



City of Lawrence

December 2021
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
December 31, 2021

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	93,858,000	94,126,218.06	93,606,566.23	34.5	0.5	472,438.75
Municipal Bonds	4,105,000	4,164,089.95	4,131,670.85	1.5	1.0	41,716.50
Treasury Notes	54,327,000	54,853,482.32	54,767,809.47	20.2	1.5	845,097.50
	152,290,000	153,143,790.33	152,506,046.55	56.3	0.9	1,359,252.75
Cash and Equiv.						
Cash and Equivalents	5,184,154	27,697,905.59	27,697,905.59	10.2	0.0	0.00
Certificate of Deposit	69,431,000	69,431,000.00	69,431,000.00	25.6	0.1	49,767.30
Treasury Bills	21,418,000	21,410,718.50	21,409,009.89	7.9	0.0	0.00
	96,033,154	118,539,624.09	118,537,915.48	43.7	0.0	49,767.30
TOTAL PORTFOLIO	248,323,154	271,683,414.42	271,043,962.04	100.0	0.5	1,409,020.05

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
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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											
543,000	FED HOME LOAN MTG CORP FHLMC REFERENCE NOT 2.375% 01/13/2022 2.375% Due 01-13-22	101.10	548,970.29	100.06	543,352.38	6,018.25	549,370.63	0.2	0.39	2.37	0.04
1,700,000	FED HOME LOAN MTG CORP FHLMC REFERENCE NOTE .375% 04/20/2023 0.375% Due 04-20-23	100.32	1,705,482.00	99.78	1,696,201.21	1,257.29	1,697,458.51	0.6	0.55	0.38	1.30
500,000	FED HOME LOAN MTG CORP NOTE M/W CLBL .4% 06/30/2023 0.400% Due 06-30-23	100.05	500,260.00	100.17	500,872.09	0.00	500,872.09	0.2	0.28	0.40	0.02
625,000	FEDERAL FARM CR BKS 0.260% Due 06-22-22	100.09	625,541.25	100.07	625,456.66	40.62	625,497.28	0.2	0.11	0.26	0.48
1,200,000	FEDERAL FARM CREDIT BOND .1% 11/23/2022 0.100% Due 11-23-22	100.00	1,199,950.60	99.98	1,199,792.18	126.67	1,199,918.85	0.4	0.12	0.10	0.90
3,000,000	FEDERAL FARM CREDIT BOND .2% 06/26/2023 0.200% Due 06-26-23	99.99	2,999,629.00	99.79	2,993,845.08	83.33	2,993,928.41	1.1	0.34	0.20	1.48
3,000,000	FEDERAL FARM CREDIT BOND .12% 11/29/2022 0.120% Due 11-29-22	99.98	2,999,515.00	99.99	2,999,834.31	320.00	3,000,154.31	1.1	0.13	0.12	0.91

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3,000,000	FEDERAL FARM CREDIT BOND .16% 10/13/2022 0.160% Due 10-13-22	100.06	3,001,765.00	99.95	2,998,377.00	1,040.00	2,999,417.00	1.1	0.23	0.16	0.78
5,000,000	FEDERAL FARM CREDIT BOND .17% 03/23/2023 0.170% Due 03-23-23	99.98	4,999,125.00	99.90	4,994,978.45	2,313.89	4,997,292.34	1.8	0.25	0.17	1.23
3,000,000	FEDERAL FARM CREDIT BOND .22% 09/22/2023 0.220% Due 09-22-23	99.92	2,997,475.00	99.66	2,989,856.31	1,815.00	2,991,671.31	1.1	0.42	0.22	1.72
3,000,000	FEDERAL FARM CREDIT BOND .125% 03/09/2023 0.125% Due 03-09-23	99.99	2,999,662.00	99.60	2,987,947.05	1,166.67	2,989,113.72	1.1	0.46	0.13	1.19
1,000,000	FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22	101.49	1,014,925.00	100.19	1,001,919.25	5,115.28	1,007,034.53	0.4	0.14	1.45	0.15
1,200,000	FEDERAL FARM CREDIT BOND 2.28% 03/28/2022 2.280% Due 03-28-22	102.23	1,226,809.00	100.50	1,205,983.69	7,068.00	1,213,051.69	0.4	0.21	2.27	0.24
2,500,000	FEDERAL FARM CREDIT BOND M/W CLBL .2% 06/15/2023 0.200% Due 06-15-23	100.00	2,500,025.00	99.66	2,491,561.12	222.22	2,491,783.35	0.9	0.43	0.20	1.45
2,500,000	FEDERAL FARM CREDIT BOND M/W CLBL .08% 05/09/2022 0.080% Due 05-09-22	99.97	2,499,257.50	99.95	2,498,810.55	288.89	2,499,099.44	0.9	0.21	0.08	0.36

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6,000,000	FEDERAL FARM CREDIT BOND M/W CLBL .11% 03/01/2023 0.110% Due 03-01-23	99.91	5,994,350.00	99.70	5,982,112.98	2,200.00	5,984,312.98	2.2	0.37	0.11	1.17
1,000,000	FEDERAL FARM CREDIT BOND M/W CLBL .12% 01/12/2023 0.120% Due 01-12-23	99.86	998,605.00	99.74	997,352.46	263.33	997,615.79	0.4	0.38	0.12	1.03
3,000,000	FEDERAL FARM CREDIT BOND M/W CLBL .12% 09/22/2022 0.120% Due 09-22-22	100.00	3,000,025.00	99.90	2,997,086.76	990.00	2,998,076.76	1.1	0.25	0.12	0.73
1,000,000	FEDERAL FARM CREDIT BOND M/W CLBL .27% 04/05/2024 0.270% Due 04-05-24	99.86	998,615.00	98.67	986,686.76	645.00	987,331.76	0.4	0.86	0.27	2.25
5,000,000	FEDERAL FARM CREDIT BOND M/W CLBL .31% 12/29/2023 0.310% Due 12-29-23	99.95	4,997,525.00	99.32	4,966,163.10	86.11	4,966,249.21	1.8	0.65	0.31	1.99
1,000,000	FEDERAL FARM CREDIT BOND M/W CLBL .66% 12/13/2023 0.660% Due 12-13-23	99.91	999,085.00	99.72	997,194.00	330.00	997,524.00	0.4	0.80	0.66	1.94

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2,000,000	FEDERAL FARM CREDIT BOND M/W CLBL .74% 06/30/2025 0.740% Due 06-30-25	100.00	2,000,025.00	98.41	1,968,157.56	0.00	1,968,157.56	0.7	1.21	0.75	3.44
670,000	FEDERAL HOME LOAN BANKS 0.050% Due 03-14-22	100.00	670,025.00	99.95	669,697.37	99.57	669,796.94	0.2	0.27	0.05	0.21
5,000,000	FEDERAL HOME LOAN BANKS BOND 2% 09/09/2022 2.000% Due 09-09-22	103.32	5,165,825.00	101.20	5,060,187.90	31,111.11	5,091,299.01	1.9	0.25	1.98	0.69
4,000,000	FEDERAL HOME LOAN BANKS BOND .125% 08/12/2022 0.125% Due 08-12-22	100.03	4,001,025.00	99.92	3,996,819.08	1,930.56	3,998,749.64	1.5	0.25	0.13	0.62
2,905,000	FEDERAL HOME LOAN BANKS BOND 2.25% 09/09/2022 2.250% Due 09-09-22	102.19	2,968,522.49	101.34	2,944,017.69	20,335.00	2,964,352.69	1.1	0.30	2.22	0.69
560,000	FEDERAL HOME LOAN BANKS BOND 2.375% 06/10/2022 2.375% Due 06-10-22	101.69	569,466.80	100.98	565,497.48	775.83	566,273.31	0.2	0.15	2.35	0.44
2,700,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .4% 08/29/2024 0.400% Due 08-29-24	99.75	2,693,275.00	99.01	2,673,386.72	60.00	2,673,446.72	1.0	0.77	0.40	2.64
2,000,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .6% 03/28/2025 0.600% Due 03-28-25	100.00	2,000,025.00	98.47	1,969,380.24	3,100.00	1,972,480.24	0.7	1.08	0.61	3.20

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2,500,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .6% 12/30/2024 0.600% Due 12-30-24	100.00	2,500,025.00	99.14	2,478,543.75	0.00	2,478,543.75	0.9	0.89	0.61	2.96
1,000,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .27% 03/28/2024 0.270% Due 03-28-24	99.86	998,625.00	98.84	988,428.09	697.50	989,125.59	0.4	0.79	0.27	2.23
875,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .35% 04/23/2024 0.350% Due 04-23-24	99.99	874,937.50	99.23	868,289.83	68.06	868,357.89	0.3	0.68	0.35	2.30
2,500,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .43% 06/17/2024 0.430% Due 06-17-24	100.00	2,500,025.00	99.28	2,482,098.90	418.06	2,482,516.96	0.9	0.72	0.43	2.44
2,500,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .52% 09/30/2024 0.520% Due 09-30-24	100.00	2,500,025.00	98.88	2,472,122.67	3,250.00	2,475,372.67	0.9	0.93	0.53	2.72
1,000,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .71% 07/29/2024 0.710% Due 07-29-24	100.00	1,000,025.00	99.56	995,563.59	1,222.78	996,786.37	0.4	0.88	0.71	2.55

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3,000,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .72% 12/29/2023 0.720% Due 12-29-23	100.00	3,000,025.00	99.91	2,997,182.22	120.00	2,997,302.22	1.1	0.77	0.72	1.98
2,500,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .375% 03/15/2024 0.375% Due 03-15-24	100.00	2,500,025.00	98.78	2,469,479.77	2,760.42	2,472,240.19	0.9	0.93	0.38	2.19
2,830,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .875% 01/28/2025 0.875% Due 01-28-25	100.00	2,830,025.00	99.12	2,805,096.85	4,333.44	2,809,430.29	1.0	1.17	0.88	3.02
5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 02/18/2022 0.000% Due 02-18-22	99.99	4,999,730.56	100.00	4,999,872.25	0.00	4,999,872.25	1.8	0.02	0.00	0.13
1,200,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 06/17/2022 0.000% Due 06-17-22	99.94	1,199,297.07	99.91	1,198,956.44	0.00	1,198,956.44	0.4	0.19	0.00	0.46
350,000	FEDERAL NATL MTG ASSN 0.310% Due 11-16-23	99.62	348,667.00	99.54	348,404.40	135.62	348,540.03	0.1	0.55	0.31	1.87
			94,126,218.06		93,606,566.23	101,808.49	93,708,374.72	34.5	0.48	0.50	1.43
Cash and Equivalents											
	Cash		22,236,529.15		22,236,529.15		22,236,529.15	8.2			

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	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		277,222.81		277,222.81		277,222.81	0.1			
5,184,154	SCHWAB FUNDS US TREASURY INVESTOR	1.00	5,184,153.63	1.00	5,184,153.63		5,184,153.63	1.9			0.00
			<u>27,697,905.59</u>		<u>27,697,905.59</u>	<u>0.00</u>	<u>27,697,905.59</u>	<u>10.2</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
Certificate of Deposit											
2,500,000	Capitol Federal 2/1/22 0.070% Due 02-01-22	100.00	2,500,000.00	100.00	2,500,000.00	584.93	2,500,584.93	0.9	0.07	0.07	0.09
5,000,000	Capitol Federal 3/20/2022 0.090% Due 03-20-22	100.00	5,000,000.00	100.00	5,000,000.00	887.67	5,000,887.67	1.8	0.09	0.09	0.22
5,000,000	Capitol Federal 4/1/22 0.070% Due 04-01-22	100.00	5,000,000.00	100.00	5,000,000.00	2,042.47	5,002,042.47	1.8	0.07	0.07	0.25
2,500,000	Capitol Federal 4/1/22 0.090% Due 04-01-22	100.00	2,500,000.00	100.00	2,500,000.00	1,017.12	2,501,017.12	0.9	0.09	0.09	0.25
2,500,000	Capitol Federal 4/1/22 0.070% Due 04-01-22	100.00	2,500,000.00	100.00	2,500,000.00	580.14	2,500,580.14	0.9	0.07	0.07	0.25
			<u>10,000,000.00</u>		<u>10,000,000.00</u>	<u>3,639.73</u>	<u>10,003,639.73</u>	<u>3.7</u>	<u>0.07</u>	<u>0.07</u>	<u>0.25</u>
2,000,000	Capitol Federal 4/5/22 0.080% Due 04-05-22	100.00	2,000,000.00	100.00	2,000,000.00	1,183.56	2,001,183.56	0.7	0.08	0.08	0.26
2,500,000	Capitol Federal 5/15/22 0.070% Due 05-15-22	100.00	2,500,000.00	100.00	2,500,000.00	575.34	2,500,575.34	0.9	0.07	0.07	0.37
2,500,000	Capitol Federal 6/15/22 0.080% Due 06-15-22	100.00	2,500,000.00	100.00	2,500,000.00	657.53	2,500,657.53	0.9	0.08	0.08	0.45
2,500,000	Capitol Federal 7/15/22 0.090% Due 07-15-22	100.00	2,500,000.00	100.00	2,500,000.00	739.73	2,500,739.73	0.9	0.09	0.09	0.54
2,000,000	Capitol Federal 7/29/22 0.100% Due 07-29-22	100.00	2,000,000.00	100.00	2,000,000.00	98.63	2,000,098.63	0.7	0.10	0.10	0.57
2,500,000	Capitol Federal 7/29/22 0.090% Due 07-29-22	100.00	2,500,000.00	100.00	2,500,000.00	369.86	2,500,369.86	0.9	0.09	0.09	0.57
			<u>4,500,000.00</u>		<u>4,500,000.00</u>	<u>468.49</u>	<u>4,500,468.49</u>	<u>1.7</u>	<u>0.09</u>	<u>0.09</u>	<u>0.57</u>

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5,000,000	Capitol Federal 8/1/22 0.080% Due 08-01-22	100.00	5,000,000.00	100.00	5,000,000.00	2,224.66	5,002,224.66	1.8	0.08	0.08	0.58
2,500,000	Capitol Federal 8/1/22 0.090% Due 08-01-22	100.00	2,500,000.00	100.00	2,500,000.00	745.89	2,500,745.89	0.9	0.09	0.09	0.58
			7,500,000.00		7,500,000.00	2,970.55	7,502,970.55	2.8	0.08	0.08	0.58
2,500,000	Capitol Federal 8/15/22 0.090% Due 08-15-22	100.00	2,500,000.00	100.00	2,500,000.00	739.73	2,500,739.73	0.9	0.09	0.09	0.62
3,000,000	Capitol Federal 9/1/22 0.090% Due 09-01-22	100.00	3,000,000.00	100.00	3,000,000.00	1,501.64	3,001,501.64	1.1	0.09	0.09	0.67
3,000,000	Capitol Federal 9/29/22 0.090% Due 09-29-22	100.00	3,000,000.00	100.00	3,000,000.00	436.44	3,000,436.44	1.1	0.09	0.09	0.74
3,000,000	Commerce 1/5/22 0.070% Due 01-05-22	100.00	3,000,000.00	100.00	3,000,000.00	1,553.42	3,001,553.42	1.1	0.07	0.07	0.01
2,970,000	Commerce 2/7/22 0.070% Due 02-07-22	100.00	2,970,000.00	100.00	2,970,000.00	1,355.62	2,971,355.62	1.1	0.07	0.07	0.10
5,000,000	Commerce 3/25/2022 0.020% Due 03-25-22	100.00	5,000,000.00	100.00	5,000,000.00	249.32	5,000,249.32	1.8	0.02	0.02	0.23
2,000,000	Commerce 3/29/22 0.070% Due 03-29-22	100.00	2,000,000.00	100.00	2,000,000.00	1,062.47	2,001,062.47	0.7	0.07	0.07	0.24
4,000,000	Commerce 3/30/22 0.030% Due 03-30-22	100.00	4,000,000.00	100.00	4,000,000.00	299.18	4,000,299.18	1.5	0.03	0.03	0.24
2,461,000	Commerce 3/31/22 0.030% Due 03-31-22	100.00	2,461,000.00	100.00	2,461,000.00	277.12	2,461,277.12	0.9	0.03	0.03	0.25
2,500,000	Commerce 5/6/22 0.070% Due 05-06-22	100.00	2,500,000.00	100.00	2,500,000.00	1,141.10	2,501,141.10	0.9	0.07	0.07	0.34
			69,431,000.00		69,431,000.00	20,323.56	69,451,323.56	25.6	0.07	0.07	0.36
Municipal Bonds											
155,000	BARTON CNTY KANS UNI SCH DIST TAXABLE GO REF .45% 09/01/2023 0.450% Due 09-01-23	100.02	155,025.00	99.32	153,944.45	232.50	154,176.95	0.1	0.86	0.45	1.66

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150,000	BROWN CNTY KANS UNI SCH DIST N TAXABLE GO RE .35% 09/01/2023 0.350% Due 09-01-23	100.02	150,025.00	99.27	148,903.50	175.00	149,078.50	0.1	0.79	0.35	1.66
350,000	BROWN CNTY KANS UNI SCH DIST N TAXABLE GO RE .55% 09/01/2024 0.550% Due 09-01-24	100.01	350,025.00	98.56	344,953.00	641.67	345,594.67	0.1	1.10	0.56	2.63
180,000	DERBY KANS GO REF AND IMPT BDS REV 4% 12/01/2023 4.000% Due 12-01-23	109.88	197,791.00	106.95	192,506.40	600.00	193,106.40	0.1	0.36	3.74	1.86
180,000	ELLSWORTH CNTY KANS UNI SCH DI TAXABLE GO REF .4% 09/01/2022 0.400% Due 09-01-22	100.01	180,025.00	99.94	179,899.20	240.00	180,139.20	0.1	0.48	0.40	0.67
200,000	GEARY CNTY KANS UNI SCH DIST N TAXABLE GO REF .4% 09/01/2023 0.400% Due 09-01-23	100.01	200,025.00	99.27	198,538.00	264.44	198,802.44	0.1	0.84	0.40	1.66
150,000	LEAVENWORTH CNTY KANS UNI SCH REF TAXABLE G .305% 09/01/2022 0.305% Due 09-01-22	100.02	150,025.00	99.97	149,950.50	152.50	150,103.00	0.1	0.35	0.31	0.67
275,000	LEAVENWORTH KANS GO REF BDS 4% 09/01/2023 4.000% Due 09-01-23	108.40	298,089.25	106.04	291,612.75	3,666.67	295,279.42	0.1	0.36	3.77	1.61

