City of Lawrence

September 2020
Security Investment Report
City of Lawrence, Kansas

COLUMBIA CAPITAL
MUNICIPAL ADVISORS

City of Lawrence, Kansas
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CONSOLIDATED

Columbia Capital Management, LLC

PORTFOLIO SUMMARY

City of Lawrence, Kansas

September 30, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est.Annual Income
Fixed Income						
Agency Securities	67,424,000	67,773,704.42	67,677,264.32	30.1	1.3	869,235.00
Municipal Bonds	100,000	101,616.00	100,000.00	0.0	5.0	5,000.00
Treasury Bonds	13,256,000	13,245,443.49	13,250,975.07	5.9	0.0	0.00
Treasury Notes	14,594,000	14,678,004.45	14,667,842.61	6.5	2.1	314,781.25
	95,374,000	95,798,768.36	95,696,082.00	42.6	1.2	1,189,016.25
Cash and Equiv.						
Cash and Equivalents	1,035,002	33,377,966.83	33,377,966.83	14.9	0.0	57.96
Certificate of Deposit	95,062,176	95,062,176.35	95,062,176.35	42.3	0.6	601,920.21
Treasury Bills	500,000	499,559.03	499,832.50	0.2	0.0	0.00
	96,597,179	128,939,702.21	128,939,975.68	57.4	0.5	601,978.17
TOTAL PORTFOLIO	191,971,179	224,738,470.57	224,636,057.68	100.0	0.8	1,790,994.42

Columbia Capital Management, LLC

FIXED INCOME PORTFOLIO

City of Lawrence, Kansas

September 30, 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											
5,000,000	FED HOME LOAN MTG CORP DISCOUNT NOTE 0% 10/13/2020 0.000% Due 10-13-20	99.95	4,997,687.50	100.00	4,999,900.00	0.00	4,999,900.00	2.2	0.06	0.00	0.04
720,000	FED HOME LOAN MTG CORP DISCOUNT NOTE 0% 10/21/2020 0.000% Due 10-21-20	99.95	719,669.40	100.00	719,975.95	0.00	719,975.95	0.3	0.06	0.00	0.06
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	100.23	6,037,864.84	30,120.00	6,067,984.84	2.7	0.12	1.50	0.17
3,000,000	FED NATIONAL MTG ASSN NOTE M/W CLBL 1.63% 10/30/2020 1.630% Due 10-30-20	100.41	3,012,325.00	100.13	3,003,758.40	20,375.00	3,024,133.40	1.3	0.13	1.63	0.00
6,000,000	FEDERAL FARM CREDIT BOND 1.9% 11/27/2020 1.900% Due 11-27-20	100.26	6,015,325.00	100.27	6,016,443.00	38,950.00	6,055,393.00	2.7	0.17	1.89	0.16
1,000,000	FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22	101.49	1,014,925.00	101.80	1,018,011.70	1,450.00	1,019,461.70	0.5	0.16	1.42	1.39
5,000,000	FEDERAL HOME LOAN BANKS BOND .125% 09/30/2021 0.125% Due 09-30-21	100.00	4,999,925.00	100.00	4,999,804.00	0.00	4,999,804.00	2.2	0.13	0.13	1.00

Columbia Capital Management, LLC

FIXED INCOME PORTFOLIO

City of Lawrence, Kansas

September 30, 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
3,970,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21	100.59	3,993,337.90	100.73	3,998,878.97	3,473.75	4,002,352.72	1.8	0.13	1.74	0.45
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	100.34	2,006,861.20	11,354.17	2,018,215.37	0.9	0.13	1.87	0.20
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	100.99	1,691,655.86	1,989.06	1,693,644.93	0.8	0.16	2.35	0.45
10,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 10/01/2020 2.625% Due 10-01-20	100.92	10,092,025.00	100.00	10,000,000.00	130,520.83	10,130,520.83	4.5	2.59	2.62	0.00
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	102.95	4,118,052.40	32,083.33	4,150,135.73	1.8	0.15	2.55	1.17
490,000	FEDERAL HOME LOAN BANKS BOND 3.125% 12/11/2020 3.125% Due 12-11-20	101.44	497,071.20	100.58	492,860.91	4,636.28	497,497.20	0.2	0.16	3.11	0.20
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	99.97	4,998,687.50	0.00	4,998,687.50	2.2	0.09	0.00	0.29
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	99.99	8,499,405.00	0.00	8,499,405.00	3.8	0.07	0.00	0.10

Columbia Capital Management, LLC

FIXED INCOME PORTFOLIO

City of Lawrence, Kansas

September 30, 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
2,075,000	FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	100.72	2,089,902.75	100.50	2,085,365.66	2,694.62	2,088,060.28	0.9	0.14	1.37	0.41
2,970,000	FEDERAL NATL MTG ASSN 1.250% Due 05-06-21	100.86	2,995,626.40	100.66	2,989,738.92	14,850.00	3,004,588.92	1.3	0.14	1.24	0.60
			5,085,529.15		5,075,104.58	17,544.62	5,092,649.20	2.3	0.14	1.29	0.52
			67,773,704.42		67,677,264.32	292,497.05	67,969,761.37	30.1	0.48	1.28	0.32
Cash and Equivalents											
	Cash		24,974,529.62		24,974,529.62		24,974,529.62	11.1			
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		7,368,434.76		7,368,434.76		7,368,434.76	3.3			
1,035,002	FEDERATED HERMES US TREASURY CASH RESERVES	1.00	1,035,002.45	1.00	1,035,002.45		1,035,002.45	0.5			0.00
			33,377,966.83		33,377,966.83	0.00	33,377,966.83	14.9	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	68,670.77	5,068,670.77	2.2	1.66	1.67	0.29
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	95.89	5,000,095.89	2.2	0.14	0.14	1.00
2,000,000	Capitol Federal 10/13/20 0.130% Due 11-13-20	100.00	2,000,000.00	100.00	2,000,000.00	313.42	2,000,313.42	0.9	0.13	0.13	0.12
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	42,320.36	3,542,320.36	1.6	1.66	1.67	0.62
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	3,972.60	2,503,972.60	1.1	0.40	0.40	0.60
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	4,972.60	5,004,972.60	2.2	0.30	0.30	0.67
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	42,573.77	3,542,573.77	1.6	1.66	1.68	0.69

Columbia Capital Management, LLC

FIXED INCOME PORTFOLIO

City of Lawrence, Kansas

September 30, 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 6/15/21 0.130% Due 06-15-21	100.00	3,000,000.00	100.00	3,000,000.00	203.01	3,000,203.01	1.3	0.13	0.13	0.71
			6,500,000.00		6,500,000.00	42,776.78	6,542,776.78	2.9	0.96	0.96	0.70
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	28,859.97	2,528,859.97	1.1	1.65	1.67	0.78
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	218.63	3,000,218.63	1.3	0.14	0.14	0.79
			5,500,000.00		5,500,000.00	29,078.60	5,529,078.60	2.4	0.83	0.84	0.78
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	28,688.52	2,528,688.52	1.1	1.66	1.68	0.86
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	89.04	5,000,089.04	2.2	0.13	0.13	0.89
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	575.34	5,000,575.34	2.2	0.14	0.14	0.92
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	95.89	5,000,095.89	2.2	0.14	0.14	0.92
5,000,000	Intrust 10/2/20 0.140% Due 10-02-20	100.00	5,000,000.00	100.00	5,000,000.00	1,112.33	5,001,112.33	2.2	0.14	0.14	0.01
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	1,271.23	5,001,271.23	2.2	0.16	0.16	0.09
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	5,063.01	6,005,063.01	2.7	0.28	0.28	0.38
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	5,424.66	6,005,424.66	2.7	0.30	0.30	0.45
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	88,360.66	8,088,360.66	3.6	1.64	1.65	0.48
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	4,821.92	5,004,821.92	2.2	0.32	0.32	0.54
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	9,224.66	5,009,224.66	2.2	0.37	0.37	0.50
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	18,492.60	2,580,668.95	1.1	1.47	1.48	0.50
			95,062,176.35		95,062,176.35	355,420.89	95,417,597.24	42.3	0.63	0.63	0.57

Columbia Capital Management, LLC

FIXED INCOME PORTFOLIO

City of Lawrence, Kansas

September 30, 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
Municipal Bonds											
100,000	GARDNER KANS GO BDS 5% 10/01/2020 5.000% Due 10-01-20	101.62	101,616.00	100.00	100,000.00	2,486.11	102,486.11	0.0	4.88	5.00	0.00
			101,616.00		100,000.00	2,486.11	102,486.11	0.0	4.88	5.00	0.00
Treasury Bills											
500,000	UNITED STATES TREAS BILLS 0.000% Due 01-28-21	99.91	499,559.03	99.97	499,832.50	0.00	499,832.50	0.2	0.10	0.00	0.33
			499,559.03		499,832.50	0.00	499,832.50	0.2	0.10	0.00	0.33
Treasury Bonds											
2,000,000	UNITED STATES TREAS BILLS 0.000% Due 10-01-20	100.00	1,999,908.33	100.00	2,000,000.00	0.00	2,000,000.00	0.9	0.00	0.00	0.00
4,000,000	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	99.90	3,996,139.44	99.94	3,997,518.80	0.00	3,997,518.80	1.8	0.11	0.00	0.56
1,250,000	UNITED STATES TREAS BILLS 0.000% Due 10-22-20	99.98	1,249,747.92	100.00	1,249,939.75	0.00	1,249,939.75	0.6	0.08	0.00	0.06
6,006,000	UNITED STATES TREAS BILLS 0.000% Due 02-25-21	99.89	5,999,647.80	99.96	6,003,516.52	0.00	6,003,516.52	2.7	0.10	0.00	0.40
			13,245,443.49		13,250,975.07	0.00	13,250,975.07	5.9	0.09	0.00	0.36
			13,245,443.49		13,250,975.07	0.00	13,250,975.07	5.9	0.09	0.00	0.36

