48	0.42
			95,062,176.35		95,062,176.35	404,928.14	95,467,104.49	48.4	0.63	0.63	0.57
Treasury Bills											
500,000	UNITED STATES TREAS BILLS 0.000% Due 01-28-21	99.91	499,559.03	99.98	499,885.00	0.00	499,885.00	0.3	0.09	0.00	0.25
			499,559.03		499,885.00	0.00	499,885.00	0.3	0.09	0.00	0.25
Treasury Bonds											
4,000,000	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	99.90	3,996,139.44	99.95	3,998,064.80	0.00	3,998,064.80	2.0	0.10	0.00	0.48

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
October 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
6,006,000	UNITED STATES TREAS BILLS 0.000% Due 02-25-21	99.89	5,999,647.80	99.97	6,004,057.06	0.00	6,004,057.06	3.1	0.10	0.00	0.32
			<u>9,995,787.24</u>		<u>10,002,121.86</u>	<u>0.00</u>	<u>10,002,121.86</u>	<u>5.1</u>	<u>0.10</u>	<u>0.00</u>	<u>0.38</u>
			9,995,787.24		10,002,121.86	0.00	10,002,121.86	5.1	0.10	0.00	0.38
Treasury Notes											
2,460,000	UNITED STATES TREASURY NOTES NOTE 2.5% 12/31/2020	100.88	2,481,742.19	100.38	2,469,261.16	20,668.03	2,489,929.19	1.3	0.24	2.49	0.17
2,461,000	2.500% Due 12-31-20 UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021	100.71	2,478,375.05	100.61	2,475,996.60	11,586.09	2,487,582.69	1.3	0.15	2.24	0.29
2,463,000	2.250% Due 02-15-21 UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021	101.00	2,487,655.00	101.02	2,488,014.72	2,571.26	2,490,585.98	1.3	0.15	2.35	0.46
2,225,000	2.375% Due 04-15-21 UNITED STATES TREASURY NOTES NOTE 2.625% 11/15/2020	100.89	2,244,708.71	100.09	2,226,951.77	26,822.44	2,253,774.21	1.1	0.47	2.62	0.04
	2.625% Due 11-15-20		<u>9,692,480.95</u>		<u>9,660,224.25</u>	<u>61,647.83</u>	<u>9,721,872.07</u>	<u>4.9</u>	<u>0.25</u>	<u>2.42</u>	<u>0.24</u>
			196,401,286.82		196,333,549.58	656,694.62	196,990,244.19	100.0	0.36	0.72	0.39

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
 From 09-30-20 to 10-31-20

Portfolio Value on 09-30-20	224,636,057.68
Accrued Interest	758,720.90
Contributions	5,000,000.00
Withdrawals	-26,887,187.21
Transfers In	19,186,020.12
Transfers Out	-25,769,904.53
Realized Gains	-6,810.96
Unrealized Gains	-62,346.65
Interest	237,721.12
Dividends	0.00
Change in Accrued Interest	-102,026.29
Portfolio Value on 10-31-20	196,333,549.58
Accrued Interest	656,694.62
Average Capital	205,934,063.52
Total Gain before Fees	66,537.23
IRR for 0.08 Years	0.03%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
 From 04-01-17 to 10-31-20

Portfolio Value on 04-01-17	63,053,321.50
Accrued Interest	370,811.69
Contributions	261,580,794.66
Withdrawals	-211,478,171.70
Transfers In	465,761,058.87
Transfers Out	-393,807,863.42
Realized Gains	1,904,704.09
Unrealized Gains	-67,737.24
Interest	9,384,063.19
Dividends	3,379.63
Change in Accrued Interest	285,882.93
Portfolio Value on 10-31-20	196,333,549.58
Accrued Interest	656,694.62
Average Capital	190,015,501.89
Total Gain before Fees	11,510,292.60
IRR for 3.58 Years	6.06%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
October 31, 2020

Summary Information

	Totals		Weighted Averages
Par Value	165,081,176	Average Curr. Yld	0.85
Market Value	165,341,150.37	Average Maturity (yrs)	0.47
Total Cost	165,408,887.61	Average Coupon (%)	0.86
Net Gain/Loss	-67,737.24	Average Duration	0.47
Annual Income	1,408,030.21	Average Moody Rating	Aaa
Number of Issues	44	Average S&P Rating	AA+

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	13	40,001,464.02	24.2	1.8	1.828%	0.4
Not Rated	31	125,339,686.34	75.8	0.5	0.545%	0.5

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	8	25,340,894.27	15.3	1.9	1.934%	0.4
Not Rated	36	140,000,256.09	84.7	0.7	0.660%	0.5

Columbia Capital Management, LLC
LARGEST HOLDINGS
City of Lawrence, Kansas
October 31, 2020

Securities	Market Value	Pct.
Cash	17,913,131.37	9.12
FEDERATED HERMES US TREASURY CASH RESERVES	13,079,201.26	6.66
FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 11/06/2020 0.000% Due 11-06-20	8,499,924.35	4.33
Intrust 3/21/29 1.650% Due 03-29-21	8,000,000.00	4.07
FED NATIONAL MTG ASSN FNMA BENCHMARK ISSUES 1.5% 11/30/2020 1.500% Due 11-30-20	6,030,415.56	3.07
FEDERAL FARM CREDIT BOND 1.9% 11/27/2020 1.900% Due 11-27-20	6,007,297.80	3.06
UNITED STATES TREAS BILLS 0.000% Due 02-25-21	6,004,057.06	3.06
Intrust 2/15/21 0.280% Due 02-15-21	6,000,000.00	3.06
Intrust 3/15/21 0.300% Due 03-15-21	6,000,000.00	3.06
FEDERAL HOME LOAN BANKS BOND .125% 09/30/2021 0.125% Due 09-30-21	5,000,345.50	2.55
Total	82,534,372.90	42.04

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning October 31, 2020

Security	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Total
Agency Securities													
FEDERAL FARM CREDIT BOND 1.9% 11/27/2020		57,000.00											57,000.00
1.900% Due 11-27-20 FED NATIONAL MTG ASSN FNMA BENCHMARK ISSUES 1.5% 11/30/2020		45,180.00											45,180.00
1.500% Due 11-30-20 FEDERAL HOME LOAN BANKS BOND 1.875% 12/11/2020			18,750.00										18,750.00
1.875% Due 12-11-20 FEDERAL HOME LOAN BANKS BOND 3.125% 12/11/2020			7,656.25										7,656.25
3.125% Due 12-11-20 FEDERAL HOME LOAN BANKS 0.000% Due 12-11-20		600,000.00											600,000.00
FEDERAL NATL MTG ASSN 1.375% Due 02-26-21					14,265.62								14,265.62
FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021 2.375% Due 03-12-21						19,890.62							19,890.62

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning October 31, 2020

Security	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Total
FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21 FEDERAL NATL MTG ASSN 2.500% Due 04-13-21						34,737.50							34,737.50
FEDERAL NATL MTG ASSN 1.250% Due 05-06-21							7,500.00						7,500.00
FEDERAL HOME LOAN BANKS BOND .125% 09/30/2021 0.125% Due 09-30-21													
FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021 2.625% Due 12-10-21		18,562.50						18,562.50					37,125.00
FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22						3,125.00						3,125.00	6,250.00
			52,500.00						52,500.00				105,000.00
					7,250.00						7,250.00		14,500.00
TOTAL	120,742.50	678,906.25			21,515.62	57,753.12	7,500.00	18,562.50	52,500.00		7,250.00	3,125.00	967,855.00

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning October 31, 2020

Security	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Total
Treasury Notes													
UNITED STATES TREASURY NOTES NOTE 2.625% 11/15/2020 2.625% Due 11-15-20		29,203.12											29,203.12
UNITED STATES TREASURY NOTES NOTE 2.5% 12/31/2020 2.500% Due 12-31-20			61,500.00										61,500.00
UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021 2.250% Due 02-15-21					27,686.25								27,686.25
UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021 2.375% Due 04-15-21							29,248.12						29,248.12
TOTAL		29,203.12	61,500.00		27,686.25		29,248.12						147,637.50
Treasury Bonds													
UNITED STATES TREAS BILLS 0.000% Due 02-25-21				6,006,000.00									6,006,000.00
UNITED STATES TREAS BILLS 0.000% Due 04-22-21							4,000,000.00						4,000,000.00
TOTAL				6,006,000.00			4,000,000.00						10,006,000.00

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning October 31, 2020

Security	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Total
Certificate of Deposit													
Intrust 11/1/20		1,972.60											1,972.60
0.160% Due 11-01-20													
Capitol Federal				93,108.22									93,108.22
1/15/21													
1.670% Due 01-15-21													
Intrust 2/15/21					11,414.79								11,414.79
0.280% Due 02-15-21													
Intrust 3/15/21						13,610.96							13,610.96
0.300% Due 03-15-21													
Intrust 3/21/29						153,336.99							153,336.99
1.650% Due 03-29-21													
Intrust 4/21/21							18,500.00						18,500.00
0.370% Due 04-01-21													
Intrust 4/5/21							37,920.21						37,920.21
1.480% Due 04-05-21													
Intrust 4/15/21							13,457.53						13,457.53
0.320% Due 04-15-21													
Capitol Federal								9,972.60					9,972.60
5/7/21													
0.400% Due 05-07-21													
Capitol Federal								78,947.53					78,947.53
5/17/21													
1.670% Due 05-17-21													
Capitol Federal									15,000.00				15,000.00
6/1/21													
0.300% Due 06-01-21													
Capitol Federal									84,092.05				84,092.05
6/15/21													
1.680% Due 06-15-21													
Capitol Federal									2,959.73				2,959.73
6/15/21													
0.130% Due 06-15-21													