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
December 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
100,000	MANHATTAN KANS GO BDS REV 3% 11/01/2022 3.000% Due 11-01-22	104.01	104,009.00	102.34	102,341.00	500.00	102,841.00	0.0	0.19	2.93	0.83
115,000	NEWTON KANS GO REF BDS REV 4% 09/01/2023 4.000% Due 09-01-23	108.42	124,687.30	106.09	122,006.95	1,533.33	123,540.28	0.0	0.33	3.77	1.61
80,000	OSWEGO KANS GO REF BDS 3% 09/01/2023 3.000% Due 09-01-23	105.33	84,263.40	104.03	83,226.40	1,120.00	84,346.40	0.0	0.56	2.88	1.62
1,000,000	SALINA KANS ARPT AUTH TAXABLE GO TEMP NTS CL .45% 09/01/2023 0.450% Due 09-01-23	100.00	1,000,025.00	99.48	994,820.00	637.50	995,457.50	0.4	0.76	0.45	1.66
500,000	SEDGWICK CNTY KANS UNI SCH DIS TAXABLE GO REF .4% 09/01/2022 0.400% Due 09-01-22	100.00	500,025.00	99.93	499,655.00	666.67	500,321.67	0.2	0.50	0.40	0.67
450,000	SEWARD CNTY KANS UNI SCH DIST TAXABLE GO RE .259% 09/01/2022 0.259% Due 09-01-22	100.01	450,025.00	99.89	449,509.50	388.50	449,898.00	0.2	0.42	0.26	0.67
220,000	SUMNER CNTY KANS UNI SCH DIST TAXABLE GO REF .33% 09/01/2022 0.330% Due 09-01-22	100.01	220,025.00	99.91	219,804.20	242.00	220,046.20	0.1	0.46	0.33	0.67
			4,164,089.95			11,060.78	4,142,731.63	1.5	0.61	1.01	1.36

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
December 31, 2021

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 Bills											
2,000,000	UNITED STATES TREASURY BILLS BILL 0% 02/15/2022 0.000% Due 02-15-22	99.99	1,999,875.28	100.00	1,999,934.00	0.00	1,999,934.00	0.7	0.03	0.00	0.13
10,000,000	UNITED STATES TREASURY BILLS BILL 0% 03/22/2022 0.000% Due 03-22-22	99.98	9,998,339.17	99.99	9,998,530.00	0.00	9,998,530.00	3.7	0.07	0.00	0.22
3,918,000	UNITED STATES TREASURY BILLS BILL 0% 05/05/2022 0.000% Due 05-05-22	99.97	3,916,980.96	99.97	3,916,953.89	0.00	3,916,953.89	1.4	0.08	0.00	0.35
2,000,000	UNITED STATES TREASURY BILLS BILL 0% 05/12/2022 0.000% Due 05-12-22	99.97	1,999,391.11	99.97	1,999,354.00	0.00	1,999,354.00	0.7	0.09	0.00	0.37
2,000,000	UNITED STATES TREASURY BILLS BILL 0% 08/11/2022 0.000% Due 08-11-22	99.93	1,998,571.56	99.88	1,997,586.00	0.00	1,997,586.00	0.7	0.20	0.00	0.62
1,500,000	UNITED STATES TREASURY BILLS BILL 0% 11/03/2022 0.000% Due 11-03-22	99.84	1,497,560.42	99.78	1,496,652.00	0.00	1,496,652.00	0.6	0.26	0.00	0.85
			21,410,718.50		21,409,009.89	0.00	21,409,009.89	7.9	0.09	0.00	0.33
Treasury Notes											
3,500,000	UNITED STATES TREASURY NOTES NOTE .125% 03/31/2023 0.125% Due 03-31-23	99.52	3,483,345.31	99.54	3,484,005.00	1,111.88	3,485,116.88	1.3	0.49	0.13	1.24

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
December 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
10,000,000	UNITED STATES TREASURY NOTES NOTE 1.75% 05/15/2022 1.750% Due 05-15-22	100.63	10,063,065.63	100.59	10,058,590.00	22,237.57	10,080,827.57	3.7	0.18	1.74	0.37
4,876,000	UNITED STATES TREASURY NOTES NOTE 1.75% 07/15/2022 1.750% Due 07-15-22	101.74	4,960,621.21	100.80	4,915,047.01	39,186.87	4,954,233.88	1.8	0.27	1.74	0.54
2,951,000	UNITED STATES TREASURY NOTES NOTE 1.75% 09/30/2022 1.750% Due 09-30-22	101.33	2,990,217.97	101.07	2,982,469.46	13,052.50	2,995,521.96	1.1	0.32	1.73	0.74
5,000,000	UNITED STATES TREASURY NOTES NOTE 1.375% 02/15/2023 1.375% Due 02-15-23	101.12	5,056,079.69	101.04	5,052,150.00	25,781.25	5,077,931.25	1.9	0.44	1.36	1.11
12,000,000	UNITED STATES TREASURY NOTES NOTE 1.625% 08/15/2022 1.625% Due 08-15-22	100.90	12,108,486.25	100.86	12,102,660.00	73,125.00	12,175,785.00	4.5	0.25	1.61	0.62
14,000,000	UNITED STATES TREASURY NOTES NOTE 1.625% 11/15/2022 1.625% Due 11-15-22	101.19	14,165,938.13	101.07	14,149,842.00	28,908.84	14,178,750.84	5.2	0.40	1.61	0.87

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
December 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
2,000,000	UNITED STATES TREASURY NOTES NOTE 1.875% 09/30/2022 1.875% Due 09-30-22	101.29	2,025,728.13	101.15	2,023,046.00	9,478.02	2,032,524.02	0.7	0.33	1.85	0.74
			54,853,482.32		54,767,809.47	212,881.93	54,980,691.41	20.2	0.32	1.54	0.73
			271,683,414.42		271,043,962.04	346,074.76	271,390,036.80	100.0	0.26	0.52	0.78

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
 From 11-30-21 to 12-31-21

Portfolio Value on 11-30-21	226,172,183.84
Accrued Interest	227,975.51
Contributions	57,638,237.05
Withdrawals	-4,000,000.00
Transfers In	2,000,000.00
Transfers Out	-10,573,039.53
Realized Gains	-2,850.90
Unrealized Gains	-150,483.28
Interest	-40,085.14
Dividends	0.00
Change in Accrued Interest	118,099.25
Portfolio Value on 12-31-21	271,043,962.04
Accrued Interest	346,074.76
Average Capital	249,037,842.61
Total Gain before Fees	-75,320.07
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 12-31-21

Portfolio Value on 04-01-17	63,053,321.50
Accrued Interest	370,811.69
Contributions	468,286,765.21
Withdrawals	-313,354,698.32
Transfers In	606,478,240.08
Transfers Out	-565,174,920.75
Realized Gains	1,563,242.72
Unrealized Gains	-639,452.38
Interest	10,828,084.35
Dividends	3,379.63
Change in Accrued Interest	-24,736.92
Portfolio Value on 12-31-21	271,043,962.04
Accrued Interest	346,074.76
Average Capital	194,498,087.67
Total Gain before Fees	11,730,517.40
IRR for 4.75 Years	6.03%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
December 31, 2021

Summary Information

	Totals		Weighted Averages
Par Value	243,139,000	Average Curr. Yld	0.58
Market Value	243,346,056.45	Average Maturity (yrs)	0.88
Total Cost	243,985,508.83	Average Coupon (%)	0.58
Net Gain/Loss	-639,452.38	Average Duration	0.87
Annual Income	1,409,020.05	Average Moody Rating	Aa1
Number of Issues	93	Average S&P Rating	AA

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	44	140,531,988.58	57.7	0.9	0.941%	1.2
Aa2	1	291,612.75	0.1	3.8	4.000%	1.6
Aa3	4	1,445,649.50	0.6	0.6	0.609%	1.5
A2	1	153,944.45	0.1	0.5	0.450%	1.7
Not Rated	43	100,922,861.16	41.5	0.1	0.074%	0.4

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	35	85,263,307.01	35.0	0.5	0.549%	1.5
AA	3	592,209.80	0.2	1.5	1.544%	1.1
AA-	1	122,006.95	0.1	3.8	4.000%	1.6
A+	4	1,443,021.00	0.6	0.4	0.387%	1.2
A	1	83,226.40	0.0	2.9	3.000%	1.6
Not Rated	49	155,842,285.28	64.0	0.6	0.596%	0.5

Columbia Capital Management, LLC
LARGEST HOLDINGS
City of Lawrence, Kansas
December 31, 2021

Securities	Market Value	Pct.
Cash	22,236,529.15	8.20
UNITED STATES TREASURY NOTES NOTE 1.625% 11/15/2022 1.625% Due 11-15-22	14,149,842.00	5.22
UNITED STATES TREASURY NOTES NOTE 1.625% 08/15/2022 1.625% Due 08-15-22	12,102,660.00	4.47
UNITED STATES TREASURY NOTES NOTE 1.75% 05/15/2022 1.750% Due 05-15-22	10,058,590.00	3.71
UNITED STATES TREASURY BILLS BILL 03/22/2022 0.000% Due 03-22-22	9,998,530.00	3.69
FEDERAL FARM CREDIT BOND M/W CLBL .11% 03/01/2023 0.110% Due 03-01-23	5,982,112.98	2.21
SCHWAB FUNDS US TREASURY INVESTOR FEDERAL HOME LOAN BANKS BOND 09/09/2022 2.000% Due 09-09-22	5,184,153.63	1.91
UNITED STATES TREASURY NOTES NOTE 1.375% 02/15/2023 1.375% Due 02-15-23	5,060,187.90	1.87
Capitol Federal 3/20/2022 0.090% Due 03-20-22	5,052,150.00	1.86
Total	5,000,000.00	1.84
	94,824,755.66	34.99

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning December 31, 2021

Security	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Total
Agency Securities													
FED HOME LOAN MTG CORP FHLMC REFERENCE NOT 2.375% 01/13/2022 2.375% Due 01-13-22		6,448.12											6,448.12
FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 02/18/2022 0.000% Due 02-18-22			5,000,000.00										5,000,000.00
FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22			7,250.00										7,250.00
FEDERAL HOME LOAN BANKS 0.050% Due 03-14-22				167.50									167.50
FEDERAL FARM CREDIT BOND 2.28% 03/28/2022 2.280% Due 03-28-22				13,680.00									13,680.00
FEDERAL FARM CREDIT BOND M/W CLBL .08% 05/09/2022 0.080% Due 05-09-22						1,000.00							1,000.00

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning December 31, 2021

Security	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Total
FEDERAL HOME LOAN BANKS BOND 2.375% 06/10/2022 2.375% Due 06-10-22							6,650.00						6,650.00
FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 06/17/2022 0.000% Due 06-17-22							1,200,000.00						1,200,000.00
FEDERAL FARM CR BKS 0.260% Due 06-22-22							812.50						812.50
FEDERAL HOME LOAN BANKS BOND .125% 08/12/2022 0.125% Due 08-12-22			2,500.00						2,500.00				5,000.00
FEDERAL HOME LOAN BANKS BOND 2.25% 09/09/2022 2.250% Due 09-09-22				32,681.25						32,681.25			65,362.50
FEDERAL HOME LOAN BANKS BOND 2% 09/09/2022 2.000% Due 09-09-22				50,000.00						50,000.00			100,000.00
FEDERAL FARM CREDIT BOND M/W CLBL .12% 09/22/2022 0.120% Due 09-22-22				1,800.00						1,800.00			3,600.00

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning December 31, 2021

Security	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Total
FEDERAL FARM CREDIT BOND .16% 10/13/2022 0.160% Due 10-13-22					2,400.00						2,400.00		4,800.00
FEDERAL FARM CREDIT BOND .1% 11/23/2022 0.100% Due 11-23-22						600.00						600.00	1,200.00
FEDERAL FARM CREDIT BOND .12% 11/29/2022 0.120% Due 11-29-22						1,800.00						1,800.00	3,600.00
FEDERAL FARM CREDIT BOND M/W CLBL .12% 01/12/2023 0.120% Due 01-12-23		300.00						600.00					900.00
FEDERAL FARM CREDIT BOND M/W CLBL .11% 03/01/2023 0.110% Due 03-01-23				3,300.00						3,300.00			6,600.00
FEDERAL FARM CREDIT BOND .125% 03/09/2023 0.125% Due 03-09-23				1,875.00						1,875.00			3,750.00
FEDERAL FARM CREDIT BOND .17% 03/23/2023 0.170% Due 03-23-23				4,250.00						4,250.00			8,500.00

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning December 31, 2021

Security	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Total
FED HOME LOAN MTG CORP FHLMC REFERENCE NOTE .375% 04/20/2023 0.375% Due 04-20-23					3,187.50						3,187.50		6,375.00
FEDERAL FARM CREDIT BOND M/W CLBL .2% 06/15/2023 0.200% Due 06-15-23							2,500.00						2,500.00
FEDERAL FARM CREDIT BOND .2% 06/26/2023 0.200% Due 06-26-23							3,000.00						3,000.00
FED HOME LOAN MTG CORP NOTE M/W CLBL .4% 06/30/2023 0.400% Due 06-30-23							1,000.00						1,000.00
FEDERAL FARM CREDIT BOND .22% 09/22/2023 0.220% Due 09-22-23				3,300.00						3,300.00			6,600.00
FEDERAL NATL MTG ASSN 0.310% Due 11-16-23						542.50						542.50	1,085.00
FEDERAL FARM CREDIT BOND M/W CLBL .66% 12/13/2023 0.660% Due 12-13-23							3,300.00						3,300.00

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning December 31, 2021

Security	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Total
FEDERAL HOME LOAN BANKS BOND M/W CLBL .72% 12/29/2023 0.720% Due 12-29-23							10,800.00						10,800.00
FEDERAL FARM CREDIT BOND M/W CLBL .31% 12/29/2023 0.310% Due 12-29-23							7,750.00						7,750.00
FEDERAL HOME LOAN BANKS BOND M/W CLBL .375% 03/15/2024 0.375% Due 03-15-24				4,687.50						4,687.50			9,375.00
FEDERAL HOME LOAN BANKS BOND M/W CLBL .27% 03/28/2024 0.270% Due 03-28-24				1,350.00						1,350.00			2,700.00
FEDERAL FARM CREDIT BOND M/W CLBL .27% 04/05/2024 0.270% Due 04-05-24					1,350.00						1,350.00		2,700.00
FEDERAL HOME LOAN BANKS BOND M/W CLBL .35% 04/23/2024 0.350% Due 04-23-24							1,531.25						1,531.25

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning December 31, 2021

Security	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Total
FEDERAL HOME LOAN BANKS BOND M/W CLBL .43% 06/17/2024 0.430% Due 06-17-24							5,375.00						5,375.00
FEDERAL HOME LOAN BANKS BOND M/W CLBL .71% 07/29/2024 0.710% Due 07-29-24		1,775.00						3,550.00					5,325.00
FEDERAL HOME LOAN BANKS BOND M/W CLBL .4% 08/29/2024 0.400% Due 08-29-24							5,400.00						5,400.00
FEDERAL HOME LOAN BANKS BOND M/W CLBL .52% 09/30/2024 0.520% Due 09-30-24				6,500.00						6,500.00			13,000.00
FEDERAL HOME LOAN BANKS BOND M/W CLBL .6% 12/30/2024 0.600% Due 12-30-24							7,500.00						7,500.00
FEDERAL HOME LOAN BANKS BOND M/W CLBL .875% 01/28/2025 0.875% Due 01-28-25		6,190.62						12,381.25					18,571.87

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning December 31, 2021

Security	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Total
FEDERAL HOME LOAN BANKS BOND M/W CLBL .6% 03/28/2025 0.600% Due 03-28-25				6,000.00						6,000.00			12,000.00
FEDERAL FARM CREDIT BOND M/W CLBL .74% 06/30/2025 0.740% Due 06-30-25							7,400.00						7,400.00
TOTAL		14,713.75	5,009,750.00	129,591.25	6,937.50	3,942.50	10,263,018.75	16,531.25	2,500.00	115,743.75	6,937.50	2,942.50	6,572,608.75
Treasury Notes													
UNITED STATES TREASURY NOTES NOTE 1.75% 05/15/2022 1.750% Due 05-15-22						87,500.00							87,500.00
UNITED STATES TREASURY NOTES NOTE 1.75% 07/15/2022 1.750% Due 07-15-22		42,665.00						42,665.00					85,330.00
UNITED STATES TREASURY NOTES NOTE 1.625% 08/15/2022 1.625% Due 08-15-22			97,500.00						97,500.00				195,000.00

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning December 31, 2021

Security	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Total
UNITED STATES TREASURY NOTES NOTE 1.875% 09/30/2022 1.875% Due 09-30-22				18,750.00						18,750.00			37,500.00
UNITED STATES TREASURY NOTES NOTE 1.75% 09/30/2022 1.750% Due 09-30-22				25,821.25						25,821.25			51,642.50
UNITED STATES TREASURY NOTES NOTE 1.625% 11/15/2022 1.625% Due 11-15-22						113,750.00						113,750.00	227,500.00
UNITED STATES TREASURY NOTES NOTE 1.375% 02/15/2023 1.375% Due 02-15-23			34,375.00						34,375.00				68,750.00
UNITED STATES TREASURY NOTES NOTE .125% 03/31/2023 0.125% Due 03-31-23				2,187.50						2,187.50			4,375.00
TOTAL	42,665.00	131,875.00	46,758.75			201,250.00		42,665.00	131,875.00	46,758.75		113,750.00	757,597.50

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning December 31, 2021

Security	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Total
Municipal Bonds													
ELLSWORTH CNTY KANS UNI SCH DI TAXABLE GO REF .4% 09/01/2022 0.400% Due 09-01-22				360.00						360.00			720.00
LEAVENWORTH CNTY KANS UNI SCH REF TAXABLE G .305% 09/01/2022 0.305% Due 09-01-22				228.75						228.75			457.50
SEDGWICK CNTY KANS UNI SCH DIS TAXABLE GO REF .4% 09/01/2022 0.400% Due 09-01-22				1,000.00						1,000.00			2,000.00
SEWARD CNTY KANS UNI SCH DIST TAXABLE GO RE .259% 09/01/2022 0.259% Due 09-01-22				582.75						582.75			1,165.50
SUMNER CNTY KANS UNI SCH DIST TAXABLE GO REF .33% 09/01/2022 0.330% Due 09-01-22				363.00						363.00			726.00