Columbia Capital Management, LLC

FIXED INCOME PORTFOLIO

City of Lawrence, Kansas

September 30, 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 2.500% Due 12-31-20	100.88	2,481,742.19	100.59	2,474,468.98	15,459.02	2,489,928.00	1.1	0.16	2.49	0.25
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	100.79	2,480,514.75	6,921.56	2,487,436.31	1.1	0.13	2.23	0.37
4,985,000	UNITED STATES TREASURY NOTES NOTE 1.625% 10/15/2020 1.625% Due 10-15-20	100.01	4,985,523.50	100.06	4,987,906.25	37,183.20	5,025,089.45	2.2	0.20	1.62	0.04
2,463,000	UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021 2.375% Due 04-15-21	101.00	2,487,655.00	101.22	2,493,113.87	26,850.74	2,519,964.61	1.1	0.11	2.35	0.53
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	100.31	2,231,838.76	21,902.34	2,253,741.10	1.0	0.16	2.62	0.12
			14,678,004.45		14,667,842.61	108,316.86	14,776,159.47	6.5	0.16	2.15	0.23
			224,738,470.57		224,636,057.68	758,720.90	225,394,778.58	100.0	0.43	0.80	0.37

Columbia Capital Management, LLC

PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
From 08-31-20 to 09-30-20

Portfolio Value on 08-31-20	215,735,999.23
Accrued Interest	771,657.56
Contributions	15,500,000.00
Withdrawals	-21,000,000.00
Transfers In	27,640,326.82
Transfers Out	-13,320,675.92
Realized Gains	-1,182.80
Unrealized Gains	-87,787.18
Interest	169,377.53
Dividends	0.00
Change in Accrued Interest	-12,936.66
Portfolio Value on 09-30-20	224,636,057.68
Accrued Interest	758,720.90
Average Capital	224,299,710.67
Total Gain before Fees	67,470.89
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 09-30-20

Portfolio Value on 04-01-17	63,053,321.50
Accrued Interest	370,811.69
Contributions	256,580,794.66
Withdrawals	-184,590,984.49
Transfers In	446,575,038.75
Transfers Out	-368,037,958.89
Realized Gains	2,008,537.34
Unrealized Gains	-102,412.89
Interest	9,146,342.07
Dividends	3,379.63
Change in Accrued Interest	387,909.22
Portfolio Value on 09-30-20	224,636,057.68
Accrued Interest	758,720.90
Average Capital	189,906,958.08
Total Gain before Fees	11,443,755.37
IRR for 3.50 Years	6.03%

Columbia Capital Management, LLC

FIXED INCOME DISTRIBUTION

City of Lawrence, Kansas

September 30, 2020

Summary Information

Totals		Weighted Averages	
Par Value	190,936,176	Average Curr. Yld	0.94
Market Value	191,258,090.85	Average Maturity (yrs)	0.44
Total Cost	191,360,503.74	Average Coupon (%)	0.94
Net Gain/Loss	-102,412.89	Average Duration	0.44
Annual Income	1,790,936.46	Average Moody Rating	Aaa
Number of Issues	50	Average S&P Rating	AA

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	16	58,052,033.90	30.4	1.9	1.938%	0.3
Not Rated	34	133,206,056.95	69.6	0.5	0.505%	0.5

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	10	38,384,387.29	20.1	2.1	2.090%	0.3
AA-	1	100,000.00	0.1	5.0	5.000%	0.0
Not Rated	39	152,773,703.56	79.9	0.6	0.649%	0.5

Columbia Capital Management, LLC

LARGEST HOLDINGS

City of Lawrence, Kansas

September 30, 2020

Securities	Market Value	Pct.
Cash	24,974,529.62	11.12
FEDERAL HOME LOAN BANKS BOND 2.625% 10/01/2020 2.625% Due 10-01-20	10,000,000.00	4.45
FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 11/06/2020 0.000% Due 11-06-20	8,499,405.00	3.78
Intrust 3/21/29 1.650% Due 03-29-21	8,000,000.00	3.56
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	7,368,434.76	3.28
FED NATIONAL MTG ASSN FNMA BENCHMARK ISSUES 1.5% 11/30/2020 1.500% Due 11-30-20	6,037,864.84	2.69
FEDERAL FARM CREDIT BOND 1.9% 11/27/2020 1.900% Due 11-27-20	6,016,443.00	2.68
UNITED STATES TREAS BILLS 0.000% Due 02-25-21	6,003,516.52	2.67
Intrust 2/15/21 0.280% Due 02-15-21	6,000,000.00	2.67
Intrust 3/15/21 0.300% Due 03-15-21	6,000,000.00	2.67
Total	88,900,193.74	39.58

Columbia Capital Management, LLC

PROJECTED FIXED INCOME CASH FLOWS

City of Lawrence, Kansas

Beginning September 30, 2020

Security	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Total
Agency Securities													
FEDERAL HOME LOAN BANKS BOND 2.625% 10/01/2020 2.625% Due 10-01-20		131,250.00											131,250.00
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
FEDERAL FARM CREDIT BOND 1.9% 11/27/2020 1.900% Due 11-27-20			57,000.00										57,000.00
FED NATIONAL MTG ASSN FNMA BENCHMARK ISSUES 1.5% 11/30/2020 1.500% Due 11-30-20			45,180.00										45,180.00
FEDERAL HOME LOAN BANKS BOND 1.875% 12/11/2020 1.875% Due 12-11-20				18,750.00									18,750.00
FEDERAL HOME LOAN BANKS BOND 3.125% 12/11/2020 3.125% Due 12-11-20				7,656.25									7,656.25

Columbia Capital Management, LLC

PROJECTED FIXED INCOME CASH FLOWS

City of Lawrence, Kansas

Beginning September 30, 2020

Security	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Total
FEDERAL NATL MTG ASSN 1.375% Due 02-26-21						14,265.62							14,265.62
FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021 2.375% Due 03-12-21							19,890.62						19,890.62
FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21							34,737.50						34,737.50
FEDERAL NATL MTG ASSN 1.250% Due 05-06-21			18,562.50						18,562.50				37,125.00
FEDERAL HOME LOAN BANKS BOND .125% 09/30/2021 0.125% Due 09-30-21							3,125.00						3,125.00
FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021 2.625% Due 12-10-21				52,500.00						52,500.00			105,000.00
FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22						7,250.00						7,250.00	14,500.00
TOTAL		155,700.00	120,742.50	78,906.25		21,515.62	57,753.12		18,562.50	52,500.00		7,250.00	512,930.00

COLUMBIA CAPITAL
MUNICIPAL ADVISORS

Columbia Capital Management, LLC

PROJECTED FIXED INCOME CASH FLOWS

City of Lawrence, Kansas

Beginning September 30, 2020

Security	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Total
Treasury Notes													
UNITED STATES TREASURY NOTES NOTE 1.625% 10/15/2020 1.625% Due 10-15-20		40,503.12											40,503.12
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					58,496.25
TOTAL		69,751.25	29,203.12	61,500.00		27,686.25		29,248.12					217,388.75

Columbia Capital Management, LLC

PROJECTED FIXED INCOME CASH FLOWS

City of Lawrence, Kansas

Beginning September 30, 2020

Security	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Total
Municipal Bonds													
GARDNER KANS GO BDS 5% 10/01/2020 5.000% Due 10-01-20		2,500.00											2,500.00
TOTAL		2,500.00											2,500.00
Treasury Bonds													
UNITED STATES TREAS BILLS 0.000% Due 10-01-20		2,000,000.00											2,000,000.00
UNITED STATES TREAS BILLS 0.000% Due 10-22-20		1,250,000.00											1,250,000.00
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		3,250,000.00				6,006,000.00		4,000,000.00					13,256,000.00
Certificate of Deposit													
Intrust 10/2/20 0.140% Due 10-02-20		1,150.68											1,150.68
Intrust 11/1/20 0.160% Due 11-01-20			1,972.60										1,972.60
Capitol Federal 10/13/20 0.130% Due 11-13-20			626.85										626.85

Columbia Capital Management, LLC

PROJECTED FIXED INCOME CASH FLOWS

City of Lawrence, Kansas

Beginning September 30, 2020

Security	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Total
Capitol Federal 1/15/21 1.670% Due 01-15-21					93,108.22								93,108.22
Intrust 2/15/21 0.280% Due 02-15-21						11,414.79							11,414.79
Intrust 3/15/21 0.300% Due 03-15-21							13,610.96						13,610.96
Intrust 3/21/29 1.650% Due 03-29-21							153,336.99						153,336.99
Intrust 4/21/21 0.370% Due 04-01-21								18,500.00					18,500.00
Intrust 4/5/21 1.480% Due 04-05-21								37,920.21					37,920.21
Intrust 4/15/21 0.320% Due 04-15-21								13,457.53					13,457.53
Capitol Federal 5/7/21 0.400% Due 05-07-21									9,972.60				9,972.60
Capitol Federal 5/17/21 1.670% Due 05-17-21									78,947.53				78,947.53
Capitol Federal 6/1/21 0.300% Due 06-01-21										15,000.00			15,000.00
Capitol Federal 6/15/21 1.680% Due 06-15-21										84,092.05			84,092.05
Capitol Federal 6/15/21 0.130% Due 06-15-21										2,959.73			2,959.73
Capitol Federal 7/15/21 1.670% Due 07-15-21											61,767.12		61,767.12

Columbia Capital Management, LLC

PROJECTED FIXED INCOME CASH FLOWS

City of Lawrence, Kansas

Beginning September 30, 2020

Security	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Total
Capitol Federal 7/15/21 0.140% Due 07-15-21											3,532.60		3,532.60
Capitol Federal 8/16/21 1.680% Due 08-16-21												65,473.97	65,473.97
Capitol Federal 8/21/21 0.130% Due 08-21-21												5,876.71	5,876.71
Capitol Federal 8/31/21 0.140% Due 08-31-21												7,000.00	7,000.00
Capitol Federal 9/1/21 0.140% Due 09-01-21													0.00
TOTAL		1,150.68	2,599.45		93,108.22	11,414.79	166,947.95	69,877.74	88,920.14	102,051.78	65,299.73	78,350.68	679,721.17
GRAND TOTAL		3,479,101.93	152,545.08	140,406.25	93,108.22	2,066,616.67	224,701.07	7,099,125.87	107,482.64	154,551.78	65,299.73	85,600.68	14,668,539.92