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning October 31, 2020

Security	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Total
Capitol Federal 7/15/21										61,767.12			61,767.12
1.670% Due 07-15-21 Capitol Federal 7/15/21										3,532.60			3,532.60
0.140% Due 07-15-21 Capitol Federal 8/16/21											65,473.97		65,473.97
1.680% Due 08-16-21 Capitol Federal 8/21/21											5,876.71		5,876.71
0.130% Due 08-21-21 Capitol Federal 8/31/21											7,000.00		7,000.00
0.140% Due 08-31-21 Capitol Federal 9/1/21												6,539.73	6,539.73
0.140% Due 09-01-21 Capitol Federal 10/1/21													0.00
0.140% Due 10-01-21													
TOTAL		1,972.60		93,108.22	11,414.79	166,947.95	69,877.74	88,920.14	102,051.78	65,299.73	78,350.68	6,539.73	684,483.36
GRAND TOTAL	151,918.23	740,406.25	93,108.22	2,066,616.67	224,701.07	4,106,625.87	107,482.64	154,551.78	65,299.73	85,600.68	9,664.73		11,805,975.86

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
October 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
05-05-2020	8,500,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 11/06/2020	99.96	8,496,423.33	100.00	8,499,924.35	3,501.02	0.0
12-03-2019	6,000,000	0.000% Due 11-06-20 FEDERAL FARM CREDIT BOND 1.9% 11/27/2020	100.26	6,015,325.00	100.12	6,007,297.80	-8,027.20	-0.1
12-03-2019	6,024,000	1.900% Due 11-27-20 FED NATIONAL MTG ASSN FNMA BENCHMARK ISSUES 1.5% 11/30/2020	99.87	6,015,952.84	100.11	6,030,415.56	14,462.72	0.2
12-17-2019	2,000,000	1.500% Due 11-30-20 FEDERAL HOME LOAN BANKS BOND 1.875% 12/11/2020	100.23	2,004,565.00	100.19	2,003,784.20	-780.80	0.0
12-17-2019	490,000	1.875% Due 12-11-20 FEDERAL HOME LOAN BANKS BOND 3.125% 12/11/2020	101.44	497,071.20	100.33	491,603.87	-5,467.33	-1.1
10-16-2020	600,000	3.125% Due 12-11-20 FEDERAL HOME LOAN BANKS 0.000% Due 12-11-20	99.99	599,930.00	99.99	599,941.50	11.50	0.0
05-20-2020	5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 01/14/2021	99.92	4,996,058.35	99.98	4,998,986.00	2,927.65	0.1
07-24-2020	2,075,000	0.000% Due 01-14-21 FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	100.72	2,089,902.75	100.40	2,083,275.10	-6,627.65	-0.3

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
October 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
05-20-2020	1,675,000	FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021 2.375% Due 03-12-21	101.82	1,705,459.75	100.81	1,688,631.48	-16,828.26	-1.0
12-30-2019	3,970,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21	100.59	3,993,337.90	100.58	3,993,083.96	-253.94	0.0
10-19-2020	600,000	FEDERAL NATL MTG ASSN 2.500% Due 04-13-21	101.16	606,956.52	101.05	606,328.68	-627.84	-0.1
07-24-2020	2,970,000	FEDERAL NATL MTG ASSN 1.250% Due 05-06-21	100.86	2,995,626.40	100.57	2,987,047.50	-8,578.90	-0.3
09-28-2020	5,000,000	FEDERAL HOME LOAN BANKS BOND .125% 09/30/2021 0.125% Due 09-30-21	100.00	4,999,925.00	100.01	5,000,345.50	420.50	0.0
08-27-2020	4,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021 2.625% Due 12-10-21	103.19	4,127,425.00	102.74	4,109,462.40	-17,962.60	-0.4
03-20-2020	1,000,000	FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22	101.49	1,014,925.00	101.66	1,016,615.00	1,690.00	0.2
				50,158,884.04		50,116,742.91	-42,141.13	-0.1
Treasury Notes								
12-17-2019	2,225,000	UNITED STATES TREASURY NOTES NOTE 2.625% 11/15/2020 2.625% Due 11-15-20	100.89	2,244,708.71	100.09	2,226,951.77	-17,756.94	-0.8

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
October 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-30-2019	2,460,000	UNITED STATES TREASURY NOTES NOTE 2.5% 12/31/2020	100.88	2,481,742.19	100.38	2,469,261.16	-12,481.03	-0.5
12-30-2019	2,461,000	2.500% Due 12-31-20 UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021	100.71	2,478,375.05	100.61	2,475,996.60	-2,378.45	-0.1
12-30-2019	2,463,000	2.250% Due 02-15-21 UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021 2.375% Due 04-15-21	101.00	2,487,655.00	101.02	2,488,014.72	359.72	0.0
				9,692,480.95		9,660,224.25	-32,256.70	-0.3
Cash and Equivalents								
10-30-2020	13,079,201	FEDERATED HERMES US TREASURY CASH RESERVES	1.00	13,079,201.26	1.00	13,079,201.26	0.00	0.0
				13,079,201.26		13,079,201.26	0.00	0.0
Treasury Bonds								
05-26-2020	6,006,000	UNITED STATES TREAS BILLS 0.000% Due 02-25-21	99.89	5,999,647.80	99.97	6,004,057.06	4,409.26	0.1
07-24-2020	4,000,000	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	99.90	3,996,139.44	99.95	3,998,064.80	1,925.36	0.0
				9,995,787.24		10,002,121.86	6,334.62	0.1

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
October 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Treasury Bills								
05-19-2020	500,000	UNITED STATES TREAS BILLS 0.000% Due 01-28-21	99.91	499,559.03	99.98	499,885.00	325.97	0.1
				499,559.03		499,885.00	325.97	0.1
Certificate of Deposit								
08-03-2020	5,000,000	Intrust 11/1/20 0.160% Due 11-01-20	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
12-04-2019	5,000,000	Capitol Federal 1/15/21 1.670% Due 01-15-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
06-12-2020	6,000,000	Intrust 2/15/21 0.280% Due 02-15-21	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
06-12-2020	6,000,000	Intrust 3/15/21 0.300% Due 03-15-21	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
01-29-2020	8,000,000	Intrust 3/21/29 1.650% Due 03-29-21	100.00	8,000,000.00	100.00	8,000,000.00	0.00	0.0
04-01-2020	5,000,000	Intrust 4/21/21 0.370% Due 04-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
04-05-2020	2,562,176	Intrust 4/5/21 1.480% Due 04-05-21	100.00	2,562,176.35	100.00	2,562,176.35	0.00	0.0
06-12-2020	5,000,000	Intrust 4/15/21 0.320% Due 04-15-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
05-08-2020	2,500,000	Capitol Federal 5/7/21 0.400% Due 05-07-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
01-09-2020	3,500,000	Capitol Federal 5/17/21 1.670% Due 05-17-21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
06-01-2020	5,000,000	Capitol Federal 6/1/21 0.300% Due 06-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
01-09-2020	3,500,000	Capitol Federal 6/15/21 1.680% Due 06-15-21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
09-11-2020	3,000,000	Capitol Federal 6/15/21 0.130% Due 06-15-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
October 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
01-21-2020	2,500,000	Capitol Federal 7/15/21 1.670% Due 07-15-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
09-11-2020	3,000,000	Capitol Federal 7/15/21 0.140% Due 07-15-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
01-24-2020	2,500,000	Capitol Federal 8/16/21 1.680% Due 08-16-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
09-25-2020	5,000,000	Capitol Federal 8/21/21 0.130% Due 08-21-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
08-31-2020	5,000,000	Capitol Federal 8/31/21 0.140% Due 08-31-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
09-25-2020	5,000,000	Capitol Federal 9/1/21 0.140% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
09-25-2020	5,000,000	Capitol Federal 10/1/21 0.140% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
10-02-2020	3,500,000	Capitol Federal 11/2/21 0.120% Due 11-02-21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
10-02-2020	3,500,000	Capitol Federal 12/1/21 0.140% Due 12-01-21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
				95,062,176.35		95,062,176.35	0.00	0.0
Cash and Equivalents								
				Cash		17,913,131.37		
				FDIC INSURED DEPOSIT	66.58	66.58		
				ACCOUNT IDA12 NOT CO				
				17,913,197.95		17,913,197.95		
TOTAL PORTFOLIO				196,401,286.82		196,333,549.58	-67,737.24	0.0