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning December 31, 2021

Security	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Total
MANHATTAN KANS GO BDS REV 3% 11/01/2022 3.000% Due 11-01-22						1,500.00						1,500.00	3,000.00
BARTON CNTY KANS UNI SCH DIST TAXABLE GO REF .45% 09/01/2023 0.450% Due 09-01-23				348.75						348.75			697.50
BROWN CNTY KANS UNI SCH DIST N TAXABLE GO RE .35% 09/01/2023 0.350% Due 09-01-23				262.50						262.50			525.00
GEARY CNTY KANS UNI SCH DIST N TAXABLE GO REF .4% 09/01/2023 0.400% Due 09-01-23				397.78						400.00			797.78
LEAVENWORTH KANS GO REF BDS 4% 09/01/2023 4.000% Due 09-01-23				5,500.00						5,500.00			11,000.00
NEWTON KANS GO REF BDS REV 4% 09/01/2023 4.000% Due 09-01-23				2,300.00						2,300.00			4,600.00

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning December 31, 2021

Security	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Total
OSWEGO KANS GO REF BDS 3% 09/01/2023 3.000% Due 09-01-23				1,520.00						1,200.00			2,720.00
SALINA KANS ARPT AUTH TAXABLE GO TEMP NTS CL .45% 09/01/2023 0.450% Due 09-01-23				1,387.50						2,250.00			3,637.50
DERBY KANS GO REF AND IMPT BDS REV 4% 12/01/2023 4.000% Due 12-01-23							3,600.00						3,600.00
BROWN CNTY KANS UNI SCH DIST N TAXABLE GO RE .55% 09/01/2024 0.550% Due 09-01-24				962.50						962.50			1,925.00
TOTAL				15,213.53		1,500.00	3,600.00			15,758.25		1,500.00	37,571.78
Certificate of Deposit													
Commerce 1/5/22 0.070% Due 01-05-22		1,582.19											1,582.19
Capitol Federal 2/1/22 0.070% Due 02-01-22			738.36										738.36
Commerce 2/7/22 0.070% Due 02-07-22			1,572.07										1,572.07

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning December 31, 2021

Security	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Total
Capitol Federal 3/20/2022				1,861.64									1,861.64
0.090% Due 03-20-22 Commerce 3/25/2022				479.45									479.45
0.020% Due 03-25-22 Commerce 3/29/22				1,400.00									1,400.00
0.070% Due 03-29-22 Commerce 3/30/22				591.78									591.78
0.030% Due 03-30-22 Commerce 3/31/22				459.16									459.16
0.030% Due 03-31-22 Capitol Federal 4/1/22					2,915.07								2,915.07
0.070% Due 04-01-22 Capitol Federal 4/1/22					1,578.08								1,578.08
0.090% Due 04-01-22 Capitol Federal 4/1/22					1,016.44								1,016.44
0.070% Due 04-01-22 Capitol Federal 4/5/22					1,600.00								1,600.00
0.080% Due 04-05-22 Commerce 5/6/22						1,745.21							1,745.21
0.070% Due 05-06-22 Capitol Federal 5/15/22						1,222.60							1,222.60
0.070% Due 05-15-22 Capitol Federal 6/15/22							1,567.12						1,567.12
0.080% Due 06-15-22 Capitol Federal 7/15/22								1,947.95					1,947.95
0.090% Due 07-15-22													

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning December 31, 2021

Security	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Total
Capitol Federal 7/29/22 0.100% Due 07-29-22								1,249.32					1,249.32
Capitol Federal 7/29/22 0.090% Due 07-29-22								1,664.38					1,664.38
Capitol Federal 8/1/22 0.080% Due 08-01-22									4,558.90				4,558.90
Capitol Federal 8/1/22 0.090% Due 08-01-22									2,058.90				2,058.90
Capitol Federal 8/15/22 0.090% Due 08-15-22									2,139.04				2,139.04
Capitol Federal 9/1/22 0.090% Due 09-01-22										3,306.58			3,306.58
Capitol Federal 9/29/22 0.090% Due 09-29-22										2,448.49			2,448.49
TOTAL		1,582.19	2,310.42	4,792.04	7,109.59	2,967.81	1,567.12	4,861.64	8,756.85	5,755.07			39,702.73
GRAND TOTAL	58,960.96	143,935.42	196,355.57	14,047.09	209,660.31	11,268,185.87	64,057.89	143,131.85	184,015.82	6,937.50	118,192.50		7,407,480.76

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
07-23-2021	543,000	FED HOME LOAN MTG CORP FHLMC REFERENCE NOT 2.375% 01/13/2022	101.10	548,970.29	100.06	543,352.38	-5,617.91	-1.0
12-23-2021	5,000,000	2.375% Due 01-13-22 FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 02/18/2022	99.99	4,999,730.56	100.00	4,999,872.25	141.69	0.0
03-20-2020	1,000,000	0.000% Due 02-18-22 FEDERAL FARM CREDIT BOND 1.45% 02/24/2022	101.49	1,014,925.00	100.19	1,001,919.25	-13,005.75	-1.3
10-14-2021	670,000	1.450% Due 02-24-22 FEDERAL HOME LOAN BANKS 0.050% Due 03-14-22	100.00	670,025.00	99.95	669,697.37	-327.63	0.0
03-16-2021	1,200,000	FEDERAL FARM CREDIT BOND 2.28% 03/28/2022	102.23	1,226,809.00	100.50	1,205,983.69	-20,825.31	-1.7
03-01-2021	2,500,000	2.280% Due 03-28-22 FEDERAL FARM CREDIT BOND M/W CLBL .08% 05/09/2022	99.97	2,499,257.50	99.95	2,498,810.55	-446.95	0.0
09-17-2021	560,000	0.080% Due 05-09-22 FEDERAL HOME LOAN BANKS BOND 2.375% 06/10/2022 2.375% Due 06-10-22	101.69	569,466.80	100.98	565,497.48	-3,969.32	-0.7

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-17-2021	1,200,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 06/17/2022	99.94	1,199,297.07	99.91	1,198,956.44	-340.63	0.0
12-07-2021	625,000	0.000% Due 06-17-22 FEDERAL FARM CR BKS	100.09	625,541.25	100.07	625,456.66	-84.59	0.0
07-13-2021	4,000,000	0.260% Due 06-22-22 FEDERAL HOME LOAN BANKS BOND	100.03	4,001,025.00	99.92	3,996,819.08	-4,205.92	-0.1
09-03-2021	2,905,000	.125% 08/12/2022 0.125% Due 08-12-22 FEDERAL HOME LOAN BANKS BOND	102.19	2,968,522.49	101.34	2,944,017.69	-24,504.80	-0.8
11-10-2020	5,000,000	2.25% 09/09/2022 2.250% Due 09-09-22 FEDERAL HOME LOAN BANKS BOND	103.32	5,165,825.00	101.20	5,060,187.90	-105,637.10	-2.0
12-22-2020	3,000,000	2% 09/09/2022 2.000% Due 09-09-22 FEDERAL FARM CREDIT BOND M/W CLBL .12% 09/22/2022	100.00	3,000,025.00	99.90	2,997,086.76	-2,938.24	-0.1
10-14-2021	3,000,000	0.120% Due 09-22-22 FEDERAL FARM CREDIT BOND	100.06	3,001,765.00	99.95	2,998,377.00	-3,388.00	-0.1
08-30-2021	1,200,000	.16% 10/13/2022 0.160% Due 10-13-22 FEDERAL FARM CREDIT BOND	100.00	1,199,950.60	99.98	1,199,792.18	-158.42	0.0
		.1% 11/23/2022 0.100% Due 11-23-22						

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
03-23-2021	3,000,000	FEDERAL FARM CREDIT BOND .12% 11/29/2022	99.98	2,999,515.00	99.99	2,999,834.31	319.31	0.0
10-26-2021	1,000,000	0.120% Due 11-29-22 FEDERAL FARM CREDIT BOND M/W CLBL .12% 01/12/2023	99.86	998,605.00	99.74	997,352.46	-1,252.54	-0.1
03-01-2021	6,000,000	0.120% Due 01-12-23 FEDERAL FARM CREDIT BOND M/W CLBL .11% 03/01/2023	99.91	5,994,350.00	99.70	5,982,112.98	-12,237.02	-0.2
09-03-2021	3,000,000	0.110% Due 03-01-23 FEDERAL FARM CREDIT BOND .125% 03/09/2023	99.99	2,999,662.00	99.60	2,987,947.05	-11,714.95	-0.4
06-17-2021	5,000,000	0.125% Due 03-09-23 FEDERAL FARM CREDIT BOND .17% 03/23/2023	99.98	4,999,125.00	99.90	4,994,978.45	-4,146.55	-0.1
06-29-2021	1,700,000	0.170% Due 03-23-23 FED HOME LOAN MTG CORP FHLMC REFERENCE NOTE .375% 04/20/2023	100.32	1,705,482.00	99.78	1,696,201.21	-9,280.79	-0.5
12-29-2020	2,500,000	0.375% Due 04-20-23 FEDERAL FARM CREDIT BOND M/W CLBL .2% 06/15/2023 0.200% Due 06-15-23	100.00	2,500,025.00	99.66	2,491,561.12	-8,463.87	-0.3

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
08-20-2021	3,000,000	FEDERAL FARM CREDIT BOND .2% 06/26/2023	99.99	2,999,629.00	99.79	2,993,845.08	-5,783.92	-0.2
10-13-2021	500,000	0.200% Due 06-26-23 FED HOME LOAN MTG CORP NOTE M/W CLBL .4% 06/30/2023	100.05	500,260.00	100.17	500,872.09	612.09	0.1
03-17-2021	3,000,000	0.400% Due 06-30-23 FEDERAL FARM CREDIT BOND .22% 09/22/2023	99.92	2,997,475.00	99.66	2,989,856.31	-7,618.69	-0.3
10-26-2021	350,000	0.220% Due 09-22-23 FEDERAL NATL MTG ASSN	99.62	348,667.00	99.54	348,404.40	-262.60	-0.1
12-14-2021	1,000,000	0.310% Due 11-16-23 FEDERAL FARM CREDIT BOND M/W CLBL .66% 12/13/2023	99.91	999,085.00	99.72	997,194.00	-1,891.00	-0.2
12-14-2021	3,000,000	0.660% Due 12-13-23 FEDERAL HOME LOAN BANKS BOND M/W CLBL .72% 12/29/2023	100.00	3,000,025.00	99.91	2,997,182.22	-2,842.78	-0.1
06-28-2021	5,000,000	0.720% Due 12-29-23 FEDERAL FARM CREDIT BOND M/W CLBL .31% 12/29/2023 0.310% Due 12-29-23	99.95	4,997,525.00	99.32	4,966,163.10	-31,361.90	-0.6

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
04-28-2021	2,500,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .375% 03/15/2024	100.00	2,500,025.00	98.78	2,469,479.77	-30,545.22	-1.2
06-02-2021	1,000,000	0.375% Due 03-15-24 FEDERAL HOME LOAN BANKS BOND M/W CLBL .27% 03/28/2024	99.86	998,625.00	98.84	988,428.09	-10,196.91	-1.0
06-02-2021	1,000,000	0.270% Due 03-28-24 FEDERAL FARM CREDIT BOND M/W CLBL .27% 04/05/2024	99.86	998,615.00	98.67	986,686.76	-11,928.24	-1.2
06-17-2021	875,000	0.270% Due 04-05-24 FEDERAL HOME LOAN BANKS BOND M/W CLBL .35% 04/23/2024	99.99	874,937.50	99.23	868,289.83	-6,647.66	-0.8
06-03-2021	2,500,000	0.350% Due 04-23-24 FEDERAL HOME LOAN BANKS BOND M/W CLBL .43% 06/17/2024	100.00	2,500,025.00	99.28	2,482,098.90	-17,926.10	-0.7
10-19-2021	1,000,000	0.430% Due 06-17-24 FEDERAL HOME LOAN BANKS BOND M/W CLBL .71% 07/29/2024 0.710% Due 07-29-24	100.00	1,000,025.00	99.56	995,563.59	-4,461.41	-0.4

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
06-29-2021	2,700,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .4% 08/29/2024	99.75	2,693,275.00	99.01	2,673,386.72	-19,888.28	-0.7
06-17-2021	2,500,000	0.400% Due 08-29-24 FEDERAL HOME LOAN BANKS BOND M/W CLBL .52% 09/30/2024	100.00	2,500,025.00	98.88	2,472,122.67	-27,902.32	-1.1
06-17-2021	2,500,000	0.520% Due 09-30-24 FEDERAL HOME LOAN BANKS BOND M/W CLBL .6% 12/30/2024	100.00	2,500,025.00	99.14	2,478,543.75	-21,481.25	-0.9
10-19-2021	2,830,000	0.600% Due 12-30-24 FEDERAL HOME LOAN BANKS BOND M/W CLBL .875% 01/28/2025	100.00	2,830,025.00	99.12	2,805,096.85	-24,928.15	-0.9
06-10-2021	2,000,000	0.875% Due 01-28-25 FEDERAL HOME LOAN BANKS BOND M/W CLBL .6% 03/28/2025	100.00	2,000,025.00	98.47	1,969,380.24	-30,644.76	-1.5
06-25-2021	2,000,000	0.600% Due 03-28-25 FEDERAL FARM CREDIT BOND M/W CLBL .74% 06/30/2025	100.00	2,000,025.00	98.41	1,968,157.56	-31,867.44	-1.6
		0.740% Due 06-30-25		94,126,218.06		93,606,566.23	-519,651.83	-0.6

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Treasury Notes								
12-23-2021	10,000,000	UNITED STATES TREASURY NOTES NOTE 1.75% 05/15/2022	100.63	10,063,065.63	100.59	10,058,590.00	-4,475.63	0.0
06-29-2021	4,876,000	1.750% Due 05-15-22 UNITED STATES TREASURY NOTES NOTE 1.75% 07/15/2022	101.74	4,960,621.21	100.80	4,915,047.01	-45,574.20	-0.9
12-23-2021	12,000,000	1.750% Due 07-15-22 UNITED STATES TREASURY NOTES NOTE 1.625% 08/15/2022	100.90	12,108,486.25	100.86	12,102,660.00	-5,826.25	0.0
12-08-2021	2,000,000	1.625% Due 08-15-22 UNITED STATES TREASURY NOTES NOTE 1.875% 09/30/2022	101.29	2,025,728.13	101.15	2,023,046.00	-2,682.13	-0.1
12-01-2021	2,951,000	1.875% Due 09-30-22 UNITED STATES TREASURY NOTES NOTE 1.75% 09/30/2022	101.33	2,990,217.97	101.07	2,982,469.46	-7,748.51	-0.3
12-23-2021	14,000,000	1.750% Due 09-30-22 UNITED STATES TREASURY NOTES NOTE 1.625% 11/15/2022 1.625% Due 11-15-22	101.19	14,165,938.13	101.07	14,149,842.00	-16,096.13	-0.1

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-23-2021	5,000,000	UNITED STATES TREASURY NOTES NOTE 1.375% 02/15/2023	101.12	5,056,079.69	101.04	5,052,150.00	-3,929.69	-0.1
12-08-2021	3,500,000	1.375% Due 02-15-23 UNITED STATES TREASURY NOTES NOTE .125% 03/31/2023 0.125% Due 03-31-23	99.52	3,483,345.31	99.54	3,484,005.00	659.69	0.0
				54,853,482.32		54,767,809.47	-85,672.85	-0.2
Cash and Equivalents								
10-29-2021	5,184,154	SCHWAB FUNDS US TREASURY INVESTOR	1.00	5,184,153.63	1.00	5,184,153.63	0.00	0.0
				5,184,153.63		5,184,153.63	0.00	0.0
Municipal Bonds								
04-05-2021	180,000	ELLSWORTH CNTY KANS UNI SCH DI TAXABLE GO REF .4% 09/01/2022	100.01	180,025.00	99.94	179,899.20	-125.80	-0.1
03-03-2021	150,000	0.400% Due 09-01-22 LEAVENWORTH CNTY KANS UNI SCH REF TAXABLE G .305% 09/01/2022	100.02	150,025.00	99.97	149,950.50	-74.50	0.0
06-10-2021	500,000	0.305% Due 09-01-22 SEDGWICK CNTY KANS UNI SCH DIS TAXABLE GO REF .4% 09/01/2022 0.400% Due 09-01-22	100.00	500,025.00	99.93	499,655.00	-370.00	-0.1

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
03-25-2021	450,000	SEWARD CNTY KANS UNI SCH DIST TAXABLE GO RE .259% 09/01/2022	100.01	450,025.00	99.89	449,509.50	-515.50	-0.1
04-01-2021	220,000	0.259% Due 09-01-22 SUMNER CNTY KANS UNI SCH DIST TAXABLE GO REF .33% 09/01/2022	100.01	220,025.00	99.91	219,804.20	-220.80	-0.1
06-07-2021	100,000	0.330% Due 09-01-22 MANHATTAN KANS GO BDS REV 3% 11/01/2022	104.01	104,009.00	102.34	102,341.00	-1,668.00	-1.6
06-10-2021	155,000	3.000% Due 11-01-22 BARTON CNTY KANS UNI SCH DIST TAXABLE GO REF .45% 09/01/2023	100.02	155,025.00	99.32	153,944.45	-1,080.55	-0.7
06-09-2021	150,000	0.450% Due 09-01-23 BROWN CNTY KANS UNI SCH DIST N TAXABLE GO RE .35% 09/01/2023	100.02	150,025.00	99.27	148,903.50	-1,121.50	-0.7
09-02-2021	200,000	0.350% Due 09-01-23 GEARY CNTY KANS UNI SCH DIST N TAXABLE GO REF .4% 09/01/2023	100.01	200,025.00	99.27	198,538.00	-1,487.00	-0.7
06-03-2021	275,000	0.400% Due 09-01-23 LEAVENWORTH KANS GO REF BDS 4% 09/01/2023 4.000% Due 09-01-23	108.40	298,089.25	106.04	291,612.75	-6,476.50	-2.2