Columbia Capital Management, LLC

UNREALIZED GAINS AND LOSSES

City of Lawrence, Kansas

September 30, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
09-05-2019	10,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 10/01/2020 2.625% Due 10-01-20	100.92	10,092,025.00	100.00	10,000,000.00	-92,025.00	-0.9
05-12-2020	5,000,000	FED HOME LOAN MTG CORP DISCOUNT NOTE 0% 10/13/2020 0.000% Due 10-13-20	99.95	4,997,687.50	100.00	4,999,900.00	2,212.50	0.0
06-29-2020	720,000	FED HOME LOAN MTG CORP DISCOUNT NOTE 0% 10/21/2020 0.000% Due 10-21-20	99.95	719,669.40	100.00	719,975.95	306.55	0.0
03-03-2020	3,000,000	FED NATIONAL MTG ASSN NOTE M/W CLBL 1.63% 10/30/2020 1.630% Due 10-30-20	100.41	3,012,325.00	100.13	3,003,758.40	-8,566.60	-0.3
05-05-2020	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	99.99	8,499,405.00	2,981.67	0.0
12-03-2019	6,000,000	FEDERAL FARM CREDIT BOND 1.9% 11/27/2020 1.900% Due 11-27-20	100.26	6,015,325.00	100.27	6,016,443.00	1,118.00	0.0
12-03-2019	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	100.23	6,037,864.84	21,912.00	0.4

Columbia Capital Management, LLC

UNREALIZED GAINS AND LOSSES

City of Lawrence, Kansas

September 30, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-17-2019	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	100.34	2,006,861.20	2,296.20	0.1
12-17-2019	490,000	FEDERAL HOME LOAN BANKS BOND 3.125% 12/11/2020 3.125% Due 12-11-20	101.44	497,071.20	100.58	492,860.91	-4,210.29	-0.8
05-20-2020	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	99.97	4,998,687.50	2,629.15	0.1
07-24-2020	2,075,000	FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	100.72	2,089,902.75	100.50	2,085,365.66	-4,537.09	-0.2
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	100.99	1,691,655.86	-13,803.88	-0.8
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	100.73	3,998,878.97	5,541.07	0.1
07-24-2020	2,970,000	FEDERAL NATL MTG ASSN 1.250% Due 05-06-21	100.86	2,995,626.40	100.66	2,989,738.92	-5,887.48	-0.2
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	100.00	4,999,804.00	-121.00	0.0

Columbia Capital Management, LLC

UNREALIZED GAINS AND LOSSES

City of Lawrence, Kansas

September 30, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
08-27-2020	4,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021 2.625% Due 12-10-21	103.19	4,127,425.00	102.95	4,118,052.40	-9,372.60	-0.2
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	101.80	1,018,011.70	3,086.70	0.3
				67,773,704.42		67,677,264.32	-96,440.10	-0.1
Treasury Notes								
12-17-2019	4,985,000	UNITED STATES TREASURY NOTES NOTE 1.625% 10/15/2020 1.625% Due 10-15-20	100.01	4,985,523.50	100.06	4,987,906.25	2,382.75	0.0
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	100.31	2,231,838.76	-12,869.95	-0.6
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	100.59	2,474,468.98	-7,273.21	-0.3
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	100.79	2,480,514.75	2,139.70	0.1

Columbia Capital Management, LLC

UNREALIZED GAINS AND LOSSES

City of Lawrence, Kansas

September 30, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-30-2019	2,463,000	UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021 2.375% Due 04-15-21	101.00	2,487,655.00	101.22	2,493,113.87	5,458.87	0.2
				14,678,004.45		14,667,842.61	-10,161.84	-0.1
Cash and Equivalents								
07-31-2020	1,035,002	FEDERATED HERMES US TREASURY CASH RESERVES	1.00	1,035,002.45	1.00	1,035,002.45	0.00	0.0
				1,035,002.45		1,035,002.45	0.00	0.0
Municipal Bonds								
05-05-2020	100,000	GARDNER KANS GO BDS 5% 10/01/2020 5.000% Due 10-01-20	101.62	101,616.00	100.00	100,000.00	-1,616.00	-1.6
				101,616.00		100,000.00	-1,616.00	-1.6
Treasury Bonds								
09-02-2020	2,000,000	UNITED STATES TREAS BILLS 0.000% Due 10-01-20	100.00	1,999,908.33	100.00	2,000,000.00	91.67	0.0
07-29-2020	1,250,000	UNITED STATES TREAS BILLS 0.000% Due 10-22-20	99.98	1,249,747.92	100.00	1,249,939.75	191.83	0.0
05-26-2020	6,006,000	UNITED STATES TREAS BILLS 0.000% Due 02-25-21	99.89	5,999,647.80	99.96	6,003,516.52	3,868.72	0.1

Columbia Capital Management, LLC

UNREALIZED GAINS AND LOSSES

City of Lawrence, Kansas

September 30, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
07-24-2020	4,000,000	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	99.90	3,996,139.44	99.94	3,997,518.80	1,379.36	0.0
				13,245,443.49		13,250,975.07	5,531.58	0.0
Treasury Bills								
05-19-2020	500,000	UNITED STATES TREAS BILLS 0.000% Due 01-28-21	99.91	499,559.03	99.97	499,832.50	273.47	0.1
				499,559.03		499,832.50	273.47	0.1
Certificate of Deposit								
08-03-2020	5,000,000	Intrust 10/2/20 0.140% Due 10-02-20	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
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
08-17-2020	2,000,000	Capitol Federal 10/13/20 0.130% Due 11-13-20	100.00	2,000,000.00	100.00	2,000,000.00	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

Columbia Capital Management, LLC

UNREALIZED GAINS AND LOSSES

City of Lawrence, Kansas

September 30, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
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
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
				95,062,176.35		95,062,176.35	0.00	0.0
Cash and Equivalents								
		Cash		24,974,529.62		24,974,529.62		
		FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		7,368,434.76		7,368,434.76		
				32,342,964.38		32,342,964.38		
TOTAL PORTFOLIO				224,738,470.57		224,636,057.68	-102,412.89	0.0

Columbia Capital Management, LLC

REALIZED GAINS AND LOSSES

City of Lawrence, Kansas

From 09-01-20 Through 09-30-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
09-04-2019	09-01-2020	3,500,000	Intrust 9/1/2020 1.830% Due 09-01-20	3,500,000.00	3,500,000.00	0.00	
07-15-2020	09-09-2020	6,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/09/2020 0.000% Due 09-09-20	5,998,925.00	6,000,000.00	1,075.00	
08-05-2020	09-11-2020	1,000,000	FEDERAL HOME LOAN BANKS BOND 2.875% 09/11/2020 2.875% Due 09-11-20	1,002,705.00	1,000,000.00	-2,705.00	
03-25-2020	09-11-2020	910,000	FEDERAL HOME LN BKS 4.625% Due 09-11-20	928,018.00	910,000.00	-18,018.00	
08-17-2020	09-14-2020	2,000,000	Capitol Federal 9/14/20 0.120% Due 09-14-20	2,000,000.00	2,000,000.00	0.00	
03-17-2020	09-21-2020	5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/21/2020 0.000% Due 09-21-20	4,986,519.44	5,000,000.00	13,480.56	
01-27-2020	09-22-2020	9,091,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/22/2020 0.000% Due 09-22-20	8,999,670.55	9,091,000.00	91,329.45	
04-01-2020	09-28-2020	5,000,000	Intrust 9/28/20 0.250% Due 09-28-20	5,000,000.00	5,000,000.00	0.00	
TOTAL GAINS						105,885.01	0.00
TOTAL LOSSES						-20,723.00	0.00
				32,415,837.99	32,501,000.00	85,162.01	0.00
TOTAL REALIZED GAIN/LOSS			85,162.01				

Columbia Capital Management, LLC

PERFORMANCE REPORT

City of Lawrence

Consolidated

September 30, 2020

Period	Portfolio	90 Day US Treasury Index
Month-to-Date	0.03%	0.01%
Year-to-Date	1.03%	0.52%
Inception-to-Date	6.00%	5.38%

Columbia Capital Management, LLC

PERFORMANCE REPORT - COMPARISON

City of Lawrence

Consolidated

September 30, 2020

Period	Portfolio 2019	Portfolio 2020
Month-to-Date	0.19%	0.03%
Year-to-Date	1.78%	1.03%
Inception-to-Date	4.21%	6.00%

Columbia Capital Management, LLC

MODEL PORTFOLIO TRACKING

City of Lawrence

September 30, 2020

Primary Liquidity

Item	Holding	Value
1	US Bank	23,666,695
2	MIP	17,163
3		
Total		23,683,858
Portfolio Target		15,000,000
	Above Target	**8,683,858**

Capital & Bond

Item	Holding	Value
1	From TDA	45,867,183
2		
3		
Total		45,867,183
Portfolio Target		**65,000,000**
	(Below Target)	**(19,132,817)**

Secondary Liquidity

Item	Holding	Value
1	Cap Fed CDs	12,573,219
2	From TDA	1,259,575
3		
4		
Total		13,832,794
Portfolio Target		10,000,000
	Above Target	**3,832,794**

Income

Item	Holding	Value
1	From TDA	139,500,464
2		
3		
Total		139,500,464
Portfolio Target		n/a

Farmland

Item	Holding	Value
1	Agency Securities	719,976
2	Treasury Securities	499,833
3	Cash	1,290,672
Total		2,510,480
Portfolio Target		n/a

COLUMBIA CAPITAL
MUNICIPAL ADVISORS

Columbia Capital Management, LLC

COLLATERAL PRICING

City of Lawrence

September 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:	23,666,695
									Collateral Sufficient?	**No**