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
From 10-01-20 Through 10-31-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
05-05-2020	10-01-2020	100,000	GARDNER KANS GO BDS 5%	101,616.00	100,000.00	-1,616.00	
			10/01/2020				
09-05-2019	10-01-2020	10,000,000	5.000% Due 10-01-20 FEDERAL HOME LOAN BANKS BOND	10,092,025.00	10,000,000.00		-92,025.00
			2.625% 10/01/2020				
09-02-2020	10-01-2020	2,000,000	2.625% Due 10-01-20 UNITED STATES TREAS BILLS	1,999,908.33	2,000,000.00	91.67	
			0.000% Due 10-01-20				
08-03-2020	10-02-2020	5,000,000	Intrust 10/2/20	5,000,000.00	5,000,000.00	0.00	
			0.140% Due 10-02-20				
07-31-2020	10-07-2020	177,927	FEDERATED HERMES US TREASURY CASH RESERVES	177,927.45	177,927.45	0.00	
08-31-2020	10-07-2020	857,075	FEDERATED HERMES US TREASURY CASH RESERVES	857,075.00	857,075.00	0.00	
05-12-2020	10-13-2020	5,000,000	FED HOME LOAN MTG CORP DISCOUNT NOTE 0% 10/13/2020	4,997,687.50	5,000,000.00	2,312.50	
			0.000% Due 10-13-20				
08-17-2020	10-13-2020	2,000,000	Capitol Federal 10/13/20	2,000,000.00	2,000,000.00	0.00	
			0.130% Due 10-13-20				
12-17-2019	10-15-2020	4,985,000	UNITED STATES TREASURY NOTES NOTE 1.625% 10/15/2020	4,985,523.50	4,985,000.00	-523.50	
			1.625% Due 10-15-20				
06-29-2020	10-21-2020	720,000	FED HOME LOAN MTG CORP DISCOUNT NOTE 0% 10/21/2020 0.000% Due 10-21-20	719,669.40	719,669.40	0.00	

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
From 10-01-20 Through 10-31-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
07-29-2020	10-22-2020	1,250,000	UNITED STATES TREAS BILLS 0.000% Due 10-22-20	1,249,747.92	1,250,000.00	252.08	
03-03-2020	10-30-2020	3,000,000	FED NATIONAL MTG ASSN NOTE M/W CLBL 1.63% 10/30/2020 1.630% Due 10-30-20	3,012,325.00	3,000,000.00	-12,325.00	
TOTAL GAINS						2,656.25	0.00
TOTAL LOSSES						-14,464.50	-92,025.00
				35,193,505.10	35,089,671.85	-11,808.25	-92,025.00
TOTAL REALIZED GAIN/LOSS		-103,833.25					

Columbia Capital Management, LLC
PERFORMANCE REPORT

City of Lawrence
Consolidated

October 31, 2020

Period	Portfolio	90 Day US Treasury Index
Month-to-Date	0.03%	0.01%
Year-to-Date	1.06%	0.53%
Inception-to-Date	6.03%	5.38%

Columbia Capital Management, LLC
PERFORMANCE REPORT - COMPARISON

City of Lawrence

Consolidated

October 31, 2020

Period	Portfolio 2019	Portfolio 2020
Month-to-Date	0.19%	0.03%
Year-to-Date	1.97%	1.06%
Inception-to-Date	4.41%	6.03%

Columbia Capital Management, LLC
MODEL PORTFOLIO TRACKING

City of Lawrence

October 31, 2020

Primary Liquidity

Item	Holding	Value
1	US Bank	17,092,386
2	MIP	17,210
3		
Total		<u>17,109,596</u>

Portfolio Target 15,000,000
Above Target 2,109,596

Secondary Liquidity

Item	Holding	Value
1	Cap Fed CDs	12,581,735
2	From TDA	0
3		
4		
Total		<u>13,832,794</u>

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

Farmland

Item	Holding	Value
1	Agency Securities	1,207,020
2	Treasury Securities	499,885
3	Cash	803,535
Total		<u>2,510,440</u>

Portfolio Target n/a

Capital & Bond

Item	Holding	Value
1	From TDA	42,429,084
2		
3		
Total		<u>42,429,084</u>

Portfolio Target 65,000,000
(Below Target) (22,570,916)

Income

Item	Holding	Value
1	From TDA	122,359,389
2		
3		
Total		<u>122,359,389</u>

Portfolio Target n/a

Columbia Capital Management, LLC
COLLATERAL PRICING
City of Lawrence
October 30, 2020

U.S. Bank

Item	Collateral	Maturity	Type	CUSIP	Face Value	Market Price	Factor (Mtge Only)	Full Market Value	Type Modifier	Adjusted Market Value
1	FDIC Insurance	n/a	Insurance	n/a	250,000	100.000		250,000	100.0%	250,000
2	Letter of Credit	12/31/20	LoC	n/a	20,000,000	100.000		20,000,000	100.0%	20,000,000
Total										20,250,000

Current Bank Balance: 17,109,596

Collateral Sufficient? Yes

CAPITOL FEDERAL SAVINGS

Item	Collateral	Maturity	Type	CUSIP	Face Value	Market Price	Factor (Mtge Only)	Full Market Value	Type Modifier	Adjusted Market Value
1	FDIC Insurance	n/a	Insurance	n/a	250,000	100.000		250,000	100.0%	250,000
2	FG G15002	Mtge 12/1/2023	Agency	3128MDX73	8,000,000	103.943	0.124	1,032,079	100.0%	1,032,079
3	FN MA0658	Mtge 2/1/2021	Agency	31417YWU7	26,000,000	100.091	0.002	64,976	100.0%	64,976
4	FN AS0324	Mtge 8/1/2023	Agency	3138W9LE8	7,219,362	103.918	0.101	758,910	100.0%	758,910
5	FG J25616	Mtge 9/1/2023	Agency	31307EGZ1	7,000,000	103.943	0.106	773,295	100.0%	773,295
6	FN MA1385	Mtge 3/1/2023	Agency	31418ARF7	8,000,000	103.623	0.093	769,102	100.0%	769,102
7	FN AE3066	Mtge 9/1/2025	Agency	31419DMQ1	16,500,000	105.783	0.048	845,940	100.0%	845,940
8	FNR 2012-129 GD	Mtge 12/25/2027	Agency	3136AAEF8	2,000,000	101.712	0.239	486,439	100.0%	486,439
9	FG E03024	Mtge 1/1/2027	Agency	31294MLD1	10,000,000	104.209	0.193	2,015,504	100.0%	2,015,504
10	FG J23070	Mtge 4/1/2023	Agency	31307BMT4	7,000,000	103.646	0.100	727,497	100.0%	727,497
11	FN AS0324	Mtge 8/1/2023	Agency	3138W9LE8	1,000,000	103.918	0.101	105,121	100.0%	105,121
12	FHS 287 150	Mtge 10/15/2027	Agency	31283AEX4	2,000,000	101.557	0.209	424,205	100.0%	424,205
13	FN AB9171	Mtge 4/1/2028	Agency	31417GFM3	2,500,000	104.216	0.256	666,142	100.0%	666,142
14	FN AL1366	Mtge 2/1/2027	Agency	3138EHQU9	6,000,000	104.170	0.170	1,065,565	100.0%	1,065,565
15	FN AB6818	Mtge 11/1/2022	Agency	31417DSG9	25,156,926	103.595	0.067	1,746,090	100.0%	1,746,090
16	FN AS2870	Mtge 7/1/2029	Agency	3138WCFL2	3,000,000	105.632	0.288	912,922	100.0%	912,922
17	FG J32852	Mtge 10/1/2025	Agency	31307PEZ8	2,132,254	104.110	0.277	614,709	100.0%	614,709
18	FH 1B7739	Mtge 11/1/2040	Agency	3128QP7B2	25,000,000	104.150	0.037	973,249	100.0%	973,249
19	FG J32852	Mtge 10/1/2025	Agency	31307PEZ8	18,000,000	104.110	0.277	5,189,234	100.0%	5,189,234
20	FN AL1366	Mtge 2/1/2027	Agency	3138EHQU9	8,000,000	104.170	0.170	1,420,754	100.0%	1,420,754
21	GNR 2015-115 A	Mtge 1/16/2045	Agency	38379KB80	4,000,000	101.324	0.368	1,492,357	100.0%	1,492,357
22	FN BM3504	Mtge 3/1/2031	Agency	3140J73N3	11,000,000	104.216	0.559	6,412,689	100.0%	6,412,689
23	FN BM3544	Mtge 6/1/2031	Agency	3140J75E1	8,500,000	105.495	0.579	5,191,021	100.0%	5,191,021
24	FN BM3544	Mtge 6/1/2031	Agency	3140J75E1	10,000,000	105.495	0.579	6,107,084	100.0%	6,107,084
25	FG G14989	Mtge 2/1/2024	Agency	3128MDXS7	24,500,000	103.947	0.141	3,596,860	100.0%	3,596,860
26	FH 840234	Mtge 11/1/2045	Agency	31347AHK3	12,000,000	103.917	0.232	2,887,857	100.0%	2,887,857

Columbia Capital Management, LLC
COLLATERAL PRICING
City of Lawrence
October 30, 2020

27	FN BC0144	Mtge	1/1/2046	Agency	3140EUES4	20,991,773	103.570	0.263	5,709,848	100.0%	5,709,848
26	FG J35797	Mtge	12/1/2031	Agency	31307SNN9	5,745,000	104.627	0.534	3,208,340	100.0%	3,208,340
27	FN BM3544	Mtge	6/1/2031	Agency	3140J75E1	8,000,000	105.495	0.579	4,885,667	100.0%	4,885,667
28	FN AK7766	Mtge	3/1/2027	Agency	3138ECTY9	15,000,000	104.199	0.156	2,443,267	100.0%	2,443,267
Total											62,776,723

