



City of Lawrence

February 2021
Security Investment Report
City of Lawrence, Kansas



City of Lawrence, Kansas

TABLE OF CONTENTS

CONSOLIDATED REPORTS

1. PORTFOLIO SUMMARY
2. FIXED INCOME PORTFOLIO
3. PERFORMANCE
 - a. MONTHLY
 - b. INCEPTION TO DATE
4. FIXED INCOME DISTRIBUTION
5. LARGEST HOLDINGS
6. FIXED INCOME CASH FLOWS
7. UNREALIZED GAINS
8. REALIZED GAINS
9. PERFORMANCE VS. BENCHMARK
10. MODEL PORTFOLIO
11. COLLATERAL REPORT

BY PORTFOLIO

1. PORTFOLIO SUMMARY
2. FIXED INCOME PORTFOLIO
3. PERFORMANCE
 - a. MONTHLY
 - b. INCEPTION TO DATE
4. FIXED INCOME DISTRIBUTION
5. UNREALIZED GAINS
6. REALIZED GAINS
7. INCOME AND EXPENSES
8. CASH LEDGER



CONSOLIDATED



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
February 28, 2021

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	30,365,000	30,759,732.07	30,609,143.65	15.2	1.3	396,706.25
Treasury Bonds	4,000,000	3,996,139.44	3,999,812.00	2.0	0.0	0.00
Treasury Notes	3,113,000	3,150,687.50	3,129,404.87	1.6	2.4	76,371.25
	37,478,000	37,906,559.01	37,738,360.51	18.7	1.3	473,077.50
Cash and Equiv.						
Cash and Equivalents	6,461,466	31,952,064.72	31,952,064.72	15.8	0.0	361.87
Certificate of Deposit	131,523,176	131,523,176.35	131,523,176.35	65.2	0.4	538,106.81
Treasury Bills	500,000	499,923.89	499,944.00	0.2	0.0	0.00
	138,484,643	163,975,164.96	163,975,185.07	81.3	0.3	538,468.68
TOTAL PORTFOLIO	175,962,643	201,881,723.97	201,713,545.58	100.0	0.5	1,011,546.18

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
February 28, 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											
650,000	FEDERAL FARM CREDIT BOND .15% 05/26/2021 0.150% Due 05-26-21	100.03	650,201.50	100.03	650,163.66	249.17	650,412.82	0.3	0.05	0.15	0.24
1,000,000	FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22	101.49	1,014,925.00	101.32	1,013,242.29	161.11	1,013,403.40	0.5	0.11	1.43	0.98
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	99.89	2,497,309.77	1,013.89	2,498,323.66	1.2	0.25	0.20	2.29
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	100.00	2,999,893.17	660.00	3,000,553.17	1.5	0.12	0.12	1.56
5,000,000	FEDERAL HOME LOAN BANKS BOND 2% 09/09/2022 2.000% Due 09-09-22	103.32	5,165,825.00	102.80	5,139,886.40	46,944.44	5,186,830.84	2.5	0.17	1.95	1.50
5,000,000	FEDERAL HOME LOAN BANKS BOND .125% 09/30/2021 0.125% Due 09-30-21	100.00	4,999,925.00	100.05	5,002,406.55	2,569.44	5,004,975.99	2.5	0.04	0.12	0.59
3,970,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21	100.59	3,993,337.90	100.05	3,972,103.15	32,035.69	4,004,138.84	2.0	0.38	1.75	0.04

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
February 28, 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
1,675,000	FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021 2.375% Due 03-12-21	101.82	1,705,459.75	100.07	1,676,208.11	18,343.58	1,694,551.69	0.8	0.51	2.37	0.04
4,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021 2.625% Due 12-10-21	103.19	4,127,425.00	101.99	4,079,625.56	22,750.00	4,102,375.56	2.0	0.08	2.57	0.78
2,970,000	FEDERAL NATL MTG ASSN 1.250% Due 05-06-21	100.86	2,995,626.40	100.22	2,976,583.12	11,550.00	2,988,133.12	1.5	0.08	1.25	0.19
600,000	FEDERAL NATL MTG ASSN 2.500% Due 04-13-21	101.16	606,956.52	100.29	601,721.86	5,625.00	607,346.86	0.3	0.20	2.49	0.12
			<u>3,602,582.92</u>		<u>3,578,304.99</u>	<u>17,175.00</u>	<u>3,595,479.99</u>	<u>1.8</u>	<u>0.10</u>	<u>1.46</u>	<u>0.18</u>
			30,759,732.07		30,609,143.65	141,902.33	30,751,045.97	15.2	0.17	1.30	0.86
Cash and Equivalents											
	Cash		19,912,551.87		19,912,551.87		19,912,551.87	9.9			
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		5,578,046.52		5,578,046.52		5,578,046.52	2.8			
6,461,466	FEDERATED HERMES US TREASURY CASH RESERVES	1.00	6,461,466.33	1.00	6,461,466.33		6,461,466.33	3.2			0.00
			<u>31,952,064.72</u>		<u>31,952,064.72</u>	<u>0.00</u>	<u>31,952,064.72</u>	<u>15.8</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
Certificate of Deposit											
5,000,000	CAPITOL FEDERAL 10/1/21 LKS 0.100% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	1,520.55	5,001,520.55	2.5	0.10	0.10	0.59
5,000,000	Capitol Federal 10/1/21 0.140% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	2,991.78	5,002,991.78	2.5	0.14	0.14	0.59