CAPITOL FEDERAL SAVINGS

Item	Collateral		Maturity	Type	CUSIP	Face Value	Market Price	Factor (Mtge Only)	Full Market Value	Type Modifier	Adjusted Market Value
1	FDIC Insurance		n/a	Insurance	n/a	250,000	100.000		250,000	100.0%	250,000
2	FG G15002	Mtge	12/1/2023	Agency	3128MDX73	8,000,000	104.333	0.131	1,095,445	100.0%	1,095,445
3	FN MA0658	Mtge	2/1/2021	Agency	31417YWU7	26,000,000	100.152	0.004	96,351	100.0%	96,351
4	FN AS0324	Mtge	8/1/2023	Agency	3138W9LE8	7,219,362	104.314	0.108	811,091	100.0%	811,091
5	FG J25616	Mtge	9/1/2023	Agency	31307EGZ1	7,000,000	104.333	0.111	807,554	100.0%	807,554
6	FN MA1385	Mtge	3/1/2023	Agency	31418ARF7	8,000,000	103.835	0.099	820,218	100.0%	820,218
7	FN AE3066	Mtge	9/1/2025	Agency	31419DMQ1	16,500,000	105.852	0.050	877,245	100.0%	877,245
8	FNR 2012-129 GD	Mtge	12/25/2027	Agency	3136AAEF8	2,000,000	101.201	0.242	490,822	100.0%	490,822
9	FG E03024	Mtge	1/1/2027	Agency	31294MLD1	10,000,000	104.484	0.208	2,174,063	100.0%	2,174,063
10	FG J23070	Mtge	4/1/2023	Agency	31307BMT4	7,000,000	103.851	0.106	768,458	100.0%	768,458
11	FN AS0324	Mtge	8/1/2023	Agency	3138W9LE8	1,000,000	104.314	0.108	112,349	100.0%	112,349
12	FHS 287 150	Mtge	10/15/2027	Agency	31283AEX4	2,000,000	101.063	0.216	436,433	100.0%	436,433
13	FN AB9171	Mtge	4/1/2028	Agency	31417GFM3	2,500,000	104.590	0.265	692,557	100.0%	692,557
14	FN AL1366	Mtge	2/1/2027	Agency	3138EHQU9	6,000,000	104.473	0.178	1,115,422	100.0%	1,115,422
15	FN AB6818	Mtge	11/1/2022	Agency	31417DSG9	25,156,926	103.799	0.074	1,926,927	100.0%	1,926,927
16	FN AS2870	Mtge	7/1/2029	Agency	3138WCFL2	3,000,000	105.846	0.296	939,259	100.0%	939,259
17	FG J32852	Mtge	10/1/2025	Agency	31307PEZ8	2,132,254	104.537	0.284	632,347	100.0%	632,347
18	FH 1B7739	Mtge	11/1/2040	Agency	3128QP7B2	25,000,000	103.992	0.037	973,929	100.0%	973,929
19	FG J32852	Mtge	10/1/2025	Agency	31307PEZ8	18,000,000	104.537	0.284	5,338,132	100.0%	5,338,132
20	FN AL1366	Mtge	2/1/2027	Agency	3138EHQU9	8,000,000	104.473	0.178	1,487,229	100.0%	1,487,229
21	GNR 2015-115 A	Mtge	1/16/2045	Agency	38379KB80	4,000,000	101.532	0.370	1,502,781	100.0%	1,502,781
22	FN BM3504	Mtge	3/1/2031	Agency	3140J73N3	11,000,000	104.590	0.576	6,624,788	100.0%	6,624,788
23	FN BM3544	Mtge	6/1/2031	Agency	3140J75E1	8,500,000	105.621	0.590	5,296,624	100.0%	5,296,624
24	FN BM3544	Mtge	6/1/2031	Agency	3140J75E1	10,000,000	105.621	0.590	6,231,323	100.0%	6,231,323
25	FG G14989	Mtge	2/1/2024	Agency	3128MDXS7	24,500,000	104.340	0.146	3,738,558	100.0%	3,738,558
26	FH 840234	Mtge	11/1/2045	Agency	31347AHK3	12,000,000	104.191	0.232	2,904,907	100.0%	2,904,907

Columbia Capital Management, LLC

COLLATERAL PRICING

City of Lawrence

September 30, 2020

27	FN BC0144	Mtge	1/1/2046	Agency	3140EUES4	20,991,773	103.377	0.273	5,920,632	100.0%	5,920,632
28	FG J35797	Mtge	12/1/2031	Agency	31307SNN9	5,745,000	104.844	0.544	3,277,141	100.0%	3,277,141
Total											57,342,585

Current Bank Balance:	52,500,000
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	105.408	0.431	6,812,223	100.0%	6,812,223
3	FN CA6064	Mtge	6/1/2050	Agency	3140QDW26	17,000,000	103.193	0.946	16,587,513	100.0%	16,587,513
4	FR RE6051	Mtge	7/1/2050	Agency	3133N3WL4	12,000,000	103.193	0.978	12,109,005	100.0%	12,109,005
5	FHR 4621 HK	Mtge	10/15/2046	Agency	3137BSGH0	15,000,000	103.435	0.445	6,911,391	100.0%	6,911,391
6	FHR 4621 HK	Mtge	10/15/2046	Agency	3137BSGH0	14,655,000	103.435	0.445	6,752,429	100.0%	6,752,429
7	FNR 2017-94 AD	Mtge	11/25/2047	Agency	3136AYXW8	10,000,000	102.228	0.604	6,175,214	100.0%	6,175,214
8	FNR 2017-94 AD	Mtge	11/25/2047	Agency	3136AYXW8	1,500,000	102.228	0.604	926,282	100.0%	926,282
9	FNA 2016-M10 A1	Mtge	7/25/2028	Agency	3136ATW83	9,958,766	101.229	0.153	1,544,078	100.0%	1,544,078
Total											58,068,135

Current Bank Balance:	42,562,176
Collateral Sufficient?	**Yes**

CAPITAL & BOND

Columbia Capital Management, LLC

PORTFOLIO SUMMARY

City of Lawrence, Kansas
Capital and Bond Portfolio

September 30, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est.Annual Income
Fixed Income						
Agency Securities	31,145,000	31,340,001.83	31,310,213.09	68.4	0.8	240,156.25
Municipal Bonds	100,000	101,616.00	100,000.00	0.2	5.0	5,000.00
Treasury Bonds	6,006,000	5,999,647.80	6,003,516.52	13.1	0.0	0.00
	37,251,000	37,441,265.63	37,413,729.61	81.7	0.7	245,156.25
Cash and Equiv.						
Cash and Equivalents	1,035,002	8,393,783.18	8,393,783.18	18.3	0.0	57.96
	1,035,002	8,393,783.18	8,393,783.18	18.3	0.0	57.96
TOTAL PORTFOLIO	38,286,002	45,835,048.81	45,807,512.79	100.0	0.5	245,214.21

Columbia Capital Management, LLC

FIXED INCOME PORTFOLIO

City of Lawrence, Kansas

Capital and Bond Portfolio

September 30, 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											
5,000,000	FED HOME LOAN MTG CORP DISCOUNT NOTE 0% 10/13/2020 0.000% Due 10-13-20	99.95	4,997,687.50	100.00	4,999,900.00	0.00	4,999,900.00	10.9	0.06	0.00	0.04
3,000,000	FED NATIONAL MTG ASSN NOTE M/W CLBL 1.63% 10/30/2020 1.630% Due 10-30-20	100.41	3,012,325.00	100.13	3,003,758.40	20,375.00	3,024,133.40	6.6	0.13	1.63	0.00
1,000,000	FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22	101.49	1,014,925.00	101.80	1,018,011.70	1,450.00	1,019,461.70	2.2	0.16	1.42	1.39
5,000,000	FEDERAL HOME LOAN BANKS BOND .125% 09/30/2021 0.125% Due 09-30-21	100.00	4,999,925.00	100.00	4,999,804.00	0.00	4,999,804.00	10.9	0.13	0.13	1.00
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	100.73	1,480,693.22	1,286.25	1,481,979.47	3.2	0.13	1.74	0.45
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	100.99	1,691,655.86	1,989.06	1,693,644.93	3.7	0.16	2.35	0.45
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	102.95	4,118,052.40	32,083.33	4,150,135.73	9.0	0.15	2.55	1.17

Columbia Capital Management, LLC

FIXED INCOME PORTFOLIO

City of Lawrence, Kansas

Capital and Bond Portfolio

September 30, 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
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	99.97	4,998,687.50	0.00	4,998,687.50	10.9	0.09	0.00	0.29
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	99.99	4,999,650.00	0.00	4,999,650.00	10.9	0.07	0.00	0.10
			31,340,001.83		31,310,213.09	57,183.65	31,367,396.73	68.4	0.11	0.77	0.47
Cash and Equivalents											
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		7,358,780.73		7,358,780.73		7,358,780.73	16.1			
1,035,002	FEDERATED HERMES US TREASURY CASH RESERVES	1.00	1,035,002.45	1.00	1,035,002.45		1,035,002.45	2.3			0.00
			8,393,783.18		8,393,783.18	0.00	8,393,783.18	18.3	0.00	0.00	0.00
Municipal Bonds											
100,000	GARDNER KANS GO BDS 5% 10/01/2020 5.000% Due 10-01-20	101.62	101,616.00	100.00	100,000.00	2,486.11	102,486.11	0.2	4.88	5.00	0.00
			101,616.00		100,000.00	2,486.11	102,486.11	0.2	4.88	5.00	0.00

Columbia Capital Management, LLC

FIXED INCOME PORTFOLIO

City of Lawrence, Kansas

Capital and Bond Portfolio

September 30, 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 Bonds											
6,006,000	UNITED STATES TREAS BILLS 0.000% Due 02-25-21	99.89	5,999,647.80	99.96	6,003,516.52	0.00	6,003,516.52	13.1	0.10	0.00	0.40
			5,999,647.80		6,003,516.52	0.00	6,003,516.52	13.1	0.10	0.00	0.40
			45,835,048.81		45,807,512.78	59,669.76	45,867,182.54	100.0	0.10	0.54	0.38

Columbia Capital Management, LLC

PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Capital and Bond Portfolio

From 08-31-20 to 09-30-20

Portfolio Value on 08-31-20	39,466,631.99
Accrued Interest	86,618.21
Contributions	5,000,000.00
Withdrawals	0.00
Transfers In	7,311,527.45
Transfers Out	-6,000,000.00
Realized Gains	-540.90
Unrealized Gains	-17,257.56
Interest	47,151.80
Dividends	0.00
Change in Accrued Interest	-26,948.45
Portfolio Value on 09-30-20	45,807,512.79
Accrued Interest	59,669.76
Average Capital	38,696,967.79
Total Gain before Fees	2,404.89
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 09-30-20