Current Bank Balance: 57,500,000
Collateral Sufficient? Yes

Intrust

Item	Collateral		Maturity	Type	CUSIP	Face Value	Market Price	Factor (Mtge Only)	Full Market Value	Type Modifier	Adjusted Market Value
1	FDIC Insurance		n/a	Insurance	n/a	250,000	100.000		250,000	100.0%	250,000
2	FG C91855	Mtge	11/1/2035	Agency	3128P8BY6	15,000,000	105.559	0.411	6,513,318	100.0%	6,513,318
3	FN CA6064	Mtge	6/1/2050	Agency	3140QDW26	17,000,000	102.856	0.911	15,931,198	100.0%	15,931,198
4	FR RE6051	Mtge	7/1/2050	Agency	3133N3WL4	12,000,000	102.857	0.958	11,825,160	100.0%	11,825,160
5	FHR 4621 HK	Mtge	10/15/2046	Agency	3137BSGH0	15,000,000	103.355	0.418	6,485,706	100.0%	6,485,706
6	FHR 4621 HK	Mtge	10/15/2046	Agency	3137BSGH0	14,655,000	103.355	0.418	6,336,535	100.0%	6,336,535
7	FNR 2017-94 AD	Mtge	11/25/2047	Agency	3136AYXW8	10,000,000	102.004	0.572	5,839,622	100.0%	5,839,622
8	FNR 2017-94 AD	Mtge	11/25/2047	Agency	3136AYXW8	1,500,000	102.004	0.572	875,943	100.0%	875,943
9	FNA 2016-M10 A1	Mtge	7/25/2028	Agency	3136ATW83	9,958,766	101.216	0.147	1,484,984	100.0%	1,484,984
Total											55,542,467

Current Bank Balance: 37,562,176
Collateral Sufficient? Yes

CAPITAL & BOND



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Capital and Bond Portfolio
October 31, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	23,145,000	23,329,989.33	23,292,543.35	55.0	0.8	191,256.25
Treasury Bonds	6,006,000	5,999,647.80	6,004,057.06	14.2	0.0	0.00
	29,151,000	29,329,637.13	29,296,600.41	69.1	0.7	191,256.25
Cash and Equiv.						
Cash and Equivalents	13,079,201	13,079,222.97	13,079,222.97	30.9	0.0	732.49
	13,079,201	13,079,222.97	13,079,222.97	30.9	0.0	732.49
TOTAL PORTFOLIO	42,230,201	42,408,860.10	42,375,823.38	100.0	0.5	191,988.74

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
October 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Agency Securities											
1,000,000	FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22	101.49	1,014,925.00	101.66	1,016,615.00	2,698.61	1,019,313.61	2.4	0.18	1.43	1.30
5,000,000	FEDERAL HOME LOAN BANKS BOND .125% 09/30/2021 0.125% Due 09-30-21	100.00	4,999,925.00	100.01	5,000,345.50	520.83	5,000,866.33	11.8	0.12	0.12	0.92
1,470,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21	101.31	1,489,237.90	100.58	1,478,547.46	3,501.46	1,482,048.92	3.5	0.15	1.74	0.37
1,675,000	FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021 2.375% Due 03-12-21	101.82	1,705,459.75	100.81	1,688,631.48	5,414.67	1,694,046.16	4.0	0.14	2.36	0.37
4,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021 2.625% Due 12-10-21	103.19	4,127,425.00	102.74	4,109,462.40	41,125.00	4,150,587.40	9.7	0.15	2.56	1.09
5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 01/14/2021 0.000% Due 01-14-21	99.92	4,996,058.35	99.98	4,998,986.00	0.00	4,998,986.00	11.8	0.10	0.00	0.21
5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 11/06/2020 0.000% Due 11-06-20	99.94	4,996,958.33	100.00	4,999,955.50	0.00	4,999,955.50	11.8	0.05	0.00	0.02
			23,329,989.33			53,260.57	23,345,803.92	55.0	0.11	0.82	0.54

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
October 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Cash and Equivalents											
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		21.71		21.71		21.71	0.0			
13,079,201	FEDERATED HERMES US TREASURY CASH RESERVES	1.00	13,079,201.26	1.00	13,079,201.26		13,079,201.26	30.9			0.00
			<u>13,079,222.97</u>		<u>13,079,222.97</u>	<u>0.00</u>	<u>13,079,222.97</u>	<u>30.9</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
Treasury Bonds											
6,006,000	UNITED STATES TREAS BILLS 0.000% Due 02-25-21	99.89	5,999,647.80	99.97	6,004,057.06	0.00	6,004,057.06	14.2	0.10	0.00	0.32
			<u>5,999,647.80</u>		<u>6,004,057.06</u>	<u>0.00</u>	<u>6,004,057.06</u>	<u>14.2</u>	<u>0.10</u>	<u>0.00</u>	<u>0.32</u>
			42,408,860.10		42,375,823.38	53,260.57	42,429,083.95	100.0	0.08	0.45	0.34

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 09-30-20 to 10-31-20

Portfolio Value on 09-30-20	45,807,512.79
Accrued Interest	59,669.76
Contributions	0.00
Withdrawals	-8,627,552.04
Transfers In	12,186,020.12
Transfers Out	-7,000,000.00
Realized Gains	-3,658.40
Unrealized Gains	-13,470.80
Interest	26,971.71
Dividends	0.00
Change in Accrued Interest	-6,409.18
Portfolio Value on 10-31-20	42,375,823.38
Accrued Interest	53,260.57
Average Capital	36,653,786.62
Total Gain before Fees	3,433.33
IRR for 0.08 Years	0.01%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 04-01-17 to 10-31-20

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	47,490,831.63
Withdrawals	-73,741,039.77
Transfers In	86,781,685.89
Transfers Out	-20,023,600.00
Realized Gains	881,354.55
Unrealized Gains	-33,036.72
Interest	1,016,248.17
Dividends	3,379.63
Change in Accrued Interest	53,260.57
Portfolio Value on 10-31-20	42,375,823.38
Accrued Interest	53,260.57
Average Capital	31,705,393.31
Total Gain before Fees	1,921,206.20
IRR for 3.58 Years	6.06%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Capital and Bond Portfolio
October 31, 2020

Summary Information

	Totals		Weighted Averages
Par Value	29,151,000	Average Curr. Yld	0.65
Market Value	29,296,600.41	Average Maturity (yrs)	0.50
Total Cost	29,329,637.13	Average Coupon (%)	0.67
Net Gain/Loss	-33,036.72	Average Duration	0.50
Annual Income	191,256.25	Average Moody Rating	Aaa
Number of Issues	8	Average S&P Rating	AA+

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	5	13,293,601.85	45.4	1.4	1.466%	0.9
Not Rated	3	16,002,998.56	54.6	0.0	0.000%	0.2

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	4	8,293,256.35	28.3	2.2	2.274%	0.8
Not Rated	4	21,003,344.06	71.7	0.0	0.030%	0.4

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
October 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
05-05-2020	5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 11/06/2020	99.94	4,996,958.33	100.00	4,999,955.50	2,997.17	0.1
05-20-2020	5,000,000	0.000% Due 11-06-20 FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 01/14/2021	99.92	4,996,058.35	99.98	4,998,986.00	2,927.65	0.1
05-20-2020	1,675,000	0.000% Due 01-14-21 FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021	101.82	1,705,459.75	100.81	1,688,631.48	-16,828.26	-1.0
05-20-2020	1,470,000	2.375% Due 03-12-21 FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021	101.31	1,489,237.90	100.58	1,478,547.46	-10,690.44	-0.7
09-28-2020	5,000,000	1.750% Due 03-12-21 FEDERAL HOME LOAN BANKS BOND .125% 09/30/2021	100.00	4,999,925.00	100.01	5,000,345.50	420.50	0.0
08-27-2020	4,000,000	0.125% Due 09-30-21 FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021	103.19	4,127,425.00	102.74	4,109,462.40	-17,962.60	-0.4
03-20-2020	1,000,000	2.625% Due 12-10-21 FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22	101.49	1,014,925.00	101.66	1,016,615.00	1,690.00	0.2
				23,329,989.33		23,292,543.35	-37,445.98	-0.2

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
October 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Cash and Equivalents								
10-30-2020	13,079,201	FEDERATED HERMES US TREASURY CASH RESERVES	1.00	13,079,201.26	1.00	13,079,201.26	0.00	0.0
				13,079,201.26		13,079,201.26	0.00	0.0
Treasury Bonds								
05-26-2020	6,006,000	UNITED STATES TREAS BILLS 0.000% Due 02-25-21	99.89	5,999,647.80	99.97	6,004,057.06	4,409.26	0.1
				5,999,647.80		6,004,057.06	4,409.26	0.1
Cash and Equivalents								
		FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		21.71		21.71		
				21.71		21.71		
TOTAL PORTFOLIO				42,408,860.10		42,375,823.38	-33,036.72	-0.1

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 10-01-20 Through 10-31-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
05-05-2020	10-01-2020	100,000	GARDNER KANS GO BDS 5%	101,616.00	100,000.00	-1,616.00	
			10/01/2020				
			5.000% Due 10-01-20				
07-31-2020	10-07-2020	177,927	FEDERATED HERMES US TREASURY CASH RESERVES	177,927.45	177,927.45	0.00	
08-31-2020	10-07-2020	857,075	FEDERATED HERMES US TREASURY CASH RESERVES	857,075.00	857,075.00	0.00	
05-12-2020	10-13-2020	5,000,000	FED HOME LOAN MTG CORP DISCOUNT NOTE 0% 10/13/2020	4,997,687.50	5,000,000.00	2,312.50	
			0.000% Due 10-13-20				
03-03-2020	10-30-2020	3,000,000	FED NATIONAL MTG ASSN NOTE M/W CLBL 1.63% 10/30/2020 1.630% Due 10-30-20	3,012,325.00	3,000,000.00	-12,325.00	
TOTAL GAINS						2,312.50	0.00
TOTAL LOSSES						-13,941.00	0.00
				9,146,630.95	9,135,002.45	-11,628.50	0.00
TOTAL REALIZED GAIN/LOSS		-11,628.50					