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
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Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
05-25-2021	115,000	NEWTON KANS GO REF BDS REV 4% 09/01/2023	108.42	124,687.30	106.09	122,006.95	-2,680.35	-2.1
07-13-2021	80,000	OSWEGO KANS GO REF BDS 3% 09/01/2023	105.33	84,263.40	104.03	83,226.40	-1,037.00	-1.2
11-10-2021	1,000,000	3.000% Due 09-01-23 SALINA KANS ARPT AUTH TAXABLE GO TEMP NTS CL .45% 09/01/2023	100.00	1,000,025.00	99.48	994,820.00	-5,205.00	-0.5
03-24-2021	180,000	0.450% Due 09-01-23 DERBY KANS GO REF AND IMPT BDS REV 4% 12/01/2023	109.88	197,791.00	106.95	192,506.40	-5,284.60	-2.7
06-09-2021	350,000	4.000% Due 12-01-23 BROWN CNTY KANS UNI SCH DIST N TAXABLE GO RE .55% 09/01/2024 0.550% Due 09-01-24	100.01	350,025.00	98.56	344,953.00	-5,072.00	-1.4
				4,164,089.95		4,131,670.85	-32,419.10	-0.8
Treasury Bills								
11-29-2021	2,000,000	UNITED STATES TREASURY BILLS BILL 0% 02/15/2022	99.99	1,999,875.28	100.00	1,999,934.00	58.72	0.0
11-22-2021	10,000,000	0.000% Due 02-15-22 UNITED STATES TREASURY BILLS BILL 0% 03/22/2022 0.000% Due 03-22-22	99.98	9,998,339.17	99.99	9,998,530.00	190.83	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
11-04-2021	3,918,000	UNITED STATES TREASURY BILLS BILL 0% 05/05/2022	99.97	3,916,980.96	99.97	3,916,953.89	-27.07	0.0
11-29-2021	2,000,000	0.000% Due 05-05-22 UNITED STATES TREASURY BILLS BILL 0% 05/12/2022	99.97	1,999,391.11	99.97	1,999,354.00	-37.11	0.0
11-29-2021	2,000,000	0.000% Due 05-12-22 UNITED STATES TREASURY BILLS BILL 0% 08/11/2022	99.93	1,998,571.56	99.88	1,997,586.00	-985.56	0.0
11-29-2021	1,500,000	0.000% Due 08-11-22 UNITED STATES TREASURY BILLS BILL 0% 11/03/2022	99.84	1,497,560.42	99.78	1,496,652.00	-908.42	-0.1
		0.000% Due 11-03-22		21,410,718.50		21,409,009.89	-1,708.61	0.0
Certificate of Deposit								
04-05-2021	3,000,000	Commerce 1/5/22 0.070% Due 01-05-22	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
08-31-2021	2,500,000	Capitol Federal 2/1/22 0.070% Due 02-01-22	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
05-06-2021	2,970,000	Commerce 2/7/22 0.070% Due 02-07-22	100.00	2,970,000.00	100.00	2,970,000.00	0.00	0.0
10-20-2021	5,000,000	Capitol Federal 3/20/2022 0.090% Due 03-20-22	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
10-01-2021	5,000,000	Commerce 3/25/2022 0.020% Due 03-25-22	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
03-29-2021	2,000,000	Commerce 3/29/22 0.070% Due 03-29-22	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
10-01-2021	4,000,000	Commerce 3/30/22 0.030% Due 03-30-22	100.00	4,000,000.00	100.00	4,000,000.00	0.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
08-16-2021	2,461,000	Commerce 3/31/22 0.030% Due 03-31-22	100.00	2,461,000.00	100.00	2,461,000.00	0.00	0.0
06-01-2021	5,000,000	Capitol Federal 4/1/22 0.070% Due 04-01-22	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
07-19-2021	2,500,000	Capitol Federal 4/1/22 0.090% Due 04-01-22	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
09-01-2021	2,500,000	Capitol Federal 4/1/22 0.070% Due 04-01-22	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
04-05-2021	2,000,000	Capitol Federal 4/5/22 0.080% Due 04-05-22	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
05-07-2021	2,500,000	Commerce 5/6/22 0.070% Due 05-06-22	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
09-02-2021	2,500,000	Capitol Federal 5/15/22 0.070% Due 05-15-22	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
09-02-2021	2,500,000	Capitol Federal 6/15/22 0.080% Due 06-15-22	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
09-02-2021	2,500,000	Capitol Federal 7/15/22 0.090% Due 07-15-22	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
12-13-2021	2,000,000	Capitol Federal 7/29/22 0.100% Due 07-29-22	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
11-01-2021	2,500,000	Capitol Federal 7/29/22 0.090% Due 07-29-22	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
06-11-2021	5,000,000	Capitol Federal 8/1/22 0.080% Due 08-01-22	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
09-01-2021	2,500,000	Capitol Federal 8/1/22 0.090% Due 08-01-22	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
09-02-2021	2,500,000	Capitol Federal 8/15/22 0.090% Due 08-15-22	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
06-11-2021	3,000,000	Capitol Federal 9/1/22 0.090% Due 09-01-22	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
11-02-2021	3,000,000	Capitol Federal 9/29/22 0.090% Due 09-29-22	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
				69,431,000.00		69,431,000.00	0.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Cash and Equivalents								
		Cash		22,236,529.15		22,236,529.15		
		FDIC INSURED DEPOSIT		277,222.81		277,222.81		
		ACCOUNT IDA12 NOT CO						
				22,513,751.96		22,513,751.96		
TOTAL PORTFOLIO				271,683,414.42		271,043,962.04	-639,452.38	-0.2

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
From 12-01-21 Through 12-31-21

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
10-02-2020	12-01-2021	3,500,000	Capitol Federal 12/1/21 0.140% Due 12-01-21	3,500,000.00	3,500,000.00		0.00
12-01-2020	12-01-2021	2,000,000	Capitol Federal 12/1/21 .1% 0.100% Due 12-01-21	2,000,000.00	2,000,000.00	0.00	
06-04-2021	12-03-2021	625,000	FEDERAL HOME LOAN BANKS 0.030% Due 12-03-21	624,987.50	625,000.00	12.50	
08-27-2020	12-10-2021	4,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021 2.625% Due 12-10-21	4,127,425.00	4,000,000.00		-127,425.00
03-29-2021	12-29-2021	2,000,000	Commerce 12/29/21 0.070% Due 12-29-21	2,000,000.00	2,000,000.00	0.00	
TOTAL GAINS						12.50	0.00
TOTAL LOSSES						0.00	-127,425.00
TOTAL REALIZED GAIN/LOSS				12,252,412.50	12,125,000.00	12.50	-127,425.00

Columbia Capital Management, LLC

PERFORMANCE REPORT

City of Lawrence

Consolidated

December 31, 2021

Period	Portfolio	90 Day US Treasury Index
Month-to-Date	-0.03%	0.01%
Year-to-Date	0.04%	0.04%
Inception-to-Date	6.01%	5.45%

Columbia Capital Management, LLC
PERFORMANCE REPORT - COMPARISON
City of Lawrence
Consolidated
December 31, 2021

Period	Portfolio 2020	Portfolio 2021
Month-to-Date	0.03%	-0.03%
Year-to-Date	1.15%	0.04%
Inception-to-Date	6.11%	6.01%

Columbia Capital Management, LLC
MODEL PORTFOLIO TRACKING
City of Lawrence

December 31, 2021

Primary Liquidity

Item	Holding	Value
1	US Bank	20,175,052
2	MIP	2,053,159
3		
Total		<u>22,228,210</u>

Portfolio Target

15,000,000
Above Target 7,228,210

Capital & Bond

Item	Holding	Value
1	From TDA	91,414,182
2		
3		
Total		<u>91,414,182</u>

Portfolio Target

95,000,000
(Below Target) (3,585,818)

Secondary Liquidity

Item	Holding	Value
1	Cap Fed CDs	9,502,195
2	From TDA	0
3		
4		
Total		<u>9,502,195</u>

Portfolio Target

10,000,000
(Below Target) (497,805)

Income

Item	Holding	Value
1	From TDA	138,175,780
2		
3		
Total		<u>138,175,780</u>

Portfolio Target

n/a

Farmland

Item	Holding	Value
1	Agency Securities	2,410,938
2	Treasury Securities	0
3	Cash	8,319
Total		<u>2,419,257</u>

Portfolio Target

n/a

ARPA Funds

Item	Holding	Value
1	From TDA	7,650,412
2		
3		
Total		<u>7,650,412</u>

Portfolio Target

n/a

Columbia Capital Management, LLC
COLLATERAL PRICING
City of Lawrence
December 31, 2021

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	12/31/21	LoC	n/a	20,000,000	100.000		20,000,000	100.0%	20,000,000
3	Letter of Credit	12/31/21	LoC	n/a	3,000,000	100.000		3,000,000	100.0%	3,000,000
4	Letter of Credit	12/31/21	LoC	n/a	2,000,000	100.000		2,000,000	100.0%	2,000,000
Total										25,250,000

Current Bank Balance: 22,228,210

Collateral Sufficient? Yes

Capitol Federal Savings

Item	Collateral	Maturity	Type	CUSIP	Face Value	Market Price	Factor (Mtge Only)	Full Market Value	Type Modifier	Adjusted Market Value
1	FDIC Insurance	n/a	Insurance	n/a	250,000	100.000		250,000	100.0%	250,000
2	FN BM3544	Mtge 6/1/2031	Agency	3140J75E1	10,000,000	104.887	0.385	4,038,645	100.0%	4,038,645
3	FG G14989	Mtge 2/1/2024	Agency	3128MDXS7	24,500,000	103.525	0.055	1,385,050	100.0%	1,385,050
4	FH 840234	Mtge 11/1/2045	Agency	31347AHK3	12,000,000	104.262	0.108	1,355,215	100.0%	1,355,215
5	FN BC0144	Mtge 1/1/2046	Agency	3140EUES4	20,991,773	104.191	0.117	2,553,272	100.0%	2,553,272
6	FG J35797	Mtge 12/1/2031	Agency	31307SNN9	5,745,000	103.835	0.366	2,185,684	100.0%	2,185,684
7	FN BM3544	Mtge 6/1/2031	Agency	3140J75E1	8,000,000	104.887	0.385	3,230,916	100.0%	3,230,916
8	FN AK7766	Mtge 3/1/2027	Agency	3138ECTY9	15,000,000	103.745	0.095	1,473,763	100.0%	1,473,763
9	FN AS4209	Mtge 1/1/2025	Agency	3138WDVB4	24,000,000	102.573	0.109	2,681,899	100.0%	2,681,899
10	FNR 2012-129 GD	Mtge 12/25/2027	Agency	3136AAEF8	12,000,000	100.999	0.162	1,961,703	100.0%	1,961,703
11	FN AB4667	Mtge 3/1/2027	Agency	31417BFH5	25,000,000	103.745	0.112	2,898,856	100.0%	2,898,856
12	FHR 4203 DJ	Mtge 4/15/2033	Agency	3137B2CK4	5,000,000	102.766	0.157	808,171	100.0%	808,171
13	FNR 2013-18 GT	Mtge 10/25/2027	Agency	3136ACXZ9	5,650,000	100.949	0.104	594,144	100.0%	594,144
14	FNR 2012-128 WC	Mtge 10/25/2032	Agency	3136A9WQ7	5,000,000	101.706	0.149	755,693	100.0%	755,693
15	FN MA4148	Mtge 10/1/2030	Agency	31418DTE2	5,000,000	102.694	0.685	3,517,439	100.0%	3,517,439
16	FN MA4148	Mtge 10/1/2030	Agency	31418DTE2	13,000,000	102.694	0.685	9,145,341	100.0%	9,145,341
17	FN MA4173	Mtge 11/1/2030	Agency	31418DT77	10,000,000	102.694	0.729	7,483,244	100.0%	7,483,244
18	FG U79058	Mtge 5/1/2030	Agency	3132G5B40	6,340,853	104.169	0.273	1,801,436	100.0%	1,801,436
19	FNR 2012-129 GD	Mtge 12/25/2027	Agency	3136AAEF8	12,000,000	100.999	0.162	1,961,703	100.0%	1,961,703
20	FN MA4172	Mtge 11/1/2030	Agency	31418DT69	4,000,000	101.278	0.755	3,060,081	100.0%	3,060,081
Total										53,142,253

Columbia Capital Management, LLC

COLLATERAL PRICING

City of Lawrence

December 31, 2021

Current Bank Balance: 47,500,000

Collateral Sufficient? Yes

Commerce

Item	Collateral		Maturity	Type	CUSIP	Face Value	Market Price	Factor (Mtge Only)	Full Market Value	Type Modifier	Adjusted Market Value
1	FDIC Insurance		n/a	Insurance	n/a	250,000	100.000		250,000	100.0%	250,000
2	FNR 2020-40 KP	Mtge	6/25/2050	Agency	3136BAPA6	3,100,000	103.574	0.326	1,045,259	100.0%	1,045,259
3	FHR 5047 MB	Mtge	12/25/2048	Agency	3137F7VF9	13,900,000	100.186	0.874	12,171,360	100.0%	12,171,360
4	FHR 5076 MA	Mtge	4/25/2043	Agency	3137F9MH1	500,000	99.238	0.891	442,077	100.0%	442,077
5	FHR 5074 DA	Mtge	11/25/2050	Agency	3137F9A92	2,500,000	99.959	0.856	2,139,454	100.0%	2,139,454
6	FHR 5071 WG	Mtge	2/25/2051	Agency	3137F9UG4	5,100,000	101.467	0.896	4,635,000	100.0%	4,635,000
7	FHR 5047 MB	Mtge	12/25/2048	Agency	3137F7VF9	875,000	100.186	0.874	766,183	100.0%	766,183
8	FHR 4993 D	Mtge	9/25/2047	Agency	3137FU5A8	9,500,000	101.441	1.000	9,636,873	100.0%	9,636,873
Total											31,086,205

Current Bank Balance: 21,931,000

Collateral Sufficient? Yes

CAPITAL & BOND



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Capital and Bond Portfolio
December 31, 2021

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	37,905,000	38,104,912.06	37,842,017.13	41.5	0.6	236,135.00
Municipal Bonds	2,905,000	2,909,209.00	2,898,827.35	3.2	0.5	13,791.50
Treasury Notes	41,000,000	41,393,569.70	41,363,242.00	45.4	1.6	666,250.00
	81,810,000	82,407,690.76	82,104,086.48	90.0	1.1	916,176.50
Cash and Equiv.						
Cash and Equivalents	5,184,154	5,184,282.70	5,184,282.70	5.7	0.0	0.00
Treasury Bills	3,918,000	3,916,980.96	3,916,953.89	4.3	0.0	0.00
	9,102,154	9,101,263.66	9,101,236.59	10.0	0.0	0.00
TOTAL PORTFOLIO	90,912,154	91,508,954.42	91,205,323.07	100.0	1.0	916,176.50

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
December 31, 2021

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											
3,000,000	FEDERAL FARM CREDIT BOND .12% 11/29/2022 0.120% Due 11-29-22	99.98	2,999,515.00	99.99	2,999,834.31	320.00	3,000,154.31	3.3	0.13	0.12	0.91
1,000,000	FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22	101.49	1,014,925.00	100.19	1,001,919.25	5,115.28	1,007,034.53	1.1	0.14	1.45	0.15
1,200,000	FEDERAL FARM CREDIT BOND 2.28% 03/28/2022 2.280% Due 03-28-22	102.23	1,226,809.00	100.50	1,205,983.69	7,068.00	1,213,051.69	1.3	0.21	2.27	0.24
2,500,000	FEDERAL FARM CREDIT BOND M/W CLBL .2% 06/15/2023 0.200% Due 06-15-23	100.00	2,500,025.00	99.66	2,491,561.12	222.22	2,491,783.35	2.7	0.43	0.20	1.45
3,000,000	FEDERAL FARM CREDIT BOND M/W CLBL .11% 03/01/2023 0.110% Due 03-01-23	99.91	2,997,175.00	99.70	2,991,056.49	1,100.00	2,992,156.49	3.3	0.37	0.11	1.17
1,000,000	FEDERAL FARM CREDIT BOND M/W CLBL .12% 01/12/2023 0.120% Due 01-12-23	99.86	998,605.00	99.74	997,352.46	263.33	997,615.79	1.1	0.38	0.12	1.03
3,000,000	FEDERAL FARM CREDIT BOND M/W CLBL .12% 09/22/2022 0.120% Due 09-22-22	100.00	3,000,025.00	99.90	2,997,086.76	990.00	2,998,076.76	3.3	0.25	0.12	0.73

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
December 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
1,000,000	FEDERAL FARM CREDIT BOND M/W CLBL .27% 04/05/2024 0.270% Due 04-05-24	99.86	998,615.00	98.67	986,686.76	645.00	987,331.76	1.1	0.86	0.27	2.25
5,000,000	FEDERAL HOME LOAN BANKS BOND 2% 09/09/2022 2.000% Due 09-09-22	103.32	5,165,825.00	101.20	5,060,187.90	31,111.11	5,091,299.01	5.5	0.25	1.98	0.69
2,000,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .6% 03/28/2025 0.600% Due 03-28-25	100.00	2,000,025.00	98.47	1,969,380.24	3,100.00	1,972,480.24	2.2	1.08	0.61	3.20
1,000,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .27% 03/28/2024 0.270% Due 03-28-24	99.86	998,625.00	98.84	988,428.09	697.50	989,125.59	1.1	0.79	0.27	2.23
875,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .35% 04/23/2024 0.350% Due 04-23-24	99.99	874,937.50	99.23	868,289.83	68.06	868,357.89	1.0	0.68	0.35	2.30
2,500,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .43% 06/17/2024 0.430% Due 06-17-24	100.00	2,500,025.00	99.28	2,482,098.90	418.06	2,482,516.96	2.7	0.72	0.43	2.44