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	47,490,831.63
Withdrawals	-65,113,487.73
Transfers In	74,595,665.77
Transfers Out	-13,023,600.00
Realized Gains	892,983.05
Unrealized Gains	-27,536.02
Interest	989,276.46
Dividends	3,379.63
Change in Accrued Interest	59,669.76
Portfolio Value on 09-30-20	45,807,512.79
Accrued Interest	59,669.76
Average Capital	31,631,880.61
Total Gain before Fees	1,917,772.87
IRR for 3.50 Years	6.06%

Columbia Capital Management, LLC

FIXED INCOME DISTRIBUTION

City of Lawrence, Kansas

Capital and Bond Portfolio

September 30, 2020

Summary Information

Totals		Weighted Averages	
Par Value	37,251,000	Average Curr. Yld	0.66
Market Value	37,413,729.61	Average Maturity (yrs)	0.47
Total Cost	37,441,265.63	Average Coupon (%)	0.67
Net Gain/Loss	-27,536.02	Average Duration	0.47
Annual Income	245,156.25	Average Moody Rating	Aaa
Number of Issues	11	Average S&P Rating	AA

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	6	16,311,975.59	43.6	1.5	1.497%	0.8
Not Rated	5	21,101,754.02	56.4	0.0	0.024%	0.2

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	5	11,312,171.59	30.2	2.1	2.103%	0.7
AA-	1	100,000.00	0.3	5.0	5.000%	0.0
Not Rated	5	26,001,558.02	69.5	0.0	0.024%	0.4

Columbia Capital Management, LLC

UNREALIZED GAINS AND LOSSES

City of Lawrence, Kansas

Capital and Bond Portfolio

September 30, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
05-12-2020	5,000,000	FED HOME LOAN MTG CORP DISCOUNT NOTE 0% 10/13/2020 0.000% Due 10-13-20	99.95	4,997,687.50	100.00	4,999,900.00	2,212.50	0.0
03-03-2020	3,000,000	FED NATIONAL MTG ASSN NOTE M/W CLBL 1.63% 10/30/2020 1.630% Due 10-30-20	100.41	3,012,325.00	100.13	3,003,758.40	-8,566.60	-0.3
05-05-2020	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	99.99	4,999,650.00	2,691.67	0.1
05-20-2020	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	99.97	4,998,687.50	2,629.15	0.1
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	100.99	1,691,655.86	-13,803.88	-0.8
05-20-2020	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	100.73	1,480,693.22	-8,544.68	-0.6
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	100.00	4,999,804.00	-121.00	0.0

Columbia Capital Management, LLC

UNREALIZED GAINS AND LOSSES

City of Lawrence, Kansas
Capital and Bond Portfolio

September 30, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
08-27-2020	4,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021 2.625% Due 12-10-21	103.19	4,127,425.00	102.95	4,118,052.40	-9,372.60	-0.2
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	101.80	1,018,011.70	3,086.70	0.3
				31,340,001.83		31,310,213.09	-29,788.74	-0.1
Cash and Equivalents								
07-31-2020	1,035,002	FEDERATED HERMES US TREASURY CASH RESERVES	1.00	1,035,002.45	1.00	1,035,002.45	0.00	0.0
				1,035,002.45		1,035,002.45	0.00	0.0
Municipal Bonds								
05-05-2020	100,000	GARDNER KANS GO BDS 5% 10/01/2020 5.000% Due 10-01-20	101.62	101,616.00	100.00	100,000.00	-1,616.00	-1.6
				101,616.00		100,000.00	-1,616.00	-1.6
Treasury Bonds								
05-26-2020	6,006,000	UNITED STATES TREAS BILLS 0.000% Due 02-25-21	99.89	5,999,647.80	99.96	6,003,516.52	3,868.72	0.1
				5,999,647.80		6,003,516.52	3,868.72	0.1

Columbia Capital Management, LLC

UNREALIZED GAINS AND LOSSES

City of Lawrence, Kansas

Capital and Bond Portfolio

September 30, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Cash and Equivalents								
		FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		7,358,780.73		7,358,780.73		
				7,358,780.73		7,358,780.73		
TOTAL PORTFOLIO				45,835,048.81		45,807,512.79	-27,536.02	-0.1

Columbia Capital Management, LLC

REALIZED GAINS AND LOSSES

City of Lawrence, Kansas

Capital and Bond Portfolio

From 09-01-20 Through 09-30-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
08-05-2020	09-11-2020	1,000,000	FEDERAL HOME LOAN BANKS BOND 2.875% 09/11/2020 2.875% Due 09-11-20	1,002,705.00	1,000,000.00	-2,705.00	
03-17-2020	09-21-2020	5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/21/2020 0.000% Due 09-21-20	4,986,519.44	5,000,000.00	13,480.56	
TOTAL GAINS						13,480.56	0.00
TOTAL LOSSES						-2,705.00	0.00
				5,989,224.44	6,000,000.00	10,775.56	0.00
TOTAL REALIZED GAIN/LOSS			10,775.56				

Columbia Capital Management, LLC

INCOME AND EXPENSES

City of Lawrence, Kansas
Capital and Bond Portfolio

From 09-01-20 Through 09-30-20

Ex-Date	Pay-Date	Security		Amount
Agency Securities				
09-11-2020	09-11-2020	FEDERAL HOME LOAN BANKS BOND 09/11/2020 2.875% Due 09-11-20	2.875%	14,375.00
09-14-2020	09-14-2020	FEDERAL HOME LOAN BANKS BOND 03/12/2021 2.375% Due 03-12-21	2.375%	19,890.63
09-14-2020	09-14-2020	FEDERAL HOME LOAN BANKS BOND 03/12/2021 1.750% Due 03-12-21	1.75%	12,862.50
				47,128.13
Cash and Equivalents				
09-30-2020	09-30-2020	FEDERATED HERMES US TREASURY CASH RESERVES		12.67
09-30-2020	09-30-2020	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		11.00
				23.67
NET INCOME				47,151.80

Columbia Capital Management, LLC

CASH LEDGER

City of Lawrence, Kansas
Capital and Bond Portfolio

From 09-01-20 To 09-30-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO					
09-01-2020			Beginning Balance		26.48
09-11-2020	09-11-2020	dp	Interest	FEDERAL HOME LOAN BANKS BOND 2.875% 09/11/2020 2.875% Due 09-11-20	14,375.00
09-11-2020	09-11-2020	dp	Sale	FEDERAL HOME LOAN BANKS BOND 2.875% 09/11/2020 2.875% Due 09-11-20	1,000,000.00
09-14-2020	09-14-2020	dp	Interest	FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021 2.375% Due 03-12-21	19,890.63
09-14-2020	09-14-2020	dp	Interest	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21	12,862.50
09-21-2020	09-21-2020	dp	Sale	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/21/2020 0.000% Due 09-21-20	5,000,000.00
09-23-2020	09-23-2020	to	Withdrawal	from Portfolio	-6,000,000.00
09-28-2020	09-28-2020	li	Addition	to Portfolio	5,000,000.00
09-28-2020	09-30-2020	wd	Purchase	FEDERAL HOME LOAN BANKS BOND .125% 09/30/2021 0.125% Due 09-30-21	-4,999,925.00
09-30-2020	09-30-2020	ti	Addition	to Portfolio	7,311,527.45
09-30-2020	09-30-2020	dp	Interest	FEDERATED HERMES US TREASURY CASH RESERVES	12.67
09-30-2020	09-30-2020	dp	Interest	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	11.00
09-30-2020			Ending Balance		7,358,780.73

INCOME

Columbia Capital Management, LLC

PORTFOLIO SUMMARY

City of Lawrence, Kansas

Income Portfolio

September 30, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est.Annual Income
Fixed Income						
Agency Securities	35,559,000	35,714,033.19	35,647,075.28	25.7	1.8	629,078.75
Treasury Bonds	6,000,000	5,996,047.77	5,997,518.80	4.3	0.0	0.00
Treasury Notes	14,594,000	14,678,004.45	14,667,842.61	10.6	2.1	314,781.25
	56,153,000	56,388,085.41	56,312,436.69	40.5	1.7	943,860.00
Cash and Equiv.						
Cash and Equivalents	0	18.86	18.86	0.0	0.0	0.00
Certificate of Deposit	82,562,176	82,562,176.35	82,562,176.35	59.5	0.6	501,420.21
	82,562,176	82,562,195.21	82,562,195.21	59.5	0.6	501,420.21
TOTAL PORTFOLIO	138,715,176	138,950,280.62	138,874,631.90	100.0	1.0	1,445,280.21

Columbia Capital Management, LLC

FIXED INCOME PORTFOLIO

City of Lawrence, Kansas

Income Portfolio

September 30, 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	100.23	6,037,864.84	30,120.00	6,067,984.84	4.3	0.12	1.50	0.17
6,000,000	FEDERAL FARM CREDIT BOND 1.9% 11/27/2020 1.900% Due 11-27-20	100.26	6,015,325.00	100.27	6,016,443.00	38,950.00	6,055,393.00	4.3	0.17	1.89	0.16
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	100.73	2,518,185.75	2,187.50	2,520,373.25	1.8	0.13	1.74	0.45
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	100.34	2,006,861.20	11,354.17	2,018,215.37	1.4	0.13	1.87	0.20
10,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 10/01/2020 2.625% Due 10-01-20	100.92	10,092,025.00	100.00	10,000,000.00	130,520.83	10,130,520.83	7.2	2.59	2.62	0.00
490,000	FEDERAL HOME LOAN BANKS BOND 3.125% 12/11/2020 3.125% Due 12-11-20	101.44	497,071.20	100.58	492,860.91	4,636.28	497,497.20	0.4	0.16	3.11	0.20
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	99.99	3,499,755.00	0.00	3,499,755.00	2.5	0.07	0.00	0.10