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 10-01-20 Through 10-31-20

Ex-Date	Pay-Date	Security	Amount
Agency Securities			
10-30-2020	10-30-2020	FED NATIONAL MTG ASSN NOTE M/W CLBL 1.63% 10/30/2020 1.630% Due 10-30-20	24,450.00
			24,450.00
Cash and Equivalents			
10-30-2020	10-30-2020	FEDERATED HERMES US TREASURY CASH RESERVES	2.10
10-30-2020	10-30-2020	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	19.61
			21.71
Municipal Bonds			
10-01-2020	10-01-2020	GARDNER KANS GO BDS 5% 10/01/2020 5.000% Due 10-01-20	2,500.00
			2,500.00
NET INCOME			26,971.71

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Capital and Bond Portfolio
From 10-01-20 To 10-31-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO					
10-01-2020			Beginning Balance		7,358,780.73
10-01-2020	10-01-2020	dp	Interest	GARDNER KANS GO BDS 5% 10/01/2020	2,500.00
				5.000% Due 10-01-20	
10-01-2020	10-01-2020	dp	Sale	GARDNER KANS GO BDS 5% 10/01/2020	100,000.00
				5.000% Due 10-01-20	
10-01-2020	10-01-2020	to	Withdrawal	from Portfolio	-7,000,000.00
10-07-2020	10-07-2020	ti	Addition	to Portfolio	2,131,268.86
10-07-2020	10-08-2020	dp	Sale	FEDERATED HERMES US TREASURY CASH RESERVES	1,035,002.45
				from Portfolio	
10-08-2020	10-08-2020	lo	Withdrawal		-3,627,552.04
10-13-2020	10-13-2020	dp	Sale	FED HOME LOAN MTG CORP DISCOUNT NOTE 0% 10/13/2020	5,000,000.00
				0.000% Due 10-13-20	
10-19-2020	10-19-2020	lo	Withdrawal	from Portfolio	-5,000,000.00
10-29-2020	10-29-2020	ti	Addition	to Portfolio	10,054,751.26
10-30-2020	10-30-2020	dp	Interest	FED NATIONAL MTG ASSN NOTE M/W CLBL 1.63% 10/30/2020	24,450.00
				1.630% Due 10-30-20	
10-30-2020	11-02-2020	wd	Purchase	FEDERATED HERMES US TREASURY CASH RESERVES	-13,079,201.26
10-30-2020	10-30-2020	dp	Interest	FEDERATED HERMES US TREASURY CASH RESERVES	2.10
10-30-2020	10-30-2020	dp	Interest	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	19.61
10-30-2020	10-30-2020	dp	Sale	FED NATIONAL MTG ASSN NOTE M/W CLBL 1.63% 10/30/2020	3,000,000.00
				1.630% Due 10-30-20	
10-31-2020			Ending Balance		21.71

INCOME



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Income Portfolio
October 31, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	25,559,000	25,622,008.19	25,617,929.38	21.0	1.4	366,578.75
Treasury Bonds	4,000,000	3,996,139.44	3,998,064.80	3.3	0.0	0.00
Treasury Notes	9,609,000	9,692,480.95	9,660,224.25	7.9	2.4	233,775.00
	39,168,000	39,310,628.58	39,276,218.43	32.2	1.5	600,353.75
Cash and Equiv.						
Cash and Equivalents	0	44.81	44.81	0.0	0.0	0.00
Certificate of Deposit	82,562,176	82,562,176.35	82,562,176.35	67.8	0.6	500,920.21
	82,562,176	82,562,221.16	82,562,221.16	67.8	0.6	500,920.21
TOTAL PORTFOLIO	121,730,176	121,872,849.74	121,838,439.59	100.0	0.9	1,101,273.96

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
October 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Agency Securities											
6,024,000	FED NATIONAL MTG ASSN FNMA BENCHMARK ISSUES 1.5% 11/30/2020 1.500% Due 11-30-20	99.87	6,015,952.84	100.11	6,030,415.56	37,650.00	6,068,065.56	4.9	0.22	1.50	0.08
6,000,000	FEDERAL FARM CREDIT BOND 1.9% 11/27/2020 1.900% Due 11-27-20	100.26	6,015,325.00	100.12	6,007,297.80	48,766.67	6,056,064.47	4.9	0.21	1.90	0.07
2,500,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21	100.16	2,504,100.00	100.58	2,514,536.50	5,954.86	2,520,491.36	2.1	0.15	1.74	0.37
2,000,000	FEDERAL HOME LOAN BANKS BOND 1.875% 12/11/2020 1.875% Due 12-11-20	100.23	2,004,565.00	100.19	2,003,784.20	14,583.33	2,018,367.53	1.6	0.17	1.87	0.11
490,000	FEDERAL HOME LOAN BANKS BOND 3.125% 12/11/2020 3.125% Due 12-11-20	101.44	497,071.20	100.33	491,603.87	5,954.86	497,558.73	0.4	0.17	3.11	0.11
3,500,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 11/06/2020 0.000% Due 11-06-20	99.98	3,499,465.00	100.00	3,499,968.85	0.00	3,499,968.85	2.9	0.05	0.00	0.02
2,075,000	FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	100.72	2,089,902.75	100.40	2,083,275.10	5,151.48	2,088,426.58	1.7	0.12	1.37	0.32

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
October 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value + Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
2,970,000	FEDERAL NATL MTG ASSN 1.250% Due 05-06-21	100.86	2,995,626.40	100.57	2,987,047.50	18,046.87	3,005,094.38	2.5	0.13	1.24	0.51
			<u>5,085,529.15</u>		<u>5,070,322.60</u>	<u>23,198.35</u>	<u>5,093,520.95</u>	<u>4.2</u>	<u>0.13</u>	<u>1.29</u>	<u>0.43</u>
			25,622,008.19		25,617,929.38	136,108.07	25,754,037.45	21.0	0.16	1.43	0.17
Cash and Equivalents											
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		44.81		44.81		44.81	0.0			
			<u>44.81</u>		<u>44.81</u>	<u>0.00</u>	<u>44.81</u>	<u>0.0</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
Certificate of Deposit											
5,000,000	Capitol Federal 10/1/21 0.140% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	690.41	5,000,690.41	4.1	0.14	0.14	0.92
3,500,000	Capitol Federal 11/2/21 0.120% Due 11-02-21	100.00	3,500,000.00	100.00	3,500,000.00	333.70	3,500,333.70	2.9	0.12	0.12	1.00
3,500,000	Capitol Federal 12/1/21 0.140% Due 12-01-21	100.00	3,500,000.00	100.00	3,500,000.00	389.32	3,500,389.32	2.9	0.14	0.14	1.08
3,500,000	Capitol Federal 5/17/21 1.670% Due 05-17-21	100.00	3,500,000.00	100.00	3,500,000.00	47,271.04	3,547,271.04	2.9	1.65	1.67	0.53
5,000,000	Capitol Federal 6/1/21 0.300% Due 06-01-21	100.00	5,000,000.00	100.00	5,000,000.00	6,246.58	5,006,246.58	4.1	0.30	0.30	0.58
3,500,000	Capitol Federal 6/15/21 1.680% Due 06-15-21	100.00	3,500,000.00	100.00	3,500,000.00	47,554.10	3,547,554.10	2.9	1.66	1.68	0.61
3,000,000	Capitol Federal 6/15/21 0.130% Due 06-15-21	100.00	3,000,000.00	100.00	3,000,000.00	534.25	3,000,534.25	2.5	0.13	0.13	0.62
			<u>6,500,000.00</u>		<u>6,500,000.00</u>	<u>48,088.34</u>	<u>6,548,088.34</u>	<u>5.3</u>	<u>0.96</u>	<u>0.96</u>	<u>0.62</u>
2,500,000	Capitol Federal 7/15/21 1.670% Due 07-15-21	100.00	2,500,000.00	100.00	2,500,000.00	32,396.17	2,532,396.17	2.1	1.65	1.67	0.69

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
October 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
3,000,000	Capitol Federal 7/15/21 0.140% Due 07-15-21	100.00	3,000,000.00	100.00	3,000,000.00	575.34	3,000,575.34	2.5	0.14	0.14	0.70
			5,500,000.00		5,500,000.00	32,971.52	5,532,971.52	4.5	0.83	0.84	0.70
2,500,000	Capitol Federal 8/16/21 1.680% Due 08-16-21	100.00	2,500,000.00	100.00	2,500,000.00	32,245.90	2,532,245.90	2.1	1.66	1.68	0.78
5,000,000	Capitol Federal 8/21/21 0.130% Due 08-21-21	100.00	5,000,000.00	100.00	5,000,000.00	641.10	5,000,641.10	4.1	0.13	0.13	0.80
5,000,000	Capitol Federal 9/1/21 0.140% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	690.41	5,000,690.41	4.1	0.14	0.14	0.83
5,000,000	Intrust 11/1/20 0.160% Due 11-01-20	100.00	5,000,000.00	100.00	5,000,000.00	1,950.68	5,001,950.68	4.1	0.16	0.16	0.00
6,000,000	Intrust 2/15/21 0.280% Due 02-15-21	100.00	6,000,000.00	100.00	6,000,000.00	6,489.86	6,006,489.86	4.9	0.28	0.28	0.29
6,000,000	Intrust 3/15/21 0.300% Due 03-15-21	100.00	6,000,000.00	100.00	6,000,000.00	6,953.42	6,006,953.42	4.9	0.30	0.30	0.37
8,000,000	Intrust 3/21/29 1.650% Due 03-29-21	100.00	8,000,000.00	100.00	8,000,000.00	99,540.98	8,099,540.98	6.6	1.64	1.65	0.40
5,000,000	Intrust 4/15/21 0.320% Due 04-15-21	100.00	5,000,000.00	100.00	5,000,000.00	6,180.82	5,006,180.82	4.1	0.32	0.32	0.45
5,000,000	Intrust 4/21/21 0.370% Due 04-01-21	100.00	5,000,000.00	100.00	5,000,000.00	10,795.89	5,010,795.89	4.1	0.37	0.37	0.41
2,562,176	Intrust 4/5/21 1.480% Due 04-05-21	100.00	2,562,176.35	100.00	2,562,176.35	21,713.22	2,583,889.57	2.1	1.47	1.48	0.42
			82,562,176.35		82,562,176.35	323,193.19	82,885,369.54	67.8	0.60	0.61	0.57
Treasury Bonds											
4,000,000	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	99.90	3,996,139.44	99.95	3,998,064.80	0.00	3,998,064.80	3.3	0.10	0.00	0.48
			3,996,139.44		3,998,064.80	0.00	3,998,064.80	3.3	0.10	0.00	0.48