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
December 31, 2021

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	FEDERAL HOME LOAN BANKS BOND M/W CLBL .72% 12/29/2023 0.720% Due 12-29-23	100.00	3,000,025.00	99.91	2,997,182.22	120.00	2,997,302.22	3.3	0.77	0.72	1.98
2,830,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .875% 01/28/2025 0.875% Due 01-28-25	100.00	2,830,025.00	99.12	2,805,096.85	4,333.44	2,809,430.29	3.1	1.17	0.88	3.02
5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 02/18/2022 0.000% Due 02-18-22	99.99	4,999,730.56	100.00	4,999,872.25	0.00	4,999,872.25	5.5	0.02	0.00	0.13
			<u>38,104,912.06</u>		<u>37,842,017.13</u>	<u>55,571.99</u>	<u>37,897,589.12</u>	<u>41.5</u>	<u>0.45</u>	<u>0.62</u>	<u>1.34</u>
Cash and Equivalents											
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		129.07		129.07		129.07	0.0			
5,184,154	SCHWAB FUNDS US TREASURY INVESTOR	1.00	5,184,153.63	1.00	5,184,153.63		5,184,153.63	5.7			0.00
			<u>5,184,282.70</u>		<u>5,184,282.70</u>	<u>0.00</u>	<u>5,184,282.70</u>	<u>5.7</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
Municipal Bonds											
155,000	BARTON CNTY KANS UNI SCH DIST TAXABLE GO REF .45% 09/01/2023 0.450% Due 09-01-23	100.02	155,025.00	99.32	153,944.45	232.50	154,176.95	0.2	0.86	0.45	1.66

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
December 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value + Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
150,000	BROWN CNTY KANS UNI SCH DIST N TAXABLE GO RE .35% 09/01/2023 0.350% Due 09-01-23	100.02	150,025.00	99.27	148,903.50	175.00	149,078.50	0.2	0.79	0.35	1.66
180,000	ELLSWORTH CNTY KANS UNI SCH DI TAXABLE GO REF .4% 09/01/2022 0.400% Due 09-01-22	100.01	180,025.00	99.94	179,899.20	240.00	180,139.20	0.2	0.48	0.40	0.67
150,000	LEAVENWORTH CNTY KANS UNI SCH REF TAXABLE G .305% 09/01/2022 0.305% Due 09-01-22	100.02	150,025.00	99.97	149,950.50	152.50	150,103.00	0.2	0.35	0.31	0.67
100,000	MANHATTAN KANS GO BDS REV 3% 11/01/2022 3.000% Due 11-01-22	104.01	104,009.00	102.34	102,341.00	500.00	102,841.00	0.1	0.19	2.93	0.83
1,000,000	SALINA KANS ARPT AUTH TAXABLE GO TEMP NTS CL .45% 09/01/2023 0.450% Due 09-01-23	100.00	1,000,025.00	99.48	994,820.00	637.50	995,457.50	1.1	0.76	0.45	1.66
500,000	SEDGWICK CNTY KANS UNI SCH DIS TAXABLE GO REF .4% 09/01/2022 0.400% Due 09-01-22	100.00	500,025.00	99.93	499,655.00	666.67	500,321.67	0.5	0.50	0.40	0.67

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
December 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
450,000	SEWARD CNTY KANS UNI SCH DIST TAXABLE GO RE .259% 09/01/2022 0.259% Due 09-01-22	100.01	450,025.00	99.89	449,509.50	388.50	449,898.00	0.5	0.42	0.26	0.67
220,000	SUMNER CNTY KANS UNI SCH DIST TAXABLE GO REF .33% 09/01/2022 0.330% Due 09-01-22	100.01	220,025.00	99.91	219,804.20	242.00	220,046.20	0.2	0.46	0.33	0.67
			<u>2,909,209.00</u>		<u>2,898,827.35</u>	<u>3,234.67</u>	<u>2,902,062.02</u>	<u>3.2</u>	<u>0.59</u>	<u>0.48</u>	<u>1.12</u>
Treasury Bills											
3,918,000	UNITED STATES TREASURY BILLS BILL 0% 05/05/2022 0.000% Due 05-05-22	99.97	3,916,980.96	99.97	3,916,953.89	0.00	3,916,953.89	4.3	0.08	0.00	0.35
			<u>3,916,980.96</u>		<u>3,916,953.89</u>	<u>0.00</u>	<u>3,916,953.89</u>	<u>4.3</u>	<u>0.08</u>	<u>0.00</u>	<u>0.35</u>
Treasury Notes											
10,000,000	UNITED STATES TREASURY NOTES NOTE 1.75% 05/15/2022 1.750% Due 05-15-22	100.63	10,063,065.63	100.59	10,058,590.00	22,237.57	10,080,827.57	11.0	0.18	1.74	0.37
5,000,000	UNITED STATES TREASURY NOTES NOTE 1.375% 02/15/2023 1.375% Due 02-15-23	101.12	5,056,079.69	101.04	5,052,150.00	25,781.25	5,077,931.25	5.5	0.44	1.36	1.11

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
December 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
12,000,000	UNITED STATES TREASURY NOTES NOTE 1.625% 08/15/2022	100.90	12,108,486.25	100.86	12,102,660.00	73,125.00	12,175,785.00	13.3	0.25	1.61	0.62
14,000,000	1.625% Due 08-15-22 UNITED STATES TREASURY NOTES NOTE 1.625% 11/15/2022	101.19	14,165,938.13	101.07	14,149,842.00	28,908.84	14,178,750.84	15.5	0.40	1.61	0.87
	1.625% Due 11-15-22		41,393,569.70		41,363,242.00	150,052.66	41,513,294.66	45.4	0.31	1.61	0.70
			91,508,954.42		91,205,323.07	208,859.32	91,414,182.39	100.0	0.35	1.00	0.93

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 11-30-21 to 12-31-21

Portfolio Value on 11-30-21	41,227,381.39
Accrued Interest	98,014.79
Contributions	50,138,237.05
Withdrawals	0.00
Realized Gains	-2,852.76
Unrealized Gains	-76,739.62
Interest	-80,702.98
Dividends	0.00
Change in Accrued Interest	110,844.52
Portfolio Value on 12-31-21	91,205,323.07
Accrued Interest	208,859.32
Average Capital	57,933,743.62
Total Gain before Fees	-49,450.84
IRR for 0.08 Years	-0.09%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 04-01-17 to 12-31-21

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	97,629,068.68
Withdrawals	-91,741,081.40
Transfers In	113,698,685.89
Transfers Out	-30,007,548.65
Realized Gains	717,592.42
Unrealized Gains	-303,631.34
Interest	1,208,857.85
Dividends	3,379.63
Change in Accrued Interest	208,859.32
Portfolio Value on 12-31-21	91,205,323.08
Accrued Interest	208,859.32
Average Capital	32,944,542.53
Total Gain before Fees	1,835,057.87
IRR for 4.75 Years	5.57%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Capital and Bond Portfolio
December 31, 2021

Summary Information

	Totals	Weighted Averages
Par Value	85,728,000	Average Curr. Yld 1.07
Market Value	86,021,040.37	Average Maturity (yrs) 0.99
Total Cost	86,324,671.72	Average Coupon (%) 1.07
Net Gain/Loss	-303,631.34	Average Duration 0.98
Annual Income	916,176.50	Average Moody Rating Aa1
Number of Issues	30	Average S&P Rating AA

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	19	74,205,386.88	86.3	1.2	1.225%	1.1
Aa3	3	1,247,111.50	1.4	0.6	0.642%	1.5
A2	1	153,944.45	0.2	0.5	0.450%	1.7
Not Rated	7	10,414,597.54	12.1	0.0	0.049%	0.3

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	15	32,842,144.88	38.2	0.7	0.721%	1.5
AA	2	399,703.40	0.5	0.4	0.362%	0.7
A+	3	1,098,068.00	1.3	0.3	0.335%	0.8
Not Rated	10	51,681,124.09	60.1	1.3	1.317%	0.6

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
12-23-2021	5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 02/18/2022	99.99	4,999,730.56	100.00	4,999,872.25	141.69	0.0
03-20-2020	1,000,000	0.000% Due 02-18-22 FEDERAL FARM CREDIT BOND 1.45% 02/24/2022	101.49	1,014,925.00	100.19	1,001,919.25	-13,005.75	-1.3
03-16-2021	1,200,000	1.450% Due 02-24-22 FEDERAL FARM CREDIT BOND 2.28% 03/28/2022	102.23	1,226,809.00	100.50	1,205,983.69	-20,825.31	-1.7
11-10-2020	5,000,000	2.280% Due 03-28-22 FEDERAL HOME LOAN BANKS BOND 2% 09/09/2022	103.32	5,165,825.00	101.20	5,060,187.90	-105,637.10	-2.0
12-22-2020	3,000,000	2.000% Due 09-09-22 FEDERAL FARM CREDIT BOND M/W CLBL .12% 09/22/2022	100.00	3,000,025.00	99.90	2,997,086.76	-2,938.24	-0.1
03-23-2021	3,000,000	0.120% Due 09-22-22 FEDERAL FARM CREDIT BOND .12% 11/29/2022	99.98	2,999,515.00	99.99	2,999,834.31	319.31	0.0
10-26-2021	1,000,000	0.120% Due 11-29-22 FEDERAL FARM CREDIT BOND M/W CLBL .12% 01/12/2023 0.120% Due 01-12-23	99.86	998,605.00	99.74	997,352.46	-1,252.54	-0.1

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
03-02-2021	3,000,000	FEDERAL FARM CREDIT BOND M/W CLBL .11% 03/01/2023	99.91	2,997,175.00	99.70	2,991,056.49	-6,118.51	-0.2
12-29-2020	2,500,000	0.110% Due 03-01-23 FEDERAL FARM CREDIT BOND M/W CLBL .2% 06/15/2023	100.00	2,500,025.00	99.66	2,491,561.12	-8,463.87	-0.3
12-14-2021	3,000,000	0.200% Due 06-15-23 FEDERAL HOME LOAN BANKS BOND M/W CLBL .72% 12/29/2023	100.00	3,000,025.00	99.91	2,997,182.22	-2,842.78	-0.1
06-02-2021	1,000,000	0.720% Due 12-29-23 FEDERAL HOME LOAN BANKS BOND M/W CLBL .27% 03/28/2024	99.86	998,625.00	98.84	988,428.09	-10,196.91	-1.0
06-02-2021	1,000,000	0.270% Due 03-28-24 FEDERAL FARM CREDIT BOND M/W CLBL .27% 04/05/2024	99.86	998,615.00	98.67	986,686.76	-11,928.24	-1.2
06-17-2021	875,000	0.270% Due 04-05-24 FEDERAL HOME LOAN BANKS BOND M/W CLBL .35% 04/23/2024	99.99	874,937.50	99.23	868,289.83	-6,647.66	-0.8
		0.350% Due 04-23-24						

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
06-03-2021	2,500,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .43% 06/17/2024	100.00	2,500,025.00	99.28	2,482,098.90	-17,926.10	-0.7
10-19-2021	2,830,000	0.430% Due 06-17-24 FEDERAL HOME LOAN BANKS BOND M/W CLBL .875% 01/28/2025	100.00	2,830,025.00	99.12	2,805,096.85	-24,928.15	-0.9
06-10-2021	2,000,000	0.875% Due 01-28-25 FEDERAL HOME LOAN BANKS BOND M/W CLBL .6% 03/28/2025	100.00	2,000,025.00	98.47	1,969,380.24	-30,644.76	-1.5
		0.600% Due 03-28-25						
				38,104,912.06		37,842,017.13	-262,894.93	-0.7
Treasury Notes								
12-23-2021	10,000,000	UNITED STATES TREASURY NOTES NOTE 1.75% 05/15/2022	100.63	10,063,065.63	100.59	10,058,590.00	-4,475.63	0.0
		1.750% Due 05-15-22						
12-23-2021	12,000,000	UNITED STATES TREASURY NOTES NOTE 1.625% 08/15/2022	100.90	12,108,486.25	100.86	12,102,660.00	-5,826.25	0.0
		1.625% Due 08-15-22						
12-23-2021	14,000,000	UNITED STATES TREASURY NOTES NOTE 1.625% 11/15/2022	101.19	14,165,938.13	101.07	14,149,842.00	-16,096.13	-0.1
		1.625% Due 11-15-22						

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-23-2021	5,000,000	UNITED STATES TREASURY NOTES NOTE 1.375% 02/15/2023 1.375% Due 02-15-23	101.12	5,056,079.69	101.04	5,052,150.00	-3,929.69	-0.1
				41,393,569.70		41,363,242.00	-30,327.70	-0.1
Cash and Equivalents								
10-29-2021	5,184,154	SCHWAB FUNDS US TREASURY INVESTOR	1.00	5,184,153.63	1.00	5,184,153.63	0.00	0.0
				5,184,153.63		5,184,153.63	0.00	0.0
Municipal Bonds								
04-05-2021	180,000	ELLSWORTH CNTY KANS UNI SCH DI TAXABLE GO REF .4% 09/01/2022 0.400% Due 09-01-22	100.01	180,025.00	99.94	179,899.20	-125.80	-0.1
03-03-2021	150,000	LEAVENWORTH CNTY KANS UNI SCH REF TAXABLE G .305% 09/01/2022 0.305% Due 09-01-22	100.02	150,025.00	99.97	149,950.50	-74.50	0.0
06-10-2021	500,000	SEDGWICK CNTY KANS UNI SCH DIS TAXABLE GO REF .4% 09/01/2022 0.400% Due 09-01-22	100.00	500,025.00	99.93	499,655.00	-370.00	-0.1

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
03-25-2021	450,000	SEWARD CNTY KANS UNI SCH DIST TAXABLE GO RE .259% 09/01/2022	100.01	450,025.00	99.89	449,509.50	-515.50	-0.1
04-01-2021	220,000	0.259% Due 09-01-22 SUMNER CNTY KANS UNI SCH DIST TAXABLE GO REF .33% 09/01/2022	100.01	220,025.00	99.91	219,804.20	-220.80	-0.1
06-07-2021	100,000	0.330% Due 09-01-22 MANHATTAN KANS GO BDS REV 3% 11/01/2022	104.01	104,009.00	102.34	102,341.00	-1,668.00	-1.6
06-10-2021	155,000	3.000% Due 11-01-22 BARTON CNTY KANS UNI SCH DIST TAXABLE GO REF .45% 09/01/2023	100.02	155,025.00	99.32	153,944.45	-1,080.55	-0.7
06-09-2021	150,000	0.450% Due 09-01-23 BROWN CNTY KANS UNI SCH DIST N TAXABLE GO RE .35% 09/01/2023	100.02	150,025.00	99.27	148,903.50	-1,121.50	-0.7
11-10-2021	1,000,000	0.350% Due 09-01-23 SALINA KANS ARPT AUTH TAXABLE GO TEMP NTS CL .45% 09/01/2023 0.450% Due 09-01-23	100.00	1,000,025.00	99.48	994,820.00	-5,205.00	-0.5
				2,909,209.00		2,898,827.35	-10,381.65	-0.4

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Treasury Bills								
11-04-2021	3,918,000	UNITED STATES TREASURY BILLS BILL 0% 05/05/2022 0.000% Due 05-05-22	99.97	3,916,980.96	99.97	3,916,953.89	-27.07	0.0
				3,916,980.96		3,916,953.89	-27.07	0.0
Cash and Equivalents								
		FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		129.07		129.07		
				129.07		129.07		
TOTAL PORTFOLIO				91,508,954.42		91,205,323.07	-303,631.34	-0.3

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 12-01-21 Through 12-31-21

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
08-27-2020	12-10-2021	4,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021 2.625% Due 12-10-21	4,127,425.00	4,000,000.00		-127,425.00
TOTAL GAINS						0.00	0.00
TOTAL LOSSES						0.00	-127,425.00
				4,127,425.00	4,000,000.00	0.00	-127,425.00
TOTAL REALIZED GAIN/LOSS		-127,425.00					

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 12-01-21 Through 12-31-21

Ex-Date	Pay-Date	Security	Amount
Agency Securities			
12-10-2021	12-10-2021	FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021	52,500.00
12-15-2021	12-15-2021	2.625% Due 12-10-21 FEDERAL FARM CREDIT BOND M/W CLBL .2% 06/15/2023	2,500.00
12-17-2021	12-17-2021	0.200% Due 06-15-23 FEDERAL HOME LOAN BANKS BOND M/W CLBL .43% 06/17/2024	5,375.00
12-23-2021	12-23-2021	0.430% Due 06-17-24 FEDERAL HOME LOAN BANKS BOND M/W CLBL .35% 04/23/2024	1,531.25
		0.350% Due 04-23-24	
			61,906.25
Treasury Notes			
12-23-2021	12-27-2021	UNITED STATES TREASURY NOTES NOTE 1.75% 05/15/2022	-20,303.87
12-23-2021	12-27-2021	1.750% Due 05-15-22 UNITED STATES TREASURY NOTES NOTE 1.625% 08/15/2022	-71,005.43
12-23-2021	12-27-2021	1.625% Due 08-15-22 UNITED STATES TREASURY NOTES NOTE 1.625% 11/15/2022	-26,395.03
12-23-2021	12-27-2021	1.625% Due 11-15-22 UNITED STATES TREASURY NOTES NOTE 1.375% 02/15/2023	-25,033.97
		1.375% Due 02-15-23	
			-142,738.30
Cash and Equivalents			
12-31-2021	12-31-2021	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	93.55
12-31-2021	12-31-2021	SCHWAB FUNDS US TREASURY INVESTOR	25.46

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 12-01-21 Through 12-31-21

Ex-Date	Pay-Date	Security	Amount
12-31-2021	12-31-2021	SCHWAB FUNDS US TREASURY INVESTOR	10.06
			129.07
NET INCOME			-80,702.98

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Capital and Bond Portfolio
From 12-01-21 To 12-31-21

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO					
12-01-2021			Beginning Balance		2,073.91
12-08-2021	12-08-2021	li	Addition	to Portfolio	962,600.00
12-10-2021	12-10-2021	dp	Interest	FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021 2.625% Due 12-10-21	52,500.00
12-10-2021	12-10-2021	dp	Sale	FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021 2.625% Due 12-10-21	4,000,000.00
12-13-2021	12-14-2021	wd	Purchase	SCHWAB FUNDS US TREASURY INVESTOR	-962,600.00
12-14-2021	12-29-2021	wd	Purchase	FEDERAL HOME LOAN BANKS BOND M/W CLBL .72% 12/29/2023 0.720% Due 12-29-23	-3,000,025.00
12-15-2021	12-15-2021	dp	Interest	FEDERAL FARM CREDIT BOND M/W CLBL .2% 06/15/2023 0.200% Due 06-15-23	2,500.00
12-17-2021	12-17-2021	dp	Interest	FEDERAL HOME LOAN BANKS BOND M/W CLBL .43% 06/17/2024 0.430% Due 06-17-24	5,375.00
12-22-2021	12-22-2021	li	Addition	to Portfolio	49,175,637.05
12-23-2021	12-23-2021	dp	Interest	FEDERAL HOME LOAN BANKS BOND M/W CLBL .35% 04/23/2024 0.350% Due 04-23-24	1,531.25
12-23-2021	12-27-2021	wd	Purchase	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 02/18/2022 0.000% Due 02-18-22	-4,999,730.56