Columbia Capital Management, LLC

FIXED INCOME PORTFOLIO

City of Lawrence, Kansas

Income Portfolio

September 30, 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
2,075,000	FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	100.72	2,089,902.75	100.50	2,085,365.66	2,694.62	2,088,060.28	1.5	0.14	1.37	0.41
2,970,000	FEDERAL NATL MTG ASSN 1.250% Due 05-06-21	100.86	2,995,626.40	100.66	2,989,738.92	14,850.00	3,004,588.92	2.2	0.14	1.24	0.60
			5,085,529.15		5,075,104.58	17,544.62	5,092,649.20	3.7	0.14	1.29	0.52
			35,714,033.19		35,647,075.28	235,313.40	35,882,388.68	25.7	0.82	1.76	0.19
Cash and Equivalents											
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		18.86		18.86		18.86	0.0			
			18.86		18.86	0.00	18.86	0.0	0.00	0.00	0.00
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	95.89	5,000,095.89	3.6	0.14	0.14	1.00
2,000,000	Capitol Federal 10/13/20 0.130% Due 11-13-20	100.00	2,000,000.00	100.00	2,000,000.00	313.42	2,000,313.42	1.4	0.13	0.13	0.12
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	42,320.36	3,542,320.36	2.5	1.66	1.67	0.62
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	4,972.60	5,004,972.60	3.6	0.30	0.30	0.67
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	42,573.77	3,542,573.77	2.5	1.66	1.68	0.69
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	203.01	3,000,203.01	2.2	0.13	0.13	0.71
			6,500,000.00		6,500,000.00	42,776.78	6,542,776.78	4.7	0.96	0.96	0.70
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	28,859.97	2,528,859.97	1.8	1.65	1.67	0.78

Columbia Capital Management, LLC

FIXED INCOME PORTFOLIO

City of Lawrence, Kansas

Income Portfolio

September 30, 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	218.63	3,000,218.63	2.2	0.14	0.14	0.79
			5,500,000.00		5,500,000.00	29,078.60	5,529,078.60	4.0	0.83	0.84	0.78
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	28,688.52	2,528,688.52	1.8	1.66	1.68	0.86
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	89.04	5,000,089.04	3.6	0.13	0.13	0.89
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	95.89	5,000,095.89	3.6	0.14	0.14	0.92
5,000,000	Intrust 10/2/20 0.140% Due 10-02-20	100.00	5,000,000.00	100.00	5,000,000.00	1,112.33	5,001,112.33	3.6	0.14	0.14	0.01
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	1,271.23	5,001,271.23	3.6	0.16	0.16	0.09
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	5,063.01	6,005,063.01	4.3	0.28	0.28	0.38
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	5,424.66	6,005,424.66	4.3	0.30	0.30	0.45
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	88,360.66	8,088,360.66	5.8	1.64	1.65	0.48
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	4,821.92	5,004,821.92	3.6	0.32	0.32	0.54
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	9,224.66	5,009,224.66	3.6	0.37	0.37	0.50
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	18,492.60	2,580,668.95	1.8	1.47	1.48	0.50
			82,562,176.35		82,562,176.35	282,202.18	82,844,378.53	59.5	0.60	0.61	0.56
Treasury Bonds											
2,000,000	UNITED STATES TREAS BILLS 0.000% Due 10-01-20	100.00	1,999,908.33	100.00	2,000,000.00	0.00	2,000,000.00	1.4	0.00	0.00	0.00

Columbia Capital Management, LLC

FIXED INCOME PORTFOLIO

City of Lawrence, Kansas

Income Portfolio

September 30, 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	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	99.90	3,996,139.44	99.94	3,997,518.80	0.00	3,997,518.80	2.9	0.11	0.00	0.56
			5,996,047.77		5,997,518.80	0.00	5,997,518.80	4.3	0.07	0.00	0.37
			5,996,047.77		5,997,518.80	0.00	5,997,518.80	4.3	0.07	0.00	0.37
Treasury Notes											
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	100.59	2,474,468.98	15,459.02	2,489,928.00	1.8	0.16	2.49	0.25
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	100.79	2,480,514.75	6,921.56	2,487,436.31	1.8	0.13	2.23	0.37
4,985,000	UNITED STATES TREASURY NOTES NOTE 1.625% 10/15/2020 1.625% Due 10-15-20	100.01	4,985,523.50	100.06	4,987,906.25	37,183.20	5,025,089.45	3.6	0.20	1.62	0.04
2,463,000	UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021 2.375% Due 04-15-21	101.00	2,487,655.00	101.22	2,493,113.87	26,850.74	2,519,964.61	1.8	0.11	2.35	0.53

Columbia Capital Management, LLC

FIXED INCOME PORTFOLIO

City of Lawrence, Kansas

Income Portfolio

September 30, 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
2,225,000	UNITED STATES TREASURY NOTES NOTE 2.625% 11/15/2020 2.625% Due 11-15-20	100.89	2,244,708.71	100.31	2,231,838.76	21,902.34	2,253,741.10	1.6	0.16	2.62	0.12
			14,678,004.45		14,667,842.61	108,316.86	14,776,159.47	10.6	0.16	2.15	0.23
			138,950,280.62		138,874,631.90	625,832.44	139,500,464.34	100.0	0.59	1.04	0.42

Columbia Capital Management, LLC

PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Income Portfolio

From 08-31-20 to 09-30-20

Portfolio Value on 08-31-20	140,234,568.14
Accrued Interest	600,187.51
Contributions	10,500,000.00
Withdrawals	-21,000,000.00
Transfers In	16,429,367.12
Transfers Out	-7,311,527.45
Realized Gains	465.42
Unrealized Gains	-70,768.07
Interest	92,526.74
Dividends	0.00
Change in Accrued Interest	25,644.93
Portfolio Value on 09-30-20	138,874,631.90
Accrued Interest	625,832.44
Average Capital	149,353,738.52
Total Gain before Fees	47,869.02
IRR for 0.08 Years	0.03%

Columbia Capital Management, LLC

PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Income Portfolio

From 04-01-17 to 09-30-20

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	204,133,059.21
Withdrawals	-115,671,601.83
Transfers In	190,062,888.03
Transfers Out	-146,916,166.49
Realized Gains	1,051,186.94
Unrealized Gains	-75,648.72
Interest	6,290,914.76
Dividends	0.00
Change in Accrued Interest	625,832.44
Portfolio Value on 09-30-20	138,874,631.90
Accrued Interest	625,832.44
Average Capital	107,928,357.62
Total Gain before Fees	7,892,285.42
IRR for 3.50 Years	7.31%

Columbia Capital Management, LLC

FIXED INCOME DISTRIBUTION

City of Lawrence, Kansas

Income Portfolio

September 30, 2020

Summary Information

Totals		Weighted Averages	
Par Value	138,715,176	Average Curr. Yld	1.04
Market Value	138,874,613.04	Average Maturity (yrs)	0.43
Total Cost	138,950,261.76	Average Coupon (%)	1.04
Net Gain/Loss	-75,648.72	Average Duration	0.42
Annual Income	1,445,280.21	Average Moody Rating	Aaa
Number of Issues	35	Average S&P Rating	AA+

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	11	41,740,058.31	30.1	2.1	2.111%	0.2
Not Rated	24	97,134,554.73	69.9	0.6	0.584%	0.5

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	6	27,072,215.70	19.5	2.1	2.085%	0.1
Not Rated	29	111,802,397.34	80.5	0.8	0.791%	0.5

Columbia Capital Management, LLC

UNREALIZED GAINS AND LOSSES

City of Lawrence, Kansas

Income Portfolio

September 30, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
09-05-2019	10,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 10/01/2020 2.625% Due 10-01-20	100.92	10,092,025.00	100.00	10,000,000.00	-92,025.00	-0.9
09-02-2020	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	99.99	3,499,755.00	290.00	0.0
12-03-2019	6,000,000	FEDERAL FARM CREDIT BOND 1.9% 11/27/2020 1.900% Due 11-27-20	100.26	6,015,325.00	100.27	6,016,443.00	1,118.00	0.0
12-03-2019	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	100.23	6,037,864.84	21,912.00	0.4
12-17-2019	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	100.34	2,006,861.20	2,296.20	0.1
12-17-2019	490,000	FEDERAL HOME LOAN BANKS BOND 3.125% 12/11/2020 3.125% Due 12-11-20	101.44	497,071.20	100.58	492,860.91	-4,210.29	-0.8
07-24-2020	2,075,000	FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	100.72	2,089,902.75	100.50	2,085,365.66	-4,537.09	-0.2

Columbia Capital Management, LLC

UNREALIZED GAINS AND LOSSES

City of Lawrence, Kansas

Income Portfolio

September 30, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-30-2019	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	100.73	2,518,185.75	14,085.75	0.6
07-24-2020	2,970,000	FEDERAL NATL MTG ASSN 1.250% Due 05-06-21	100.86	2,995,626.40	100.66	2,989,738.92	-5,887.48	-0.2
				35,714,033.19		35,647,075.28	-66,957.91	-0.2
Treasury Notes								
12-17-2019	4,985,000	UNITED STATES TREASURY NOTES NOTE 1.625% 10/15/2020 1.625% Due 10-15-20	100.01	4,985,523.50	100.06	4,987,906.25	2,382.75	0.0
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	100.31	2,231,838.76	-12,869.95	-0.6
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	100.59	2,474,468.98	-7,273.21	-0.3
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	100.79	2,480,514.75	2,139.70	0.1

Columbia Capital Management, LLC

UNREALIZED GAINS AND LOSSES

City of Lawrence, Kansas

Income Portfolio

September 30, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-30-2019	2,463,000	UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021 2.375% Due 04-15-21	101.00	2,487,655.00	101.22	2,493,113.87	5,458.87	0.2
				14,678,004.45		14,667,842.61	-10,161.84	-0.1
Treasury Bonds								
09-02-2020	2,000,000	UNITED STATES TREAS BILLS 0.000% Due 10-01-20	100.00	1,999,908.33	100.00	2,000,000.00	91.67	0.0
07-24-2020	4,000,000	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	99.90	3,996,139.44	99.94	3,997,518.80	1,379.36	0.0
				5,996,047.77		5,997,518.80	1,471.03	0.0
Certificate of Deposit								
08-03-2020	5,000,000	Intrust 10/2/20 0.140% Due 10-02-20	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
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
08-17-2020	2,000,000	Capitol Federal 10/13/20 0.130% Due 11-13-20	100.00	2,000,000.00	100.00	2,000,000.00	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