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
October 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Treasury Notes											
2,460,000	UNITED STATES TREASURY NOTES NOTE 2.5% 12/31/2020	100.88	2,481,742.19	100.38	2,469,261.16	20,668.03	2,489,929.19	2.0	0.24	2.49	0.17
2,461,000	2.500% Due 12-31-20 UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021	100.71	2,478,375.05	100.61	2,475,996.60	11,586.09	2,487,582.69	2.0	0.15	2.24	0.29
2,463,000	2.250% Due 02-15-21 UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021	101.00	2,487,655.00	101.02	2,488,014.72	2,571.26	2,490,585.98	2.0	0.15	2.35	0.46
2,225,000	2.375% Due 04-15-21 UNITED STATES TREASURY NOTES NOTE 2.625% 11/15/2020	100.89	2,244,708.71	100.09	2,226,951.77	26,822.44	2,253,774.21	1.8	0.47	2.62	0.04
	2.625% Due 11-15-20										
			9,692,480.95		9,660,224.25	61,647.83	9,721,872.07	7.9	0.25	2.42	0.24
			121,872,849.74		121,838,439.59	520,949.09	122,359,388.68	100.0	0.47	0.90	0.46

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Income Portfolio
From 09-30-20 to 10-31-20

Portfolio Value on 09-30-20	138,874,631.90
Accrued Interest	625,832.44
Contributions	5,000,000.00
Withdrawals	-17,000,000.00
Transfers In	7,000,000.00
Transfers Out	-12,187,576.96
Realized Gains	-2,906.25
Unrealized Gains	-48,312.01
Interest	202,602.91
Dividends	0.00
Change in Accrued Interest	-104,883.34
Portfolio Value on 10-31-20	121,838,439.59
Accrued Interest	520,949.09
Average Capital	129,871,812.27
Total Gain before Fees	46,501.30
IRR for 0.08 Years	0.04%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Income Portfolio
From 04-01-17 to 10-31-20

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	209,133,059.21
Withdrawals	-132,671,601.83
Transfers In	197,062,888.03
Transfers Out	-159,103,743.45
Realized Gains	958,730.11
Unrealized Gains	-34,410.15
Interest	6,493,517.67
Dividends	0.00
Change in Accrued Interest	520,949.09
Portfolio Value on 10-31-20	121,838,439.59
Accrued Interest	520,949.09
Average Capital	108,261,120.22
Total Gain before Fees	7,938,786.72
IRR for 3.58 Years	7.33%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Income Portfolio
October 31, 2020

Summary Information

	Totals		Weighted Averages
Par Value	121,730,176	Average Curr. Yld	0.90
Market Value	121,838,394.78	Average Maturity (yrs)	0.46
Total Cost	121,872,804.93	Average Coupon (%)	0.91
Net Gain/Loss	-34,410.15	Average Duration	0.46
Annual Income	1,101,273.96	Average Moody Rating	Aaa
Number of Issues	32	Average S&P Rating	AA+

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	9	26,707,862.18	21.9	2.0	2.009%	0.2
Not Rated	23	95,130,532.60	78.1	0.6	0.596%	0.5

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	5	17,047,637.93	14.0	1.8	1.769%	0.1
Not Rated	27	104,790,756.85	86.0	0.8	0.765%	0.5

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
October 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
09-02-2020	3,500,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 11/06/2020	99.98	3,499,465.00	100.00	3,499,968.85	503.85	0.0
12-03-2019	6,000,000	0.000% Due 11-06-20 FEDERAL FARM CREDIT BOND 1.9% 11/27/2020	100.26	6,015,325.00	100.12	6,007,297.80	-8,027.20	-0.1
12-03-2019	6,024,000	1.900% Due 11-27-20 FED NATIONAL MTG ASSN FNMA BENCHMARK ISSUES 1.5% 11/30/2020	99.87	6,015,952.84	100.11	6,030,415.56	14,462.72	0.2
12-17-2019	2,000,000	1.500% Due 11-30-20 FEDERAL HOME LOAN BANKS BOND 1.875% 12/11/2020	100.23	2,004,565.00	100.19	2,003,784.20	-780.80	0.0
12-17-2019	490,000	1.875% Due 12-11-20 FEDERAL HOME LOAN BANKS BOND 3.125% 12/11/2020	101.44	497,071.20	100.33	491,603.87	-5,467.33	-1.1
07-24-2020	2,075,000	3.125% Due 12-11-20 FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	100.72	2,089,902.75	100.40	2,083,275.10	-6,627.65	-0.3
12-30-2019	2,500,000	1.75% 03/12/2021 FEDERAL HOME LOAN BANKS BOND 1.750% Due 03-12-21	100.16	2,504,100.00	100.58	2,514,536.50	10,436.50	0.4

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
October 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
07-24-2020	2,970,000	FEDERAL NATL MTG ASSN 1.250% Due 05-06-21	100.86	2,995,626.40	100.57	2,987,047.50	-8,578.90	-0.3
				25,622,008.19		25,617,929.38	-4,078.81	0.0
Treasury Notes								
12-17-2019	2,225,000	UNITED STATES TREASURY NOTES NOTE 2.625% 11/15/2020 2.625% Due 11-15-20	100.89	2,244,708.71	100.09	2,226,951.77	-17,756.94	-0.8
12-30-2019	2,460,000	UNITED STATES TREASURY NOTES NOTE 2.5% 12/31/2020 2.500% Due 12-31-20	100.88	2,481,742.19	100.38	2,469,261.16	-12,481.03	-0.5
12-30-2019	2,461,000	UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021 2.250% Due 02-15-21	100.71	2,478,375.05	100.61	2,475,996.60	-2,378.45	-0.1
12-30-2019	2,463,000	UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021 2.375% Due 04-15-21	101.00	2,487,655.00	101.02	2,488,014.72	359.72	0.0
				9,692,480.95		9,660,224.25	-32,256.70	-0.3

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
October 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Treasury Bonds								
07-24-2020	4,000,000	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	99.90	3,996,139.44	99.95	3,998,064.80	1,925.36	0.0
				3,996,139.44		3,998,064.80	1,925.36	0.0
Certificate of Deposit								
08-03-2020	5,000,000	Intrust 11/1/20 0.160% Due 11-01-20	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
06-12-2020	6,000,000	Intrust 2/15/21 0.280% Due 02-15-21	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
06-12-2020	6,000,000	Intrust 3/15/21 0.300% Due 03-15-21	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
01-29-2020	8,000,000	Intrust 3/21/29 1.650% Due 03-29-21	100.00	8,000,000.00	100.00	8,000,000.00	0.00	0.0
04-01-2020	5,000,000	Intrust 4/21/21 0.370% Due 04-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
04-05-2020	2,562,176	Intrust 4/5/21 1.480% Due 04-05-21	100.00	2,562,176.35	100.00	2,562,176.35	0.00	0.0
06-12-2020	5,000,000	Intrust 4/15/21 0.320% Due 04-15-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
01-09-2020	3,500,000	Capitol Federal 5/17/21 1.670% Due 05-17-21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
06-01-2020	5,000,000	Capitol Federal 6/1/21 0.300% Due 06-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
01-09-2020	3,500,000	Capitol Federal 6/15/21 1.680% Due 06-15-21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
09-11-2020	3,000,000	Capitol Federal 6/15/21 0.130% Due 06-15-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
01-21-2020	2,500,000	Capitol Federal 7/15/21 1.670% Due 07-15-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
09-11-2020	3,000,000	Capitol Federal 7/15/21 0.140% Due 07-15-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
October 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
01-24-2020	2,500,000	Capitol Federal 8/16/21 1.680% Due 08-16-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
09-25-2020	5,000,000	Capitol Federal 8/21/21 0.130% Due 08-21-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
09-25-2020	5,000,000	Capitol Federal 9/1/21 0.140% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
09-25-2020	5,000,000	Capitol Federal 10/1/21 0.140% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
10-02-2020	3,500,000	Capitol Federal 11/2/21 0.120% Due 11-02-21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
10-02-2020	3,500,000	Capitol Federal 12/1/21 0.140% Due 12-01-21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
				82,562,176.35		82,562,176.35	0.00	0.0
Cash and Equivalents								
				FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	44.81	44.81		
					44.81	44.81		
TOTAL PORTFOLIO				121,872,849.74		121,838,439.59	-34,410.15	0.0