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Capital and Bond Portfolio
From 12-01-21 To 12-31-21

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
12-23-2021	12-27-2021	wd	Purchase	UNITED STATES TREASURY NOTES NOTE 1.75% 05/15/2022 1.750% Due 05-15-22	-10,063,065.63
12-23-2021	12-27-2021	wd	Purchase	UNITED STATES TREASURY NOTES NOTE 1.625% 08/15/2022 1.625% Due 08-15-22	-12,108,486.25
12-23-2021	12-27-2021	wd	Purchase	UNITED STATES TREASURY NOTES NOTE 1.625% 11/15/2022 1.625% Due 11-15-22	-14,165,938.13
12-23-2021	12-27-2021	wd	Purchase	UNITED STATES TREASURY NOTES NOTE 1.375% 02/15/2023 1.375% Due 02-15-23	-5,056,079.69
12-23-2021	12-27-2021	wd	Accrued Interest	UNITED STATES TREASURY NOTES NOTE 1.75% 05/15/2022 1.750% Due 05-15-22	-20,303.87
12-23-2021	12-27-2021	wd	Accrued Interest	UNITED STATES TREASURY NOTES NOTE 1.625% 08/15/2022 1.625% Due 08-15-22	-71,005.43
12-23-2021	12-27-2021	wd	Accrued Interest	UNITED STATES TREASURY NOTES NOTE 1.625% 11/15/2022 1.625% Due 11-15-22	-26,395.03
12-23-2021	12-27-2021	wd	Accrued Interest	UNITED STATES TREASURY NOTES NOTE 1.375% 02/15/2023 1.375% Due 02-15-23	-25,033.97

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Capital and Bond Portfolio
 From 12-01-21 To 12-31-21

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
12-30-2021	12-31-2021	wd	Purchase	Schwab Funds US Treasury Investor	-3,703,553.65
12-31-2021	12-31-2021	dp	Interest	Schwab Funds US Treasury Investor	25.46
12-31-2021	12-31-2021	dp	Transfer from	causcalong	10.06
12-31-2021	12-31-2021	dp	Interest	FDIC Insured Deposit Account IDA12 Not Co	93.55
12-31-2021			Ending Balance		129.07

INCOME



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Income Portfolio
December 31, 2021

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	53,555,000	53,607,302.66	53,360,545.21	38.7	0.4	208,147.50
Municipal Bonds	1,200,000	1,254,880.95	1,232,843.50	0.9	2.3	27,925.00
Treasury Notes	13,327,000	13,459,912.62	13,404,567.47	9.7	1.3	178,847.50
	68,082,000	68,322,096.23	67,997,956.19	49.3	0.6	414,920.00
Cash and Equiv.						
Cash and Equivalents	0	120,207.19	120,207.19	0.1	0.0	0.00
Certificate of Deposit	59,931,000	59,931,000.00	59,931,000.00	43.4	0.1	42,017.30
Treasury Bills	10,000,000	9,998,339.17	9,998,530.00	7.2	0.0	0.00
	69,931,000	70,049,546.36	70,049,737.19	50.7	0.1	42,017.30
TOTAL PORTFOLIO	138,013,000	138,371,642.59	138,047,693.38	100.0	0.3	456,937.30

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
December 31, 2021

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											
1,700,000	FED HOME LOAN MTG CORP FHLMC REFERENCE NOTE .375% 04/20/2023 0.375% Due 04-20-23	100.32	1,705,482.00	99.78	1,696,201.21	1,257.29	1,697,458.51	1.2	0.55	0.38	1.30
500,000	FED HOME LOAN MTG CORP NOTE M/W CLBL .4% 06/30/2023 0.400% Due 06-30-23	100.05	500,260.00	100.17	500,872.09	0.00	500,872.09	0.4	0.28	0.40	0.02
1,200,000	FEDERAL FARM CREDIT BOND .1% 11/23/2022 0.100% Due 11-23-22	100.00	1,199,950.60	99.98	1,199,792.18	126.67	1,199,918.85	0.9	0.12	0.10	0.90
3,000,000	FEDERAL FARM CREDIT BOND .2% 06/26/2023 0.200% Due 06-26-23	99.99	2,999,629.00	99.79	2,993,845.08	83.33	2,993,928.41	2.2	0.34	0.20	1.48
3,000,000	FEDERAL FARM CREDIT BOND .16% 10/13/2022 0.160% Due 10-13-22	100.06	3,001,765.00	99.95	2,998,377.00	1,040.00	2,999,417.00	2.2	0.23	0.16	0.78
5,000,000	FEDERAL FARM CREDIT BOND .17% 03/23/2023 0.170% Due 03-23-23	99.98	4,999,125.00	99.90	4,994,978.45	2,313.89	4,997,292.34	3.6	0.25	0.17	1.23
3,000,000	FEDERAL FARM CREDIT BOND .22% 09/22/2023 0.220% Due 09-22-23	99.92	2,997,475.00	99.66	2,989,856.31	1,815.00	2,991,671.31	2.2	0.42	0.22	1.72

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
December 31, 2021

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	FEDERAL FARM CREDIT BOND .125% 03/09/2023 0.125% Due 03-09-23	99.99	2,999,662.00	99.60	2,987,947.05	1,166.67	2,989,113.72	2.2	0.46	0.13	1.19
2,500,000	FEDERAL FARM CREDIT BOND M/W CLBL .08% 05/09/2022 0.080% Due 05-09-22	99.97	2,499,257.50	99.95	2,498,810.55	288.89	2,499,099.44	1.8	0.21	0.08	0.36
3,000,000	FEDERAL FARM CREDIT BOND M/W CLBL .11% 03/01/2023 0.110% Due 03-01-23	99.91	2,997,175.00	99.70	2,991,056.49	1,100.00	2,992,156.49	2.2	0.37	0.11	1.17
5,000,000	FEDERAL FARM CREDIT BOND M/W CLBL .31% 12/29/2023 0.310% Due 12-29-23	99.95	4,997,525.00	99.32	4,966,163.10	86.11	4,966,249.21	3.6	0.65	0.31	1.99
1,000,000	FEDERAL FARM CREDIT BOND M/W CLBL .66% 12/13/2023 0.660% Due 12-13-23	99.91	999,085.00	99.72	997,194.00	330.00	997,524.00	0.7	0.80	0.66	1.94
2,000,000	FEDERAL FARM CREDIT BOND M/W CLBL .74% 06/30/2025 0.740% Due 06-30-25	100.00	2,000,025.00	98.41	1,968,157.56	0.00	1,968,157.56	1.4	1.21	0.75	3.44
4,000,000	FEDERAL HOME LOAN BANKS BOND .125% 08/12/2022 0.125% Due 08-12-22	100.03	4,001,025.00	99.92	3,996,819.08	1,930.56	3,998,749.64	2.9	0.25	0.13	0.62

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
December 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value + Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
2,905,000	FEDERAL HOME LOAN BANKS BOND 2.25% 09/09/2022 2.250% Due 09-09-22	102.19	2,968,522.49	101.34	2,944,017.69	20,335.00	2,964,352.69	2.1	0.30	2.22	0.69
2,700,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .4% 08/29/2024 0.400% Due 08-29-24	99.75	2,693,275.00	99.01	2,673,386.72	60.00	2,673,446.72	1.9	0.77	0.40	2.64
2,500,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .6% 12/30/2024 0.600% Due 12-30-24	100.00	2,500,025.00	99.14	2,478,543.75	0.00	2,478,543.75	1.8	0.89	0.61	2.96
2,500,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .52% 09/30/2024 0.520% Due 09-30-24	100.00	2,500,025.00	98.88	2,472,122.67	3,250.00	2,475,372.67	1.8	0.93	0.53	2.72
1,000,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .71% 07/29/2024 0.710% Due 07-29-24	100.00	1,000,025.00	99.56	995,563.59	1,222.78	996,786.37	0.7	0.88	0.71	2.55
2,500,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .375% 03/15/2024 0.375% Due 03-15-24	100.00	2,500,025.00	98.78	2,469,479.77	2,760.42	2,472,240.19	1.8	0.93	0.38	2.19

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
December 31, 2021

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value + Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
1,200,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 06/17/2022	99.94	1,199,297.07	99.91	1,198,956.44	0.00	1,198,956.44	0.9	0.19	0.00	0.46
350,000	0.000% Due 06-17-22 FEDERAL NATL MTG ASSN 0.310% Due 11-16-23	99.62	348,667.00	99.54	348,404.40	135.62	348,540.03	0.3	0.55	0.31	1.87
			53,607,302.66		53,360,545.21	39,302.22	53,399,847.44	38.7	0.50	0.39	1.55
Cash and Equivalents											
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		120,207.19		120,207.19		120,207.19	0.1			
			120,207.19		120,207.19	0.00	120,207.19	0.1	0.00	0.00	0.00
Certificate of Deposit											
5,000,000	Capitol Federal 3/20/2022	100.00	5,000,000.00	100.00	5,000,000.00	887.67	5,000,887.67	3.6	0.09	0.09	0.22
	0.090% Due 03-20-22										
5,000,000	Capitol Federal 4/1/22	100.00	5,000,000.00	100.00	5,000,000.00	2,042.47	5,002,042.47	3.6	0.07	0.07	0.25
	0.070% Due 04-01-22										
2,500,000	Capitol Federal 4/1/22	100.00	2,500,000.00	100.00	2,500,000.00	1,017.12	2,501,017.12	1.8	0.09	0.09	0.25
	0.090% Due 04-01-22										
2,500,000	Capitol Federal 4/1/22	100.00	2,500,000.00	100.00	2,500,000.00	580.14	2,500,580.14	1.8	0.07	0.07	0.25
	0.070% Due 04-01-22										
			10,000,000.00		10,000,000.00	3,639.73	10,003,639.73	7.2	0.07	0.07	0.25
2,000,000	Capitol Federal 4/5/22	100.00	2,000,000.00	100.00	2,000,000.00	1,183.56	2,001,183.56	1.4	0.08	0.08	0.26
	0.080% Due 04-05-22										
2,500,000	Capitol Federal 5/15/22	100.00	2,500,000.00	100.00	2,500,000.00	575.34	2,500,575.34	1.8	0.07	0.07	0.37
	0.070% Due 05-15-22										

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
December 31, 2021

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 6/15/22 0.080% Due 06-15-22	100.00	2,500,000.00	100.00	2,500,000.00	657.53	2,500,657.53	1.8	0.08	0.08	0.45
2,500,000	Capitol Federal 7/15/22 0.090% Due 07-15-22	100.00	2,500,000.00	100.00	2,500,000.00	739.73	2,500,739.73	1.8	0.09	0.09	0.54
5,000,000	Capitol Federal 8/1/22 0.080% Due 08-01-22	100.00	5,000,000.00	100.00	5,000,000.00	2,224.66	5,002,224.66	3.6	0.08	0.08	0.58
2,500,000	Capitol Federal 8/1/22 0.090% Due 08-01-22	100.00	2,500,000.00	100.00	2,500,000.00	745.89	2,500,745.89	1.8	0.09	0.09	0.58
			7,500,000.00		7,500,000.00	2,970.55	7,502,970.55	5.4	0.08	0.08	0.58
2,500,000	Capitol Federal 8/15/22 0.090% Due 08-15-22	100.00	2,500,000.00	100.00	2,500,000.00	739.73	2,500,739.73	1.8	0.09	0.09	0.62
3,000,000	Capitol Federal 9/1/22 0.090% Due 09-01-22	100.00	3,000,000.00	100.00	3,000,000.00	1,501.64	3,001,501.64	2.2	0.09	0.09	0.67
3,000,000	Capitol Federal 9/29/22 0.090% Due 09-29-22	100.00	3,000,000.00	100.00	3,000,000.00	436.44	3,000,436.44	2.2	0.09	0.09	0.74
3,000,000	Commerce 1/5/22 0.070% Due 01-05-22	100.00	3,000,000.00	100.00	3,000,000.00	1,553.42	3,001,553.42	2.2	0.07	0.07	0.01
2,970,000	Commerce 2/7/22 0.070% Due 02-07-22	100.00	2,970,000.00	100.00	2,970,000.00	1,355.62	2,971,355.62	2.2	0.07	0.07	0.10
5,000,000	Commerce 3/25/2022 0.020% Due 03-25-22	100.00	5,000,000.00	100.00	5,000,000.00	249.32	5,000,249.32	3.6	0.02	0.02	0.23
2,000,000	Commerce 3/29/22 0.070% Due 03-29-22	100.00	2,000,000.00	100.00	2,000,000.00	1,062.47	2,001,062.47	1.4	0.07	0.07	0.24
4,000,000	Commerce 3/30/22 0.030% Due 03-30-22	100.00	4,000,000.00	100.00	4,000,000.00	299.18	4,000,299.18	2.9	0.03	0.03	0.24
2,461,000	Commerce 3/31/22 0.030% Due 03-31-22	100.00	2,461,000.00	100.00	2,461,000.00	277.12	2,461,277.12	1.8	0.03	0.03	0.25
			59,931,000.00		59,931,000.00	18,129.04	59,949,129.04	43.4	0.07	0.07	0.35

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
December 31, 2021

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											
350,000	BROWN CNTY KANS UNI SCH DIST N TAXABLE GO RE .55% 09/01/2024 0.550% Due 09-01-24	100.01	350,025.00	98.56	344,953.00	641.67	345,594.67	0.2	1.10	0.56	2.63
180,000	DERBY KANS GO REF AND IMPT BDS REV 4% 12/01/2023 4.000% Due 12-01-23	109.88	197,791.00	106.95	192,506.40	600.00	193,106.40	0.1	0.36	3.74	1.86
200,000	GEARY CNTY KANS UNI SCH DIST N TAXABLE GO REF .4% 09/01/2023 0.400% Due 09-01-23	100.01	200,025.00	99.27	198,538.00	264.44	198,802.44	0.1	0.84	0.40	1.66
275,000	LEAVENWORTH KANS GO REF BDS 4% 09/01/2023 4.000% Due 09-01-23	108.40	298,089.25	106.04	291,612.75	3,666.67	295,279.42	0.2	0.36	3.77	1.61
115,000	NEWTON KANS GO REF BDS REV 4% 09/01/2023 4.000% Due 09-01-23	108.42	124,687.30	106.09	122,006.95	1,533.33	123,540.28	0.1	0.33	3.77	1.61
80,000	OSWEGO KANS GO REF BDS 3% 09/01/2023 3.000% Due 09-01-23	105.33	84,263.40	104.03	83,226.40	1,120.00	84,346.40	0.1	0.56	2.88	1.62
			1,254,880.95			7,826.11	1,240,669.61	0.9	0.65	2.27	1.94

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
December 31, 2021

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 Bills											
10,000,000	UNITED STATES TREASURY BILLS BILL 0% 03/22/2022 0.000% Due 03-22-22	99.98	9,998,339.17	99.99	9,998,530.00	0.00	9,998,530.00	7.2	0.07	0.00	0.22
			9,998,339.17		9,998,530.00	0.00	9,998,530.00	7.2	0.07	0.00	0.22
Treasury Notes											
3,500,000	UNITED STATES TREASURY NOTES NOTE .125% 03/31/2023 0.125% Due 03-31-23	99.52	3,483,345.31	99.54	3,484,005.00	1,111.88	3,485,116.88	2.5	0.49	0.13	1.24
4,876,000	UNITED STATES TREASURY NOTES NOTE 1.75% 07/15/2022 1.750% Due 07-15-22	101.74	4,960,621.21	100.80	4,915,047.01	39,186.87	4,954,233.88	3.6	0.27	1.74	0.54
2,951,000	UNITED STATES TREASURY NOTES NOTE 1.75% 09/30/2022 1.750% Due 09-30-22	101.33	2,990,217.97	101.07	2,982,469.46	13,052.50	2,995,521.96	2.2	0.32	1.73	0.74
2,000,000	UNITED STATES TREASURY NOTES NOTE 1.875% 09/30/2022 1.875% Due 09-30-22	101.29	2,025,728.13	101.15	2,023,046.00	9,478.02	2,032,524.02	1.5	0.33	1.85	0.74
			13,459,912.62		13,404,567.47	62,829.28	13,467,396.75	9.7	0.35	1.33	0.80
			138,371,642.59		138,047,693.38	128,086.65	138,175,780.02	100.0	0.27	0.33	0.86

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Income Portfolio
From 11-30-21 to 12-31-21

Portfolio Value on 11-30-21	140,100,309.18
Accrued Interest	117,001.98
Contributions	7,500,000.00
Withdrawals	-2,000,000.00
Transfers Out	-7,508,774.92
Realized Gains	0.00
Unrealized Gains	-70,405.67
Interest	26,564.78
Dividends	0.00
Change in Accrued Interest	11,084.67
Portfolio Value on 12-31-21	138,047,693.38
Accrued Interest	128,086.65
Average Capital	145,313,236.17
Total Gain before Fees	-32,756.22
IRR for 0.08 Years	-0.02%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Income Portfolio
From 04-01-17 to 12-31-21

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	365,700,792.71
Withdrawals	-214,548,086.82
Transfers In	252,518,699.95
Transfers Out	-273,607,393.66
Realized Gains	809,976.86
Unrealized Gains	-323,949.21
Interest	7,497,653.55
Dividends	0.00
Change in Accrued Interest	128,086.65
Portfolio Value on 12-31-21	138,047,693.38
Accrued Interest	128,086.65
Average Capital	115,032,039.18
Total Gain before Fees	8,111,767.84
IRR for 4.75 Years	7.05%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Income Portfolio
December 31, 2021

Summary Information

	Totals	Weighted Averages
Par Value	138,013,000	Average Curr. Yld 0.33
Market Value	137,927,486.19	Average Maturity (yrs) 0.88
Total Cost	138,251,435.40	Average Coupon (%) 0.33
Net Gain/Loss	-323,949.21	Average Duration 0.87
Annual Income	456,937.30	Average Moody Rating Aa1
Number of Issues	52	Average S&P Rating AA

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	24	65,217,751.84	47.3	0.6	0.594%	1.4
Aa2	1	291,612.75	0.2	3.8	4.000%	1.6
Aa3	1	198,538.00	0.1	0.4	0.400%	1.7
Not Rated	26	72,219,583.60	52.4	0.1	0.083%	0.4