Columbia Capital Management, LLC

UNREALIZED GAINS AND LOSSES

City of Lawrence, Kansas

Income Portfolio

September 30, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
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
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
				82,562,176.35		82,562,176.35	0.00	0.0
Cash and Equivalents								
		FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		18.86		18.86		
				18.86		18.86		
TOTAL PORTFOLIO				138,950,280.62		138,874,631.90	-75,648.72	-0.1

Columbia Capital Management, LLC

REALIZED GAINS AND LOSSES

City of Lawrence, Kansas

Income Portfolio

From 09-01-20 Through 09-30-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
09-04-2019	09-01-2020	3,500,000	Intrust 9/1/2020 1.830% Due 09-01-20	3,500,000.00	3,500,000.00	0.00	
07-15-2020	09-09-2020	6,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/09/2020 0.000% Due 09-09-20	5,998,925.00	6,000,000.00	1,075.00	
08-17-2020	09-14-2020	2,000,000	Capitol Federal 9/14/20 0.120% Due 09-14-20	2,000,000.00	2,000,000.00	0.00	
01-27-2020	09-22-2020	9,091,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/22/2020 0.000% Due 09-22-20	8,999,670.55	9,091,000.00	91,329.45	
04-01-2020	09-28-2020	5,000,000	Intrust 9/28/20 0.250% Due 09-28-20	5,000,000.00	5,000,000.00	0.00	
TOTAL GAINS						92,404.45	0.00
TOTAL LOSSES						0.00	0.00
				25,498,595.55	25,591,000.00	92,404.45	0.00
TOTAL REALIZED GAIN/LOSS			92,404.45				

Columbia Capital Management, LLC

INCOME AND EXPENSES

City of Lawrence, Kansas

Income Portfolio

From 09-01-20 Through 09-30-20

Ex-Date	Pay-Date	Security		Amount
Agency Securities				
09-14-2020	09-14-2020	FEDERAL HOME LOAN BANKS BOND 03/12/2021 1.750% Due 03-12-21	1.75%	21,875.00
				21,875.00
Cash and Equivalents				
09-30-2020	09-30-2020	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		18.86
				18.86
Certificate of Deposit				
09-01-2020	09-01-2020	Intrust 9/1/2020 1.830% Due 09-01-20		64,280.62
09-14-2020	09-14-2020	Capitol Federal 9/14/20 0.120% Due 09-14-20		184.11
09-28-2020	09-28-2020	Intrust 9/28/20 0.250% Due 09-28-20		6,168.15
				70,632.88
NET INCOME				92,526.74

Columbia Capital Management, LLC

CASH LEDGER

City of Lawrence, Kansas

Income Portfolio

From 09-01-20 To 09-30-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO					
09-01-2020			Beginning Balance		2,198,025.78
09-01-2020	09-01-2020	li	Addition	to Portfolio	3,500,000.00
09-01-2020	09-01-2020	dp	Sale	Intrust 9/1/2020 1.830% Due 09-01-20	3,500,000.00
09-01-2020	09-01-2020	dp	Accrued Interest	Intrust 9/1/2020 1.830% Due 09-01-20	64,280.62
09-01-2020	09-01-2020	ti	Addition	to Portfolio	10,429,367.12
09-02-2020	09-03-2020	wd	Purchase	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 11/06/2020 0.000% Due 11-06-20	-3,499,465.00
09-02-2020	09-03-2020	wd	Purchase	UNITED STATES TREAS BILLS 0.000% Due 10-01-20	-1,999,908.33
09-09-2020	09-09-2020	dp	Sale	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/09/2020 0.000% Due 09-09-20	6,000,000.00
09-11-2020	09-11-2020	lo	Withdrawal	from Portfolio	-6,000,000.00
09-11-2020	09-11-2020	wd	Purchase	Capitol Federal 6/15/21 0.130% Due 06-15-21	-3,000,000.00
09-11-2020	09-11-2020	wd	Purchase	Capitol Federal 7/15/21 0.140% Due 07-15-21	-3,000,000.00
09-14-2020	09-14-2020	dp	Interest	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21	21,875.00
09-14-2020	09-14-2020	dp	Sale	Capitol Federal 9/14/20 0.120% Due 09-14-20	2,000,000.00
09-14-2020	09-14-2020	dp	Accrued Interest	Capitol Federal 9/14/20 0.120% Due 09-14-20	184.11

Columbia Capital Management, LLC

CASH LEDGER

City of Lawrence, Kansas

Income Portfolio

From 09-01-20 To 09-30-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
09-22-2020	09-22-2020	dp	Sale	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/22/2020 0.000% Due 09-22-20	9,091,000.00
09-23-2020	09-23-2020	ti	Addition	to Portfolio	6,000,000.00
09-25-2020	09-25-2020	lo	Withdrawal	from Portfolio	-15,000,000.00
09-25-2020	09-25-2020	wd	Purchase	Capitol Federal 8/21/21 0.130% Due 08-21-21	-5,000,000.00
09-25-2020	09-25-2020	wd	Purchase	Capitol Federal 9/1/21 0.140% Due 09-01-21	-5,000,000.00
09-25-2020	09-25-2020	wd	Purchase	Capitol Federal 10/1/21 0.140% Due 10-01-21	-5,000,000.00
09-28-2020	09-28-2020	dp	Sale	Intrust 9/28/20 0.250% Due 09-28-20	5,000,000.00
09-28-2020	09-28-2020	dp	Accrued Interest	Intrust 9/28/20 0.250% Due 09-28-20	6,168.15
09-30-2020	09-30-2020	li	Addition	to Portfolio	7,000,000.00
09-30-2020	09-30-2020	to	Withdrawal	from Portfolio	-7,311,527.45
09-30-2020	09-30-2020	dp	Interest	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	18.86
09-30-2020			Ending Balance		18.86

SECONDARY LIQUIDITY

Columbia Capital Management, LLC

PORTFOLIO SUMMARY

City of Lawrence, Kansas

Secondary

September 30, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est.Annual Income
Fixed Income						
Treasury Bonds	1,250,000	1,249,747.92	1,249,939.75	9.1	0.0	0.00
	1,250,000	1,249,747.92	1,249,939.75	9.1	0.0	0.00
Cash and Equiv.						
Cash and Equivalents	0	9,635.17	9,635.17	0.1	0.0	0.00
Certificate of Deposit	12,500,000	12,500,000.00	12,500,000.00	90.8	0.8	100,500.00
	12,500,000	12,509,635.17	12,509,635.17	90.9	0.8	100,500.00
TOTAL PORTFOLIO	13,750,000	13,759,383.09	13,759,574.92	100.0	0.7	100,500.00

Columbia Capital Management, LLC

FIXED INCOME PORTFOLIO

City of Lawrence, Kansas

Secondary

September 30, 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		9,635.17		9,635.17		9,635.17	0.1			
			9,635.17		9,635.17	0.00	9,635.17	0.1	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	68,670.77	5,068,670.77	36.3	1.66	1.67	0.29
2,500,000	Capitol Federal 5/7/21 0.400% Due 05-07-21	100.00	2,500,000.00	100.00	2,500,000.00	3,972.60	2,503,972.60	18.2	0.40	0.40	0.60
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	575.34	5,000,575.34	36.3	0.14	0.14	0.92
			12,500,000.00		12,500,000.00	73,218.71	12,573,218.71	90.8	0.80	0.80	0.60
Treasury Bonds											
1,250,000	UNITED STATES TREAS BILLS 0.000% Due 10-22-20	99.98	1,249,747.92	100.00	1,249,939.75	0.00	1,249,939.75	9.1	0.08	0.00	0.06
			1,249,747.92		1,249,939.75	0.00	1,249,939.75	9.1	0.08	0.00	0.06
			13,759,383.09		13,759,574.92	73,218.71	13,832,793.63	100.0	0.73	0.73	0.55

Columbia Capital Management, LLC

PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Secondary

From 08-31-20 to 09-30-20

Portfolio Value on 08-31-20	13,759,462.34
Accrued Interest	64,977.19
Contributions	0.00
Withdrawals	0.00
Realized Gains	0.00
Unrealized Gains	112.50
Interest	0.08
Dividends	0.00
Change in Accrued Interest	8,241.52
Portfolio Value on 09-30-20	13,759,574.92
Accrued Interest	73,218.71
Average Capital	13,824,439.53
Total Gain before Fees	8,354.10
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 09-30-20

Portfolio Value on 04-01-17	20,000,000.00
Accrued Interest	178,506.85
Contributions	4,956,903.82
Withdrawals	-3,805,894.93
Transfers In	16,383,791.78
Transfers Out	-24,616,431.79
Realized Gains	31,109.95
Unrealized Gains	191.83
Interest	809,904.26
Dividends	0.00
Change in Accrued Interest	-105,288.14
Portfolio Value on 09-30-20	13,759,574.92
Accrued Interest	73,218.71
Average Capital	13,339,734.01
Total Gain before Fees	735,917.90
IRR for 3.50 Years	5.52%

Columbia Capital Management, LLC

FIXED INCOME DISTRIBUTION

City of Lawrence, Kansas

Secondary

September 30, 2020

Summary Information

Totals		Weighted Averages	
Par Value	13,750,000	Average Curr. Yld	0.73
Market Value	13,749,939.75	Average Maturity (yrs)	0.55
Total Cost	13,749,747.92	Average Coupon (%)	0.73
Net Gain/Loss	191.83	Average Duration	0.55
Annual Income	100,500.00	Average Moody Rating	NR
Number of Issues	4	Average S&P Rating	NR

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	4	13,749,939.75	100.0	0.7	0.731%	0.6

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	4	13,749,939.75	100.0	0.7	0.731%	0.6