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
From 10-01-20 Through 10-31-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
09-05-2019	10-01-2020	10,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 10/01/2020 2.625% Due 10-01-20	10,092,025.00	10,000,000.00		-92,025.00
09-02-2020	10-01-2020	2,000,000	UNITED STATES TREAS BILLS 0.000% Due 10-01-20	1,999,908.33	2,000,000.00	91.67	
08-03-2020	10-02-2020	5,000,000	Intrust 10/2/20 0.140% Due 10-02-20	5,000,000.00	5,000,000.00	0.00	
08-17-2020	10-13-2020	2,000,000	Capitol Federal 10/13/20 0.130% Due 10-13-20	2,000,000.00	2,000,000.00	0.00	
12-17-2019	10-15-2020	4,985,000	UNITED STATES TREASURY NOTES NOTE 1.625% 10/15/2020 1.625% Due 10-15-20	4,985,523.50	4,985,000.00	-523.50	
TOTAL GAINS						91.67	0.00
TOTAL LOSSES						-523.50	-92,025.00
				24,077,456.83	23,985,000.00	-431.83	-92,025.00
TOTAL REALIZED GAIN/LOSS		-92,456.83					

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Income Portfolio
From 10-01-20 Through 10-31-20

Ex-Date	Pay-Date	Security		Amount
Agency Securities				
10-01-2020	10-01-2020	FEDERAL HOME LOAN BANKS BOND 10/01/2020 2.625% Due 10-01-20	2.625%	131,250.00
				131,250.00
Treasury Notes				
10-15-2020	10-15-2020	UNITED STATES TREASURY NOTES NOTE 10/15/2020 1.625% Due 10-15-20	1.625%	40,503.13
10-15-2020	10-15-2020	UNITED STATES TREASURY NOTES NOTE 04/15/2021 2.375% Due 04-15-21	2.375%	29,248.13
				69,751.26
Cash and Equivalents				
10-30-2020	10-30-2020	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		44.81
				44.81
Certificate of Deposit				
10-02-2020	10-02-2020	Intrust 10/2/20 0.140% Due 10-02-20		1,150.81
10-13-2020	10-13-2020	Capitol Federal 10/13/20 0.130% Due 10-13-20		406.03
				1,556.84
NET INCOME				202,602.91

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Income Portfolio
From 10-01-20 To 10-31-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO					
10-01-2020			Beginning Balance		18.86
10-01-2020	10-01-2020	dp	Interest	FEDERAL HOME LOAN BANKS BOND 2.625% 10/01/2020 2.625% Due 10-01-20	131,250.00
10-01-2020	10-01-2020	dp	Sale	FEDERAL HOME LOAN BANKS BOND 2.625% 10/01/2020 2.625% Due 10-01-20	10,000,000.00
10-01-2020	10-01-2020	ti	Addition	to Portfolio	7,000,000.00
10-01-2020	10-01-2020	lo	Withdrawal	from Portfolio	-17,000,000.00
10-01-2020	10-01-2020	dp	Sale	UNITED STATES TREAS BILLS 0.000% Due 10-01-20	2,000,000.00
10-02-2020	10-02-2020	dp	Sale	Intrust 10/2/20 0.140% Due 10-02-20	5,000,000.00
10-02-2020	10-02-2020	dp	Accrued Interest	Intrust 10/2/20 0.140% Due 10-02-20	1,150.81
10-02-2020	10-02-2020	to	Withdrawal	from Portfolio	-1,150.81
10-02-2020	10-02-2020	wd	Purchase	Capitol Federal 11/2/21 0.120% Due 11-02-21	-3,500,000.00
10-02-2020	10-02-2020	wd	Purchase	Capitol Federal 12/1/21 0.140% Due 12-01-21	-3,500,000.00
10-07-2020	10-07-2020	to	Withdrawal	from Portfolio	-2,131,268.86
10-13-2020	10-13-2020	li	Addition	to Portfolio	5,000,000.00
10-13-2020	10-13-2020	dp	Sale	Capitol Federal 10/13/20 0.130% Due 10-13-20	2,000,000.00
10-13-2020	10-13-2020	dp	Accrued Interest	Capitol Federal 10/13/20 0.130% Due 10-13-20	406.03
10-13-2020	10-13-2020	to	Withdrawal	from Portfolio	-406.03
10-15-2020	10-15-2020	dp	Interest	UNITED STATES TREASURY NOTES NOTE 1.625% 10/15/2020 1.625% Due 10-15-20	40,503.13

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Income Portfolio
From 10-01-20 To 10-31-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
10-15-2020	10-15-2020	dp	Interest	UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021 2.375% Due 04-15-21	29,248.13
10-15-2020	10-15-2020	dp	Sale	UNITED STATES TREASURY NOTES NOTE 1.625% 10/15/2020 1.625% Due 10-15-20	4,985,000.00
10-29-2020	10-29-2020	to	Withdrawal	from Portfolio	-10,054,751.26
10-30-2020	10-30-2020	dp	Interest	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	44.81
10-31-2020			Ending Balance		44.81

SECONDARY LIQUIDITY



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Secondary
October 31, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Cash and Equiv.						
Cash and Equivalents	0	0.06	0.06	0.0	0.0	0.00
Certificate of Deposit	12,500,000	12,500,000.00	12,500,000.00	100.0	0.8	100,500.00
	12,500,000	12,500,000.06	12,500,000.06	100.0	0.8	100,500.00
TOTAL PORTFOLIO	12,500,000	12,500,000.06	12,500,000.06	100.0	0.8	100,500.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Secondary
October 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Cash and Equivalents											
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		0.06		0.06		0.06	0.0			
			0.06		0.06	0.00	0.06	0.0	0.00	0.00	0.00
Certificate of Deposit											
5,000,000	Capitol Federal 1/15/21 1.670% Due 01-15-21	100.00	5,000,000.00	100.00	5,000,000.00	75,743.17	5,075,743.17	40.0	1.66	1.67	0.20
2,500,000	Capitol Federal 5/7/21 0.400% Due 05-07-21	100.00	2,500,000.00	100.00	2,500,000.00	4,821.92	2,504,821.92	20.0	0.40	0.40	0.51
5,000,000	Capitol Federal 8/31/21 0.140% Due 08-31-21	100.00	5,000,000.00	100.00	5,000,000.00	1,169.86	5,001,169.86	40.0	0.14	0.14	0.83
			12,500,000.00		12,500,000.00	81,734.95	12,581,734.95	100.0	0.80	0.80	0.52
			12,500,000.06		12,500,000.06	81,734.95	12,581,735.01	100.0	0.80	0.80	0.52

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Secondary
From 09-30-20 to 10-31-20

Portfolio Value on 09-30-20	13,759,574.92
Accrued Interest	73,218.71
Contributions	0.00
Withdrawals	-1,259,635.17
Realized Gains	60.25
Unrealized Gains	0.00
Interest	0.06
Dividends	0.00
Change in Accrued Interest	8,516.24
Portfolio Value on 10-31-20	12,500,000.06
Accrued Interest	81,734.95
Average Capital	13,426,459.70
Total Gain before Fees	8,576.55
IRR for 0.08 Years	0.06%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Secondary
From 04-01-17 to 10-31-20

Portfolio Value on 04-01-17	20,000,000.00
Accrued Interest	178,506.85
Contributions	4,956,903.82
Withdrawals	-5,065,530.10
Transfers In	16,383,791.78
Transfers Out	-24,616,431.79
Realized Gains	31,362.03
Unrealized Gains	0.00
Interest	809,904.32
Dividends	0.00
Change in Accrued Interest	-96,771.90
Portfolio Value on 10-31-20	12,500,000.06
Accrued Interest	81,734.95
Average Capital	13,324,359.71
Total Gain before Fees	744,494.45
IRR for 3.58 Years	5.59%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Secondary
October 31, 2020

Summary Information

Totals		Weighted Averages	
Par Value	12,500,000	Average Curr. Yld	0.80
Market Value	12,500,000.00	Average Maturity (yrs)	0.52
Total Cost	12,500,000.00	Average Coupon (%)	0.80
Net Gain/Loss	0.00	Average Duration	0.52
Annual Income	100,500.00	Average Moody Rating	NR
Number of Issues	3	Average S&P Rating	NR

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	3	12,500,000.00	100.0	0.8	0.804%	0.5

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	3	12,500,000.00	100.0	0.8	0.804%	0.5

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Secondary
October 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Certificate of Deposit								
12-04-2019	5,000,000	Capitol Federal 1/15/21 1.670% Due 01-15-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
05-08-2020	2,500,000	Capitol Federal 5/7/21 0.400% Due 05-07-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
08-31-2020	5,000,000	Capitol Federal 8/31/21 0.140% Due 08-31-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
				12,500,000.00		12,500,000.00	0.00	0.0
Cash and Equivalents								
		FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		0.06		0.06		
				0.06		0.06		
TOTAL PORTFOLIO				12,500,000.06		12,500,000.06	0.00	0.0

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Secondary
From 10-01-20 Through 10-31-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
07-29-2020	10-22-2020	1,250,000	UNITED STATES TREAS BILLS 0.000% Due 10-22-20	1,249,747.92	1,250,000.00	252.08	
TOTAL GAINS						252.08	0.00
TOTAL LOSSES						0.00	0.00
				1,249,747.92	1,250,000.00	252.08	0.00
TOTAL REALIZED GAIN/LOSS		252.08					

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Secondary
From 10-01-20 Through 10-31-20