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	19	51,312,312.27	37.2	0.4	0.399%	1.6
AA	1	192,506.40	0.1	3.7	4.000%	1.9
AA-	1	122,006.95	0.1	3.8	4.000%	1.6
A+	1	344,953.00	0.3	0.6	0.550%	2.6
A	1	83,226.40	0.1	2.9	3.000%	1.6
Not Rated	29	85,872,481.16	62.3	0.3	0.277%	0.4

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
03-01-2021	2,500,000	FEDERAL FARM CREDIT BOND M/W CLBL .08% 05/09/2022	99.97	2,499,257.50	99.95	2,498,810.55	-446.95	0.0
12-17-2021	1,200,000	0.080% Due 05-09-22 FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 06/17/2022	99.94	1,199,297.07	99.91	1,198,956.44	-340.63	0.0
07-13-2021	4,000,000	0.000% Due 06-17-22 FEDERAL HOME LOAN BANKS BOND .125% 08/12/2022	100.03	4,001,025.00	99.92	3,996,819.08	-4,205.92	-0.1
09-03-2021	2,905,000	0.125% Due 08-12-22 FEDERAL HOME LOAN BANKS BOND 2.25% 09/09/2022	102.19	2,968,522.49	101.34	2,944,017.69	-24,504.80	-0.8
10-14-2021	3,000,000	2.250% Due 09-09-22 FEDERAL FARM CREDIT BOND .16% 10/13/2022	100.06	3,001,765.00	99.95	2,998,377.00	-3,388.00	-0.1
08-30-2021	1,200,000	0.160% Due 10-13-22 FEDERAL FARM CREDIT BOND .1% 11/23/2022	100.00	1,199,950.60	99.98	1,199,792.18	-158.42	0.0
03-01-2021	3,000,000	0.100% Due 11-23-22 FEDERAL FARM CREDIT BOND M/W CLBL .11% 03/01/2023	99.91	2,997,175.00	99.70	2,991,056.49	-6,118.51	-0.2
		0.110% Due 03-01-23						

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
09-03-2021	3,000,000	FEDERAL FARM CREDIT BOND .125% 03/09/2023	99.99	2,999,662.00	99.60	2,987,947.05	-11,714.95	-0.4
06-17-2021	5,000,000	FEDERAL FARM CREDIT BOND .17% 03/23/2023	99.98	4,999,125.00	99.90	4,994,978.45	-4,146.55	-0.1
06-29-2021	1,700,000	FED HOME LOAN MTG CORP FHLMC REFERENCE NOTE .375% 04/20/2023	100.32	1,705,482.00	99.78	1,696,201.21	-9,280.79	-0.5
08-20-2021	3,000,000	FEDERAL FARM CREDIT BOND .2% 06/26/2023	99.99	2,999,629.00	99.79	2,993,845.08	-5,783.92	-0.2
10-13-2021	500,000	FED HOME LOAN MTG CORP NOTE M/W CLBL .4% 06/30/2023	100.05	500,260.00	100.17	500,872.09	612.09	0.1
03-17-2021	3,000,000	FEDERAL FARM CREDIT BOND .22% 09/22/2023	99.92	2,997,475.00	99.66	2,989,856.31	-7,618.69	-0.3
10-26-2021	350,000	FEDERAL NATL MTG ASSN 0.310% Due 11-16-23	99.62	348,667.00	99.54	348,404.40	-262.60	-0.1

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-14-2021	1,000,000	FEDERAL FARM CREDIT BOND M/W CLBL .66% 12/13/2023	99.91	999,085.00	99.72	997,194.00	-1,891.00	-0.2
06-28-2021	5,000,000	0.660% Due 12-13-23 FEDERAL FARM CREDIT BOND M/W CLBL .31% 12/29/2023	99.95	4,997,525.00	99.32	4,966,163.10	-31,361.90	-0.6
04-28-2021	2,500,000	0.310% Due 12-29-23 FEDERAL HOME LOAN BANKS BOND M/W CLBL .375% 03/15/2024	100.00	2,500,025.00	98.78	2,469,479.77	-30,545.22	-1.2
10-19-2021	1,000,000	0.375% Due 03-15-24 FEDERAL HOME LOAN BANKS BOND M/W CLBL .71% 07/29/2024	100.00	1,000,025.00	99.56	995,563.59	-4,461.41	-0.4
06-29-2021	2,700,000	0.710% Due 07-29-24 FEDERAL HOME LOAN BANKS BOND M/W CLBL .4% 08/29/2024	99.75	2,693,275.00	99.01	2,673,386.72	-19,888.28	-0.7
06-17-2021	2,500,000	0.400% Due 08-29-24 FEDERAL HOME LOAN BANKS BOND M/W CLBL .52% 09/30/2024 0.520% Due 09-30-24	100.00	2,500,025.00	98.88	2,472,122.67	-27,902.32	-1.1

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
06-17-2021	2,500,000	FEDERAL HOME LOAN BANKS BOND M/W CLBL .6% 12/30/2024	100.00	2,500,025.00	99.14	2,478,543.75	-21,481.25	-0.9
06-25-2021	2,000,000	0.600% Due 12-30-24 FEDERAL FARM CREDIT BOND M/W CLBL .74% 06/30/2025 0.740% Due 06-30-25	100.00	2,000,025.00	98.41	1,968,157.56	-31,867.44	-1.6
				53,607,302.66		53,360,545.21	-246,757.45	-0.5
Treasury Notes								
06-29-2021	4,876,000	UNITED STATES TREASURY NOTES NOTE 1.75% 07/15/2022 1.750% Due 07-15-22	101.74	4,960,621.21	100.80	4,915,047.01	-45,574.20	-0.9
12-08-2021	2,000,000	UNITED STATES TREASURY NOTES NOTE 1.875% 09/30/2022 1.875% Due 09-30-22	101.29	2,025,728.13	101.15	2,023,046.00	-2,682.13	-0.1
12-01-2021	2,951,000	UNITED STATES TREASURY NOTES NOTE 1.75% 09/30/2022 1.750% Due 09-30-22	101.33	2,990,217.97	101.07	2,982,469.46	-7,748.51	-0.3

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-08-2021	3,500,000	UNITED STATES TREASURY NOTES NOTE .125% 03/31/2023 0.125% Due 03-31-23	99.52	3,483,345.31	99.54	3,484,005.00	659.69	0.0
				13,459,912.62		13,404,567.47	-55,345.15	-0.4
Municipal Bonds								
09-02-2021	200,000	GEARY CNTY KANS UNI SCH DIST N TAXABLE GO REF .4% 09/01/2023 0.400% Due 09-01-23	100.01	200,025.00	99.27	198,538.00	-1,487.00	-0.7
06-03-2021	275,000	LEAVENWORTH KANS GO REF BDS 4% 09/01/2023 4.000% Due 09-01-23	108.40	298,089.25	106.04	291,612.75	-6,476.50	-2.2
05-25-2021	115,000	NEWTON KANS GO REF BDS REV 4% 09/01/2023 4.000% Due 09-01-23	108.42	124,687.30	106.09	122,006.95	-2,680.35	-2.1
07-13-2021	80,000	OSWEGO KANS GO REF BDS 3% 09/01/2023 3.000% Due 09-01-23	105.33	84,263.40	104.03	83,226.40	-1,037.00	-1.2
03-24-2021	180,000	DERBY KANS GO REF AND IMPT BDS REV 4% 12/01/2023 4.000% Due 12-01-23	109.88	197,791.00	106.95	192,506.40	-5,284.60	-2.7

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
06-09-2021	350,000	BROWN CNTY KANS UNI SCH DIST N TAXABLE GO RE .55% 09/01/2024 0.550% Due 09-01-24	100.01	350,025.00	98.56	344,953.00	-5,072.00	-1.4
				1,254,880.95		1,232,843.50	-22,037.45	-1.8
Treasury Bills								
11-22-2021	10,000,000	UNITED STATES TREASURY BILLS BILL 0% 03/22/2022 0.000% Due 03-22-22	99.98	9,998,339.17	99.99	9,998,530.00	190.83	0.0
				9,998,339.17		9,998,530.00	190.83	0.0
Certificate of Deposit								
04-05-2021	3,000,000	Commerce 1/5/22 0.070% Due 01-05-22	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
05-06-2021	2,970,000	Commerce 2/7/22 0.070% Due 02-07-22	100.00	2,970,000.00	100.00	2,970,000.00	0.00	0.0
10-20-2021	5,000,000	Capitol Federal 3/20/2022 0.090% Due 03-20-22	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
10-01-2021	5,000,000	Commerce 3/25/2022 0.020% Due 03-25-22	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
03-29-2021	2,000,000	Commerce 3/29/22 0.070% Due 03-29-22	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
10-01-2021	4,000,000	Commerce 3/30/22 0.030% Due 03-30-22	100.00	4,000,000.00	100.00	4,000,000.00	0.00	0.0
08-16-2021	2,461,000	Commerce 3/31/22 0.030% Due 03-31-22	100.00	2,461,000.00	100.00	2,461,000.00	0.00	0.0
06-01-2021	5,000,000	Capitol Federal 4/1/22 0.070% Due 04-01-22	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
07-19-2021	2,500,000	Capitol Federal 4/1/22 0.090% Due 04-01-22	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
09-01-2021	2,500,000	Capitol Federal 4/1/22 0.070% Due 04-01-22	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
04-05-2021	2,000,000	Capitol Federal 4/5/22 0.080% Due 04-05-22	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
09-02-2021	2,500,000	Capitol Federal 5/15/22 0.070% Due 05-15-22	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
09-02-2021	2,500,000	Capitol Federal 6/15/22 0.080% Due 06-15-22	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
09-02-2021	2,500,000	Capitol Federal 7/15/22 0.090% Due 07-15-22	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
06-11-2021	5,000,000	Capitol Federal 8/1/22 0.080% Due 08-01-22	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
09-01-2021	2,500,000	Capitol Federal 8/1/22 0.090% Due 08-01-22	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
09-02-2021	2,500,000	Capitol Federal 8/15/22 0.090% Due 08-15-22	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
06-11-2021	3,000,000	Capitol Federal 9/1/22 0.090% Due 09-01-22	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
11-02-2021	3,000,000	Capitol Federal 9/29/22 0.090% Due 09-29-22	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
				59,931,000.00		59,931,000.00	0.00	0.0
Cash and Equivalents								
				FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	120,207.19	120,207.19		
					120,207.19	120,207.19		
TOTAL PORTFOLIO					138,371,642.59	138,047,693.38	-323,949.21	-0.2

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
From 12-01-21 Through 12-31-21

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
10-02-2020	12-01-2021	3,500,000	Capitol Federal 12/1/21 0.140% Due 12-01-21	3,500,000.00	3,500,000.00		0.00
12-01-2020	12-01-2021	2,000,000	Capitol Federal 12/1/21 .1% 0.100% Due 12-01-21	2,000,000.00	2,000,000.00	0.00	
03-29-2021	12-29-2021	2,000,000	Commerce 12/29/21 0.070% Due 12-29-21	2,000,000.00	2,000,000.00	0.00	
TOTAL GAINS						0.00	0.00
TOTAL LOSSES						0.00	0.00
TOTAL REALIZED GAIN/LOSS				7,500,000.00	7,500,000.00	0.00	0.00

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Income Portfolio
From 12-01-21 Through 12-31-21

Ex-Date	Pay-Date	Security		Amount
Agency Securities				
12-14-2021	12-15-2021	FEDERAL FARM CREDIT BOND M/W CLBL 12/13/2023 0.660% Due 12-13-23	.66%	-36.67
12-27-2021	12-27-2021	FEDERAL FARM CREDIT BOND 0.200% Due 06-26-23	.2% 06/26/2023	1,999.98
12-29-2021	12-29-2021	FEDERAL HOME LOAN BANKS BOND M/W CLBL 08/29/2024 0.400% Due 08-29-24	.4%	5,400.00
12-29-2021	12-29-2021	FEDERAL FARM CREDIT BOND M/W CLBL 12/29/2023 0.310% Due 12-29-23	.31%	7,750.00
12-30-2021	12-30-2021	FEDERAL HOME LOAN BANKS BOND M/W CLBL 12/30/2024 0.600% Due 12-30-24	.6%	7,500.00
12-30-2021	12-30-2021	FEDERAL FARM CREDIT BOND M/W CLBL 06/30/2025 0.740% Due 06-30-25	.74%	7,400.00
12-30-2021	12-30-2021	FED HOME LOAN MTG CORP NOTE M/W CLBL 06/30/2023 0.400% Due 06-30-23	.4%	1,000.00
				31,013.31
Treasury Notes				
12-01-2021	12-01-2021	UNITED STATES TREASURY NOTES NOTE 09/30/2022 1.750% Due 09-30-22	1.75%	-8,796.25
12-08-2021	12-09-2021	UNITED STATES TREASURY NOTES NOTE 09/30/2022 1.875% Due 09-30-22	1.875%	-7,211.54

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Income Portfolio
From 12-01-21 Through 12-31-21

Ex-Date	Pay-Date	Security	Amount
12-08-2021	12-09-2021	UNITED STATES TREASURY NOTES NOTE .125% 03/31/2023 0.125% Due 03-31-23	-841.35
			-16,849.14
Cash and Equivalents			
12-31-2021	12-31-2021	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	25.69
			25.69
Municipal Bonds			
12-01-2021	12-01-2021	DERBY KANS GO REF AND IMPT BDS REV 4% 12/01/2023 4.000% Due 12-01-23	3,600.00
			3,600.00
Certificate of Deposit			
12-01-2021	12-01-2021	Capitol Federal 12/1/21 0.140% Due 12-01-21	5,705.48
12-01-2021	12-01-2021	Capitol Federal 12/1/21 .1% 0.100% Due 12-01-21	2,000.00
12-29-2021	12-29-2021	Commerce 12/29/21 0.070% Due 12-29-21	1,069.44
			8,774.92
NET INCOME			26,564.78

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Income Portfolio
From 12-01-21 To 12-31-21

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO					
12-01-2021			Beginning Balance		5,300,090.81
12-01-2021	12-01-2021	wd	Purchase	UNITED STATES TREASURY NOTES NOTE 1.75% 09/30/2022	-2,990,217.97
12-01-2021	12-01-2021	wd	Accrued Interest	1.750% Due 09-30-22 UNITED STATES TREASURY NOTES NOTE 1.75% 09/30/2022	-8,796.25
12-01-2021	12-01-2021	dp	Interest	1.750% Due 09-30-22 DERBY KANS GO REF AND IMPT BDS REV 4% 12/01/2023 4.000% Due 12-01-23	3,600.00
12-01-2021	12-01-2021	li	Addition	to Portfolio	5,500,000.00
12-01-2021	12-01-2021	dp	Sale	Capitol Federal 12/1/21 0.140% Due 12-01-21	3,500,000.00
12-01-2021	12-01-2021	dp	Accrued Interest	Capitol Federal 12/1/21 0.140% Due 12-01-21	5,705.48
12-01-2021	12-01-2021	dp	Sale	Capitol Federal 12/1/21 .1% 0.100% Due 12-01-21	2,000,000.00
12-01-2021	12-01-2021	dp	Accrued Interest	Capitol Federal 12/1/21 .1% 0.100% Due 12-01-21	2,000.00
12-08-2021	12-08-2021	li	Addition	to Portfolio	2,000,000.00
12-08-2021	12-09-2021	wd	Purchase	UNITED STATES TREASURY NOTES NOTE 1.875% 09/30/2022	-2,025,728.13
12-08-2021	12-09-2021	wd	Purchase	1.875% Due 09-30-22 UNITED STATES TREASURY NOTES NOTE .125% 03/31/2023 0.125% Due 03-31-23	-3,483,345.31

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Income Portfolio
From 12-01-21 To 12-31-21

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
12-08-2021	12-09-2021	wd	Accrued Interest	UNITED STATES TREASURY NOTES NOTE 1.875% 09/30/2022 1.875% Due 09-30-22	-7,211.54
12-08-2021	12-09-2021	wd	Accrued Interest	UNITED STATES TREASURY NOTES NOTE .125% 03/31/2023 0.125% Due 03-31-23	-841.35
12-13-2021	12-13-2021	lo	Withdrawal	from Portfolio	-2,000,000.00
12-14-2021	12-15-2021	wd	Purchase	FEDERAL FARM CREDIT BOND M/W CLBL .66% 12/13/2023 0.660% Due 12-13-23	-999,085.00
12-14-2021	12-15-2021	wd	Accrued Interest	FEDERAL FARM CREDIT BOND M/W CLBL .66% 12/13/2023 0.660% Due 12-13-23	-36.67
12-17-2021	12-20-2021	wd	Purchase	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 06/17/2022 0.000% Due 06-17-22	-1,199,297.07
12-27-2021	12-27-2021	dp	Interest	FEDERAL FARM CREDIT BOND .2% 06/26/2023 0.200% Due 06-26-23	1,999.98
12-29-2021	12-29-2021	dp	Interest	FEDERAL HOME LOAN BANKS BOND M/W CLBL .4% 08/29/2024 0.400% Due 08-29-24	5,400.00
12-29-2021	12-29-2021	dp	Interest	FEDERAL FARM CREDIT BOND M/W CLBL .31% 12/29/2023 0.310% Due 12-29-23	7,750.00
12-29-2021	12-29-2021	dp	Sale	Commerce 12/29/21 0.070% Due 12-29-21	2,000,000.00
12-29-2021	12-29-2021	dp	Accrued Interest	Commerce 12/29/21 0.070% Due 12-29-21	1,069.44

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Income Portfolio
From 12-01-21 To 12-31-21

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
12-29-2021	12-29-2021	to	Withdrawal	from Portfolio	-7,508,774.92
12-30-2021	12-30-2021	dp	Interest	FEDERAL HOME LOAN BANKS BOND M/W CLBL .6% 12/30/2024 0.600% Due 12-30-24	7,500.00
12-30-2021	12-30-2021	dp	Interest	FEDERAL FARM CREDIT BOND M/W CLBL .74% 06/30/2025 0.740% Due 06-30-25	7,400.00
12-30-2021	12-30-2021	dp	Interest	FED HOME LOAN MTG CORP NOTE M/W CLBL .4% 06/30/2023 0.400% Due 06-30-23	1,000.00
12-31-2021	12-31-2021	dp	Interest	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	25.69
12-31-2021			Ending Balance		120,207.19