Columbia Capital Management, LLC

UNREALIZED GAINS AND LOSSES

City of Lawrence, Kansas

Secondary

September 30, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Treasury Bonds								
07-29-2020	1,250,000	UNITED STATES TREAS BILLS 0.000% Due 10-22-20	99.98	1,249,747.92	100.00	1,249,939.75	191.83	0.0
				1,249,747.92		1,249,939.75	191.83	0.0
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		9,635.17		9,635.17		
				9,635.17		9,635.17		
TOTAL PORTFOLIO				13,759,383.09		13,759,574.92	191.83	0.0

Columbia Capital Management, LLC

REALIZED GAINS AND LOSSES

City of Lawrence, Kansas

Secondary

From 09-01-20 Through 09-30-20

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

Secondary

From 09-01-20 Through 09-30-20

Ex-Date	Pay-Date	Security	Amount
Cash and Equivalents			
09-30-2020	09-30-2020	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	0.08
			0.08
NET INCOME			0.08

Columbia Capital Management, LLC

CASH LEDGER

City of Lawrence, Kansas

Secondary

From 09-01-20 To 09-30-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO					
09-01-2020			Beginning Balance		9,635.09
09-30-2020	09-30-2020	dp	Interest	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	0.08
09-30-2020			Ending Balance		9,635.17

OUTSIDE ACCOUNTS

Columbia Capital Management, LLC

PORTFOLIO SUMMARY

City of Lawrence, Kansas

Outside

September 30, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est.Annual Income
Cash and Equiv.						
Cash and Equivalents	0	23,683,857.92	23,683,857.92	100.0	0.0	0.00
	0	23,683,857.92	23,683,857.92	100.0	0.0	0.00
TOTAL PORTFOLIO	0	23,683,857.92	23,683,857.92	100.0	0.0	0.00

Columbia Capital Management, LLC

FIXED INCOME PORTFOLIO

City of Lawrence, Kansas

Outside

September 30, 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											
	Cash		23,683,857.92		23,683,857.92		23,683,857.92	100.0			
			23,683,857.92		23,683,857.92	0.00	23,683,857.92	100.0	0.00	0.00	0.00
			23,683,857.92		23,683,857.92	0.00	23,683,857.92	100.0	0.00	0.00	0.00

Columbia Capital Management, LLC

PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Outside

From 08-31-20 to 09-30-20

Portfolio Value on 08-31-20	19,784,918.98
Contributions	0.00
Withdrawals	0.00
Transfers In	3,899,432.25
Transfers Out	-9,148.47
Realized Gains	0.00
Unrealized Gains	0.00
Interest	8,655.16
Dividends	0.00
Portfolio Value on 09-30-20	23,683,857.92
Average Capital	19,914,272.40
Total Gain before Fees	8,655.16
IRR for 0.08 Years	0.04%

Columbia Capital Management, LLC

PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Outside

From 04-01-17 to 09-30-20

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	-181,184,605.76
Realized Gains	0.00
Unrealized Gains	0.00
Interest	886,796.74
Dividends	0.00
Change in Accrued Interest	-192,304.84
Portfolio Value on 09-30-20	23,683,857.92
Accrued Interest	0.00
Average Capital	33,599,323.44
Total Gain before Fees	694,491.90
IRR for 3.50 Years	2.07%

Columbia Capital Management, LLC

FIXED INCOME DISTRIBUTION

City of Lawrence, Kansas

Outside

September 30, 2020

Summary Information

Totals	
Par Value	0
Market Value	0.00
Total Cost	0.00
Net Gain/Loss	0.00
Annual Income	0.00
Number of Issues	0

Weighted Averages	
Average Curr. Yld	0.00
Average Maturity (yrs)	0.00
Average Coupon (%)	0.00
Average Duration	0.00
Average Moody Rating	NR
Average S&P Rating	NR

Columbia Capital Management, LLC

UNREALIZED GAINS AND LOSSES

City of Lawrence, Kansas

Outside

September 30, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Cash and Equivalents								
		Cash		23,683,857.92		23,683,857.92		
				23,683,857.92		23,683,857.92		
TOTAL PORTFOLIO				23,683,857.92		23,683,857.92	0.00	0.0

Columbia Capital Management, LLC

REALIZED GAINS AND LOSSES

City of Lawrence, Kansas

Outside

From 09-01-20 Through 09-30-20

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 09-01-20 Through 09-30-20

Ex-Date	Pay-Date	Security	Amount
Cash and Equivalents			
09-30-2020	09-30-2020	Cash	152.10
09-30-2020	09-30-2020	Cash	8,503.06
			8,655.16
NET INCOME			8,655.16

Columbia Capital Management, LLC

CASH LEDGER

City of Lawrence, Kansas

Outside

From 09-01-20 To 09-30-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount

No transactions were found!

FARMLAND ESCROW

Columbia Capital Management, LLC

PORTFOLIO SUMMARY

City of Lawrence, Kansas

Farmland Escrow

September 30, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est.Annual Income
Fixed Income						
Agency Securities	720,000	719,669.40	719,975.95	28.7	0.0	0.00
	720,000	719,669.40	719,975.95	28.7	0.0	0.00
Cash and Equiv.						
Cash and Equivalents	0	1,290,671.70	1,290,671.70	51.4	0.0	0.00
Treasury Bills	500,000	499,559.03	499,832.50	19.9	0.0	0.00
	500,000	1,790,230.73	1,790,504.20	71.3	0.0	0.00
TOTAL PORTFOLIO	1,220,000	2,509,900.13	2,510,480.15	100.0	0.0	0.00

Columbia Capital Management, LLC

FIXED INCOME PORTFOLIO

City of Lawrence, Kansas

Farmland Escrow

September 30, 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											
720,000	FED HOME LOAN MTG CORP DISCOUNT NOTE 0% 10/21/2020 0.000% Due 10-21-20	99.95	719,669.40	100.00	719,975.95	0.00	719,975.95	28.7	0.06	0.00	0.06
			719,669.40		719,975.95	0.00	719,975.95	28.7	0.06	0.00	0.06
Cash and Equivalents											
	Cash		1,290,671.70		1,290,671.70		1,290,671.70	51.4			
			1,290,671.70		1,290,671.70	0.00	1,290,671.70	51.4	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	99.97	499,832.50	0.00	499,832.50	19.9	0.10	0.00	0.33
			499,559.03		499,832.50	0.00	499,832.50	19.9	0.10	0.00	0.33
			2,509,900.13		2,510,480.15	0.00	2,510,480.15	100.0	0.04	0.00	0.08

Columbia Capital Management, LLC

PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Farmland Escrow

From 08-31-20 to 09-30-20

Portfolio Value on 08-31-20	2,490,417.77
Accrued Interest	19,874.65
Contributions	0.00
Withdrawals	0.00
Realized Gains	-1,107.32
Unrealized Gains	125.95
Interest	21,043.75
Dividends	0.00
Change in Accrued Interest	-19,874.65
Portfolio Value on 09-30-20	2,510,480.15
Accrued Interest	0.00
Average Capital	2,510,292.43
Total Gain before Fees	187.72
IRR for 0.08 Years	0.01%

Columbia Capital Management, LLC

PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Farmland Escrow

From 04-01-17 to 09-30-20

Portfolio Value on 04-01-17	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	580.02
Interest	169,449.85
Dividends	0.00
Portfolio Value on 09-30-20	2,510,480.15
Average Capital	3,407,662.40
Total Gain before Fees	203,287.27
IRR for 3.50 Years	5.97%

Columbia Capital Management, LLC

FIXED INCOME DISTRIBUTION

City of Lawrence, Kansas

Farmland Escrow

September 30, 2020

Summary Information

Totals		Weighted Averages	
Par Value	1,220,000	Average Curr. Yld	0.00
Market Value	1,219,808.45	Average Maturity (yrs)	0.17
Total Cost	1,219,228.43	Average Coupon (%)	0.00
Net Gain/Loss	580.02	Average Duration	0.17
Annual Income	0.00	Average Moody Rating	NR
Number of Issues	2	Average S&P Rating	NR

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	2	1,219,808.45	100.0	0.0	0.000%	0.2

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	2	1,219,808.45	100.0	0.0	0.000%	0.2

Columbia Capital Management, LLC

UNREALIZED GAINS AND LOSSES

City of Lawrence, Kansas

Farmland Escrow

September 30, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
06-29-2020	720,000	FED HOME LOAN MTG CORP DISCOUNT NOTE 0% 10/21/2020 0.000% Due 10-21-20	99.95	719,669.40	100.00	719,975.95	306.55	0.0
				719,669.40		719,975.95	306.55	0.0
Treasury Bills								
05-19-2020	500,000	UNITED STATES TREAS BILLS 0.000% Due 01-28-21	99.91	499,559.03	99.97	499,832.50	273.47	0.1
				499,559.03		499,832.50	273.47	0.1
Cash and Equivalents								
		Cash		1,290,671.70		1,290,671.70		
				1,290,671.70		1,290,671.70		
TOTAL PORTFOLIO				2,509,900.13		2,510,480.15	580.02	0.0

Columbia Capital Management, LLC

REALIZED GAINS AND LOSSES

City of Lawrence, Kansas

Farmland Escrow

From 09-01-20 Through 09-30-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
03-25-2020	09-11-2020	910,000	FEDERAL HOME LN BKS 4.625% Due 09-11-20	928,018.00	910,000.00	-18,018.00	
TOTAL GAINS						0.00	0.00
TOTAL LOSSES						-18,018.00	0.00
				928,018.00	910,000.00	-18,018.00	0.00
TOTAL REALIZED GAIN/LOSS			-18,018.00				

Columbia Capital Management, LLC

INCOME AND EXPENSES

City of Lawrence, Kansas

Farmland Escrow

From 09-01-20 Through 09-30-20

Ex-Date	Pay-Date	Security	Amount
Agency Securities			
09-11-2020	09-11-2020	FEDERAL HOME LN BKS 4.625% Due 09-11-20	21,043.75
			21,043.75
NET INCOME			21,043.75

Columbia Capital Management, LLC

CASH LEDGER

City of Lawrence, Kansas

Farmland Escrow

From 09-01-20 To 09-30-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount

No transactions were found!