Ex-Date	Pay-Date	Security	Amount
Cash and Equivalents			
10-30-2020	10-30-2020	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	0.06
			0.06
NET INCOME			0.06

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Secondary
From 10-01-20 To 10-31-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO					
10-01-2020			Beginning Balance		9,635.17
10-22-2020	10-22-2020	lo	Withdrawal	from Portfolio	-1,259,635.17
10-22-2020	10-22-2020	dp	Sale	UNITED STATES TREAS BILLS 0.000% Due 10-22-20	1,250,000.00
10-30-2020	10-30-2020	dp	Interest	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	0.06
10-31-2020			Ending Balance		0.06

OUTSIDE ACCOUNTS



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Outside
October 31, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Cash and Equiv.						
Cash and Equivalents	0	17,109,596.19	17,109,596.19	100.0	0.0	0.00
	0	17,109,596.19	17,109,596.19	100.0	0.0	0.00
TOTAL PORTFOLIO	0	17,109,596.19	17,109,596.19	100.0	0.0	0.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Outside
October 31, 2020

<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Price</u>	<u>Market Value</u>	<u>Accrued Interest</u>	<u>Market Value +Accr.Int.</u>	<u>Pct. Assets</u>	<u>Yield To Mat.</u>	<u>Yield To Call</u>	<u>Duration</u>
Cash and Equivalents											
	Cash		<u>17,109,596.19</u>		<u>17,109,596.19</u>		<u>17,109,596.19</u>	<u>100.0</u>			
			17,109,596.19		17,109,596.19	0.00	17,109,596.19	100.0	0.00	0.00	0.00
			17,109,596.19		17,109,596.19	0.00	17,109,596.19	100.0	0.00	0.00	0.00

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Outside
 From 09-30-20 to 10-31-20

Portfolio Value on 09-30-20	23,683,857.92
Contributions	0.00
Withdrawals	0.00
Transfers Out	-6,582,327.57
Realized Gains	0.00
Unrealized Gains	0.00
Interest	8,065.84
Dividends	0.00
Portfolio Value on 10-31-20	17,109,596.19
Average Capital	23,471,524.77
Total Gain before Fees	8,065.84
IRR for 0.08 Years	0.03%

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

From 04-01-17 to 10-31-20

Portfolio Value on 04-01-17	43,053,321.50
Accrued Interest	192,304.84
Contributions	0.00
Withdrawals	0.00
Transfers In	160,928,345.44
Transfers Out	-187,766,933.33
Realized Gains	0.00
Unrealized Gains	0.00
Interest	894,862.58
Dividends	0.00
Change in Accrued Interest	-192,304.84
Portfolio Value on 10-31-20	17,109,596.19
Accrued Interest	0.00
Average Capital	33,343,027.79
Total Gain before Fees	702,557.74
IRR for 3.58 Years	2.11%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Outside
October 31, 2020

Summary Information

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

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Outside
October 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Cash and Equivalents								
		Cash		17,109,596.19		17,109,596.19		
				17,109,596.19		17,109,596.19		
TOTAL PORTFOLIO				17,109,596.19		17,109,596.19	0.00	0.0

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Outside
 From 10-01-20 Through 10-31-20

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

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Outside
From 10-01-20 Through 10-31-20

Ex-Date	Pay-Date	Security	Amount
Cash and Equivalents			
10-31-2020	10-31-2020	Cash	138.93
10-31-2020	10-31-2020	Cash	7,926.91
			<u>8,065.84</u>
NET INCOME			8,065.84

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Outside
From 10-01-20 To 10-31-20

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

FARMLAND ESCROW



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Farmland Escrow
October 31, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	1,200,000	1,206,886.52	1,206,270.18	48.1	1.2	15,000.00
	1,200,000	1,206,886.52	1,206,270.18	48.1	1.2	15,000.00
Cash and Equiv.						
Cash and Equivalents	0	803,535.18	803,535.18	32.0	0.0	0.00
Treasury Bills	500,000	499,559.03	499,885.00	19.9	0.0	0.00
	500,000	1,303,094.21	1,303,420.18	51.9	0.0	0.00
TOTAL PORTFOLIO	1,700,000	2,509,980.73	2,509,690.36	100.0	0.6	15,000.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Farmland Escrow
October 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Agency Securities											
600,000	FEDERAL HOME LOAN BANKS 0.000% Due 12-11-20	99.99	599,930.00	99.99	599,941.50	0.00	599,941.50	23.9	0.09	0.00	0.11
600,000	FEDERAL NATL MTG ASSN 2.500% Due 04-13-21	101.16	606,956.52	101.05	606,328.68	750.00	607,078.68	24.2	0.15	2.47	0.45
			<u>1,206,886.52</u>		<u>1,206,270.18</u>	<u>750.00</u>	<u>1,207,020.18</u>	<u>48.1</u>	<u>0.12</u>	<u>1.24</u>	<u>0.28</u>
Cash and Equivalents											
	Cash		<u>803,535.18</u>		<u>803,535.18</u>		<u>803,535.18</u>	<u>32.0</u>			
			803,535.18		803,535.18	0.00	803,535.18	32.0	0.00	0.00	0.00
Treasury Bills											
500,000	UNITED STATES TREAS BILLS 0.000% Due 01-28-21	99.91	499,559.03	99.98	499,885.00	0.00	499,885.00	19.9	0.09	0.00	0.25
			<u>499,559.03</u>		<u>499,885.00</u>	<u>0.00</u>	<u>499,885.00</u>	<u>19.9</u>	<u>0.09</u>	<u>0.00</u>	<u>0.25</u>
			<u>2,509,980.73</u>		<u>2,509,690.36</u>	<u>750.00</u>	<u>2,510,440.36</u>	<u>100.0</u>	<u>0.08</u>	<u>0.60</u>	<u>0.19</u>

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Farmland Escrow
From 09-30-20 to 10-31-20

Portfolio Value on 09-30-20	2,510,480.15
Accrued Interest	0.00
Contributions	0.00
Withdrawals	0.00
Realized Gains	-306.55
Unrealized Gains	-563.84
Interest	80.60
Dividends	0.00
Change in Accrued Interest	750.00
Portfolio Value on 10-31-20	2,509,690.36
Accrued Interest	750.00
Average Capital	2,510,480.15
Total Gain before Fees	-39.79
IRR for 0.08 Years	0.00%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Farmland Escrow
From 04-01-17 to 10-31-20

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	0.00
Withdrawals	0.00
Transfers In	4,604,347.73
Transfers Out	-2,297,154.85
Realized Gains	33,257.40
Unrealized Gains	-290.37
Interest	169,530.45
Dividends	0.00
Change in Accrued Interest	750.00
Portfolio Value on 10-31-20	2,509,690.36
Accrued Interest	750.00
Average Capital	3,381,600.86
Total Gain before Fees	203,247.48
IRR for 3.58 Years	6.01%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Farmland Escrow
October 31, 2020

Summary Information

Totals		Weighted Averages	
Par Value	1,700,000	Average Curr. Yld	0.88
Market Value	1,706,155.18	Average Maturity (yrs)	0.27
Total Cost	1,706,445.55	Average Coupon (%)	0.89
Net Gain/Loss	-290.37	Average Duration	0.27
Annual Income	15,000.00	Average Moody Rating	NR
Number of Issues	3	Average S&P Rating	NR

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	3	1,706,155.18	100.0	0.9	0.888%	0.3

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	3	1,706,155.18	100.0	0.9	0.888%	0.3

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Farmland Escrow
October 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
10-16-2020	600,000	FEDERAL HOME LOAN BANKS	99.99	599,930.00	99.99	599,941.50	11.50	0.0
10-19-2020	600,000	0.000% Due 12-11-20 FEDERAL NATL MTG ASSN	101.16	606,956.52	101.05	606,328.68	-627.84	-0.1
		2.500% Due 04-13-21		<u>1,206,886.52</u>		<u>1,206,270.18</u>	<u>-616.34</u>	<u>-0.1</u>
Treasury Bills								
05-19-2020	500,000	UNITED STATES TREAS BILLS	99.91	499,559.03	99.98	499,885.00	325.97	0.1
		0.000% Due 01-28-21		<u>499,559.03</u>		<u>499,885.00</u>	<u>325.97</u>	<u>0.1</u>
Cash and Equivalents								
		Cash		<u>803,535.18</u>		<u>803,535.18</u>		
				803,535.18		803,535.18		
TOTAL PORTFOLIO				2,509,980.73		2,509,690.36	-290.37	0.0

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Farmland Escrow
From 10-01-20 Through 10-31-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
06-29-2020	10-21-2020	720,000	FED HOME LOAN MTG CORP DISCOUNT NOTE 0% 10/21/2020 0.000% Due 10-21-20	719,669.40	719,669.40	0.00	
TOTAL GAINS						0.00	0.00
TOTAL LOSSES						0.00	0.00
				719,669.40	719,669.40	0.00	0.00
TOTAL REALIZED GAIN/LOSS		0.00					

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Farmland Escrow
From 10-01-20 Through 10-31-20

Ex-Date	Pay-Date	Security	Amount
Agency Securities			
10-19-2020	10-19-2020	FEDERAL NATL MTG ASSN 2.500% Due 04-13-21	-250.00
10-21-2020	10-21-2020	FED HOME LOAN MTG CORP DISCOUNT NOTE 0% 10/21/2020 0.000% Due 10-21-20	330.60
			80.60
NET INCOME			80.60

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Farmland Escrow
From 10-01-20 To 10-31-20

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