SECONDARY LIQUIDITY



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Secondary
December 31, 2021

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	9,500,000	9,500,000.00	9,500,000.00	100.0	0.1	7,750.00
	9,500,000	9,500,000.06	9,500,000.06	100.0	0.1	7,750.00
TOTAL PORTFOLIO	9,500,000	9,500,000.06	9,500,000.06	100.0	0.1	7,750.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Secondary
December 31, 2021

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											
2,500,000	Capitol Federal 2/1/22 0.070% Due 02-01-22	100.00	2,500,000.00	100.00	2,500,000.00	584.93	2,500,584.93	26.3	0.07	0.07	0.09
2,000,000	Capitol Federal 7/29/22 0.100% Due 07-29-22	100.00	2,000,000.00	100.00	2,000,000.00	98.63	2,000,098.63	21.1	0.10	0.10	0.57
2,500,000	Capitol Federal 7/29/22 0.090% Due 07-29-22	100.00	2,500,000.00	100.00	2,500,000.00	369.86	2,500,369.86	26.3	0.09	0.09	0.57
			4,500,000.00		4,500,000.00	468.49	4,500,468.49	47.4	0.09	0.09	0.57
2,500,000	Commerce 5/6/22 0.070% Due 05-06-22	100.00	2,500,000.00	100.00	2,500,000.00	1,141.10	2,501,141.10	26.3	0.07	0.07	0.34
			9,500,000.00		9,500,000.00	2,194.52	9,502,194.52	100.0	0.08	0.08	0.39
			9,500,000.06		9,500,000.06	2,194.52	9,502,194.58	100.0	0.08	0.08	0.39

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Secondary
From 11-30-21 to 12-31-21

Portfolio Value on 11-30-21	7,500,000.06
Accrued Interest	1,607.53
Contributions	0.00
Withdrawals	0.00
Transfers In	2,000,000.00
Realized Gains	0.00
Unrealized Gains	0.00
Interest	0.00
Dividends	0.00
Change in Accrued Interest	586.99
Portfolio Value on 12-31-21	9,500,000.06
Accrued Interest	2,194.52
Average Capital	8,727,414.05
Total Gain before Fees	586.99
IRR for 0.08 Years	0.01%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Secondary
From 04-01-17 to 12-31-21

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	18,383,791.78
Transfers Out	-29,727,817.45
Realized Gains	31,362.03
Unrealized Gains	0.00
Interest	921,289.98
Dividends	0.00
Change in Accrued Interest	-176,312.33
Portfolio Value on 12-31-21	9,500,000.06
Accrued Interest	2,194.52
Average Capital	12,216,741.88
Total Gain before Fees	776,339.68
IRR for 4.75 Years	6.35%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Secondary
December 31, 2021

Summary Information

	Totals		Weighted Averages
Par Value	9,500,000	Average Curr. Yld	0.08
Market Value	9,500,000.00	Average Maturity (yrs)	0.39
Total Cost	9,500,000.00	Average Coupon (%)	0.08
Net Gain/Loss	0.00	Average Duration	0.39
Annual Income	7,750.00	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	9,500,000.00	100.0	0.1	0.082%	0.4

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	4	9,500,000.00	100.0	0.1	0.082%	0.4

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Secondary
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Certificate of Deposit								
08-31-2021	2,500,000	Capitol Federal 2/1/22 0.070% Due 02-01-22	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
05-07-2021	2,500,000	Commerce 5/6/22 0.070% Due 05-06-22	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
12-13-2021	2,000,000	Capitol Federal 7/29/22 0.100% Due 07-29-22	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
11-01-2021	2,500,000	Capitol Federal 7/29/22 0.090% Due 07-29-22	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
				9,500,000.00		9,500,000.00	0.00	0.0
Cash and Equivalents								
		FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		0.06		0.06		
				0.06		0.06		
TOTAL PORTFOLIO				9,500,000.06		9,500,000.06	0.00	0.0

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Secondary
From 12-01-21 Through 12-31-21

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 12-01-21 Through 12-31-21

Ex-Date	Pay-Date	Security	Amount
NET INCOME			0.00

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Secondary
From 12-01-21 To 12-31-21

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO					
12-01-2021			Beginning Balance		0.06
12-31-2021			Ending Balance		0.06

ARPA FUND



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
ARPA Fund
December 31, 2021

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Cash and Equiv.						
Cash and Equivalents	0	156,886.49	156,886.49	2.1	0.0	0.00
Treasury Bills	7,500,000	7,495,398.37	7,493,526.00	97.9	0.0	0.00
	7,500,000	7,652,284.86	7,650,412.49	100.0	0.0	0.00
TOTAL PORTFOLIO	7,500,000	7,652,284.86	7,650,412.49	100.0	0.0	0.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
ARPA Fund
December 31, 2021

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		156,886.49		156,886.49		156,886.49	2.1			
			<u>156,886.49</u>		<u>156,886.49</u>	<u>0.00</u>	<u>156,886.49</u>	<u>2.1</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
Treasury Bills											
2,000,000	UNITED STATES TREASURY BILLS BILL 0% 02/15/2022 0.000% Due 02-15-22	99.99	1,999,875.28	100.00	1,999,934.00	0.00	1,999,934.00	26.1	0.03	0.00	0.13
2,000,000	UNITED STATES TREASURY BILLS BILL 0% 05/12/2022 0.000% Due 05-12-22	99.97	1,999,391.11	99.97	1,999,354.00	0.00	1,999,354.00	26.1	0.09	0.00	0.37
2,000,000	UNITED STATES TREASURY BILLS BILL 0% 08/11/2022 0.000% Due 08-11-22	99.93	1,998,571.56	99.88	1,997,586.00	0.00	1,997,586.00	26.1	0.20	0.00	0.62
1,500,000	UNITED STATES TREASURY BILLS BILL 0% 11/03/2022 0.000% Due 11-03-22	99.84	1,497,560.42	99.78	1,496,652.00	0.00	1,496,652.00	19.6	0.26	0.00	0.85
			<u>7,495,398.37</u>		<u>7,493,526.00</u>	<u>0.00</u>	<u>7,493,526.00</u>	<u>97.9</u>	<u>0.13</u>	<u>0.00</u>	<u>0.47</u>
			<u>7,652,284.86</u>		<u>7,650,412.49</u>	<u>0.00</u>	<u>7,650,412.49</u>	<u>100.0</u>	<u>0.13</u>	<u>0.00</u>	<u>0.46</u>

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
ARPA Fund
 From 11-30-21 to 12-31-21

Portfolio Value on 11-30-21	9,651,001.61
Contributions	0.00
Withdrawals	-2,000,000.00
Realized Gains	0.00
Unrealized Gains	-727.00
Interest	137.88
Dividends	0.00
Portfolio Value on 12-31-21	7,650,412.49
Average Capital	9,457,453.22
Total Gain before Fees	-589.12
IRR for 0.08 Years	-0.01%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
ARPA Fund
From 04-01-17 to 12-31-21

Portfolio Value on 04-01-17	0.00
Contributions	0.00
Withdrawals	-2,000,000.00
Transfers In	18,851,050.39
Transfers Out	-9,200,000.00
Realized Gains	0.00
Unrealized Gains	-1,872.37
Interest	1,234.47
Dividends	0.00
Portfolio Value on 12-31-21	7,650,412.49
Average Capital	939,308.74
Total Gain before Fees	-637.90
IRR for 4.75 Years	-0.07%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
ARPA Fund
December 31, 2021

Summary Information

	Totals		Weighted Averages
Par Value	7,500,000	Average Curr. Yld	0.00
Market Value	7,493,526.00	Average Maturity (yrs)	0.46
Total Cost	7,495,398.37	Average Coupon (%)	0.00
Net Gain/Loss	-1,872.37	Average Duration	0.47
Annual Income	0.00	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	7,493,526.00	100.0	0.0	0.000%	0.5

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	4	7,493,526.00	100.0	0.0	0.000%	0.5

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
ARPA Fund
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Treasury Bills								
11-29-2021	2,000,000	UNITED STATES TREASURY BILLS BILL 0% 02/15/2022	99.99	1,999,875.28	100.00	1,999,934.00	58.72	0.0
11-29-2021	2,000,000	0.000% Due 02-15-22 UNITED STATES TREASURY BILLS BILL 0% 05/12/2022	99.97	1,999,391.11	99.97	1,999,354.00	-37.11	0.0
11-29-2021	2,000,000	0.000% Due 05-12-22 UNITED STATES TREASURY BILLS BILL 0% 08/11/2022	99.93	1,998,571.56	99.88	1,997,586.00	-985.56	0.0
11-29-2021	1,500,000	0.000% Due 08-11-22 UNITED STATES TREASURY BILLS BILL 0% 11/03/2022	99.84	1,497,560.42	99.78	1,496,652.00	-908.42	-0.1
		0.000% Due 11-03-22		7,495,398.37		7,493,526.00	-1,872.37	0.0
Cash and Equivalents								
		FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		156,886.49		156,886.49		
				156,886.49		156,886.49		
TOTAL PORTFOLIO				7,652,284.86		7,650,412.49	-1,872.37	0.0

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
ARPA Fund
From 12-01-21 Through 12-31-21

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
ARPA Fund
From 12-01-21 Through 12-31-21

Ex-Date	Pay-Date	Security	Amount
Cash and Equivalents			
12-31-2021	12-31-2021	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	1.88
			<u>1.88</u>
Treasury Bills			
12-28-2021	12-28-2021	UNITED STATES TREASURY BILLS BILL 0%	99.44
		12/28/2021	
		0.000% Due 12-28-21	
			<u>99.44</u>
NET INCOME			101.32

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
ARPA Fund
From 12-01-21 To 12-31-21

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO					
12-01-2021			Beginning Balance		156,884.61
12-28-2021	12-28-2021	dp	Sale	UNITED STATES TREASURY BILLS BILL 0% 12/28/2021 0.000% Due 12-28-21	2,000,000.00
12-29-2021	12-29-2021	lo	Withdrawal	from Portfolio	-2,000,000.00
12-31-2021	12-31-2021	dp	Interest	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	1.88
12-31-2021			Ending Balance		156,886.49

OUTSIDE ACCOUNTS



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Outside
December 31, 2021

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Cash and Equiv.						
Cash and Equivalents	0	22,228,210.31	22,228,210.31	100.0	0.0	0.00
	0	22,228,210.31	22,228,210.31	100.0	0.0	0.00
TOTAL PORTFOLIO	0	22,228,210.31	22,228,210.31	100.0	0.0	0.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Outside
December 31, 2021

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		<u>22,228,210.31</u>		<u>22,228,210.31</u>		<u>22,228,210.31</u>	<u>100.0</u>			
			22,228,210.31		22,228,210.31	0.00	22,228,210.31	100.0	0.00	0.00	0.00
			22,228,210.31		22,228,210.31	0.00	22,228,210.31	100.0	0.00	0.00	0.00

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Outside
From 11-30-21 to 12-31-21

Portfolio Value on 11-30-21	25,285,370.68
Contributions	0.00
Withdrawals	0.00
Transfers Out	-3,064,264.61
Realized Gains	0.00
Unrealized Gains	0.00
Interest	7,104.24
Dividends	0.00
Portfolio Value on 12-31-21	22,228,210.31
Average Capital	25,186,523.43
Total Gain before Fees	7,104.24
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 12-31-21

Portfolio Value on 04-01-17	43,053,321.50
Accrued Interest	192,304.84
Contributions	0.00
Withdrawals	0.00
Transfers In	198,421,664.34
Transfers Out	-220,242,614.38
Realized Gains	0.00
Unrealized Gains	0.00
Interest	995,838.85
Dividends	0.00
Change in Accrued Interest	-192,304.84
Portfolio Value on 12-31-21	22,228,210.31
Accrued Interest	0.00
Average Capital	30,253,355.18
Total Gain before Fees	803,534.01
IRR for 4.75 Years	2.66%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Outside
December 31, 2021

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
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Cash and Equivalents								
		Cash		22,228,210.31		22,228,210.31		
				22,228,210.31		22,228,210.31		
TOTAL PORTFOLIO				22,228,210.31		22,228,210.31	0.00	0.0

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Outside
 From 12-01-21 Through 12-31-21

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 12-01-21 Through 12-31-21

Ex-Date	Pay-Date	Security	Amount
Cash and Equivalents			
12-31-2021	12-31-2021	Cash	79.25
12-31-2021	12-31-2021	Cash	7,024.99
			7,104.24
NET INCOME			7,104.24

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Outside
From 12-01-21 To 12-31-21

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
December 31, 2021

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	2,398,000	2,414,003.34	2,404,003.88	99.7	1.2	28,156.25
	2,398,000	2,414,003.34	2,404,003.88	99.7	1.2	28,156.25
Cash and Equiv.						
Cash and Equivalents	0	8,318.84	8,318.84	0.3	0.0	0.00
	0	8,318.84	8,318.84	0.3	0.0	0.00
TOTAL PORTFOLIO	2,398,000	2,422,322.18	2,412,322.72	100.0	1.2	28,156.25

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Farmland Escrow
December 31, 2021

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											
543,000	FED HOME LOAN MTG CORP FHLMC REFERENCE NOT 2.375% 01/13/2022	101.10	548,970.29	100.06	543,352.38	6,018.25	549,370.63	22.5	0.39	2.37	0.04
625,000	FEDERAL FARM CR BKS 0.260% Due 06-22-22	100.09	625,541.25	100.07	625,456.66	40.62	625,497.28	25.9	0.11	0.26	0.48
670,000	FEDERAL HOME LOAN BANKS 0.050% Due 03-14-22	100.00	670,025.00	99.95	669,697.37	99.57	669,796.94	27.8	0.27	0.05	0.21
560,000	FEDERAL HOME LOAN BANKS BOND 2.375% 06/10/2022 2.375% Due 06-10-22	101.69	569,466.80	100.98	565,497.48	775.83	566,273.31	23.4	0.15	2.35	0.44
			2,414,003.34		2,404,003.88	6,934.28	2,410,938.16	99.7	0.23	1.17	0.29
Cash and Equivalents											
	Cash		8,318.84		8,318.84		8,318.84	0.3			
			8,318.84		8,318.84	0.00	8,318.84	0.3	0.00	0.00	0.00
			2,422,322.18		2,412,322.72	6,934.28	2,419,257.00	100.0	0.23	1.17	0.29

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Farmland Escrow
From 11-30-21 to 12-31-21

Portfolio Value on 11-30-21	2,408,120.91
Accrued Interest	11,351.20
Contributions	0.00
Withdrawals	0.00
Realized Gains	1.86
Unrealized Gains	-2,610.99
Interest	6,810.94
Dividends	0.00
Change in Accrued Interest	-4,416.93
Portfolio Value on 12-31-21	2,412,322.72
Accrued Interest	6,934.28
Average Capital	2,419,472.12
Total Gain before Fees	-215.12
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 12-31-21

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	-2,389,546.61
Realized Gains	4,311.41
Unrealized Gains	-9,999.46
Interest	203,209.65
Dividends	0.00
Change in Accrued Interest	6,934.28
Portfolio Value on 12-31-21	2,412,322.72
Accrued Interest	6,934.28
Average Capital	3,112,100.16
Total Gain before Fees	204,455.88
IRR for 4.75 Years	6.57%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Farmland Escrow
December 31, 2021

Summary Information

	Totals		Weighted Averages
Par Value	2,398,000	Average Curr. Yld	1.17
Market Value	2,404,003.88	Average Maturity (yrs)	0.29
Total Cost	2,414,003.34	Average Coupon (%)	1.18
Net Gain/Loss	-9,999.46	Average Duration	0.29
Annual Income	28,156.25	Average Moody Rating	Aaa
Number of Issues	4	Average S&P Rating	AA+

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	2	1,108,849.86	46.1	2.4	2.375%	0.2
Not Rated	2	1,295,154.02	53.9	0.2	0.151%	0.3

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	2	1,108,849.86	46.1	2.4	2.375%	0.2
Not Rated	2	1,295,154.02	53.9	0.2	0.151%	0.3

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Farmland Escrow
December 31, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
07-23-2021	543,000	FED HOME LOAN MTG CORP FHLMC REFERENCE NOT 2.375% 01/13/2022	101.10	548,970.29	100.06	543,352.38	-5,617.91	-1.0
10-14-2021	670,000	2.375% Due 01-13-22 FEDERAL HOME LOAN BANKS	100.00	670,025.00	99.95	669,697.37	-327.63	0.0
09-17-2021	560,000	0.050% Due 03-14-22 FEDERAL HOME LOAN BANKS BOND	101.69	569,466.80	100.98	565,497.48	-3,969.32	-0.7
12-07-2021	625,000	2.375% 06/10/2022 2.375% Due 06-10-22 FEDERAL FARM CR BKS	100.09	625,541.25	100.07	625,456.66	-84.59	0.0
		0.260% Due 06-22-22						
				2,414,003.34		2,404,003.88	-9,999.46	-0.4
Cash and Equivalents								
		Cash		8,318.84		8,318.84		
				8,318.84		8,318.84		
TOTAL PORTFOLIO				2,422,322.18		2,412,322.72	-9,999.46	-0.4

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Farmland Escrow
From 12-01-21 Through 12-31-21

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
06-04-2021	12-03-2021	625,000	FEDERAL HOME LOAN BANKS 0.030% Due 12-03-21	624,987.50	625,000.00	12.50	
TOTAL GAINS						12.50	0.00
TOTAL LOSSES						0.00	0.00
				624,987.50	625,000.00	12.50	0.00
TOTAL REALIZED GAIN/LOSS		12.50					

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Farmland Escrow
From 12-01-21 Through 12-31-21

Ex-Date	Pay-Date	Security	Amount
Agency Securities			
12-03-2021	12-03-2021	FEDERAL HOME LOAN BANKS 0.030% Due 12-03-21	93.23
12-07-2021	12-07-2021	FEDERAL FARM CR BKS 0.260% Due 06-22-22	-744.79
12-10-2021	12-10-2021	FEDERAL HOME LOAN BANKS BOND 06/10/2022 2.375% Due 06-10-22	6,650.00
12-22-2021	12-22-2021	FEDERAL FARM CR BKS 0.260% Due 06-22-22	812.50
			6,810.94
NET INCOME			6,810.94

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Farmland Escrow
From 12-01-21 To 12-31-21

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