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
February 28, 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	Capitol Federal 10/1/21 0.08% 0.080% Due 10-01-21	100.00	1,000,000.00	100.00	1,000,000.00	179.73	1,000,179.73	0.5	0.08	0.08	0.59
5,000,000	Capitol Federal 11/1/21 0.090% Due 11-01-21	100.00	5,000,000.00	100.00	5,000,000.00	1,097.26	5,001,097.26	2.5	0.09	0.09	0.67
3,500,000	Capitol Federal 11/2/21 0.120% Due 11-02-21	100.00	3,500,000.00	100.00	3,500,000.00	1,714.52	3,501,714.52	1.7	0.12	0.12	0.68
3,500,000	Capitol Federal 12/1/21 0.140% Due 12-01-21	100.00	3,500,000.00	100.00	3,500,000.00	2,000.27	3,502,000.27	1.7	0.14	0.14	0.76
2,000,000	Capitol Federal 12/1/21 .1% 0.100% Due 12-01-21	100.00	2,000,000.00	100.00	2,000,000.00	487.67	2,000,487.67	1.0	0.10	0.10	0.76
3,500,000	Capitol Federal 5/17/21 1.670% Due 05-17-21	100.00	3,500,000.00	100.00	3,500,000.00	66,456.85	3,566,456.85	1.7	1.65	1.67	0.21
2,500,000	Capitol Federal 5/7/21 0.400% Due 05-07-21	100.00	2,500,000.00	100.00	2,500,000.00	8,109.59	2,508,109.59	1.2	0.40	0.40	0.19
5,000,000	Capitol Federal 6/1/21 0.300% Due 06-01-21	100.00	5,000,000.00	100.00	5,000,000.00	11,178.08	5,011,178.08	2.5	0.30	0.30	0.25
3,500,000	Capitol Federal 6/15/21 1.680% Due 06-15-21	100.00	3,500,000.00	100.00	3,500,000.00	66,854.79	3,566,854.79	1.7	1.66	1.68	0.29
3,000,000	Capitol Federal 6/15/21 0.130% Due 06-15-21	100.00	3,000,000.00	100.00	3,000,000.00	1,816.44	3,001,816.44	1.5	0.13	0.13	0.29
2,500,000	Capitol Federal 7/15/21 1.670% Due 07-15-21	100.00	2,500,000.00	100.00	2,500,000.00	68,671.23	2,568,671.23	3.2	0.95	0.96	0.29
3,000,000	Capitol Federal 7/15/21 0.140% Due 07-15-21	100.00	3,000,000.00	100.00	3,000,000.00	1,956.16	3,001,956.16	1.5	0.14	0.14	0.37
2,500,000	Capitol Federal 7/18/21 0.080% Due 07-18-21	100.00	2,500,000.00	100.00	2,500,000.00	48,052.74	2,548,052.74	2.7	0.83	0.84	0.37
2,500,000	Capitol Federal 8/16/21 1.680% Due 08-16-21	100.00	2,500,000.00	100.00	2,500,000.00	241.10	2,500,241.10	1.2	0.08	0.08	0.38
5,000,000	Capitol Federal 8/21/21 0.130% Due 08-21-21	100.00	5,000,000.00	100.00	5,000,000.00	2,778.08	5,002,778.08	2.5	0.13	0.13	0.48

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
February 28, 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
5,000,000	Capitol Federal 8/31/21 0.140% Due 08-31-21	100.00	5,000,000.00	100.00	5,000,000.00	3,471.23	5,003,471.23	2.5	0.14	0.14	0.50
5,000,000	Capitol Federal 9/1/21 0.140% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	2,991.78	5,002,991.78	2.5	0.14	0.14	0.51
2,461,000	Commerce 8/16/21 0.060% Due 08-16-21	100.00	2,461,000.00	100.00	2,461,000.00	48.55	2,461,048.55	1.2	0.06	0.06	0.46
5,000,000	INTRUST 9/1/21 0.090% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	1,368.49	5,001,368.49	2.5	0.09	0.09	0.51
5,000,000	Intrust 10/1/21 0.110% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	1,341.10	5,001,341.10	2.5	0.11	0.11	0.59
1,000,000	Intrust 10/1/21 .08% 0.080% Due 10-01-21	100.00	1,000,000.00	100.00	1,000,000.00	179.73	1,000,179.73	0.5	0.08	0.08	0.59
3,000,000	Intrust 10/29/21 0.073% Due 10-29-21	100.00	3,000,000.00	100.00	3,000,000.00	180.00	3,000,180.00	1.5	0.07	0.07	0.67
3,000,000	Intrust 11/29/21 0.076% Due 11-29-21	100.00	3,000,000.00	100.00	3,000,000.00	187.40	3,000,187.40	1.5	0.08	0.08	0.75
6,000,000	Intrust 3/15/21 0.300% Due 03-15-21	100.00	6,000,000.00	100.00	6,000,000.00	12,871.23	6,012,871.23	3.0	0.30	0.30	0.04
8,000,000	Intrust 3/21/29 1.650% Due 03-29-21	100.00	8,000,000.00	100.00	8,000,000.00	142,849.32	8,142,849.32	4.0	1.63	1.65	0.08
5,000,000	Intrust 4/15/21 0.320% Due 04-15-21	100.00	5,000,000.00	100.00	5,000,000.00	11,441.10	5,011,441.10	2.5	0.32	0.32	0.13
2,500,000	Intrust 4/18/21 0.080% Due 04-18-21	100.00	2,500,000.00	100.00	2,500,000.00	241.10	2,500,241.10	1.2	0.08	0.08	0.13
5,000,000	Intrust 4/21/21 0.370% Due 04-01-21	100.00	5,000,000.00	100.00	5,000,000.00	16,878.08	5,016,878.08	2.5	0.37	0.37	0.09
3,000,000	Intrust 4/29/21 0.059% Due 04-29-21	100.00	3,000,000.00	100.00	3,000,000.00	145.48	3,000,145.48	1.5	0.06	0.06	0.16
2,562,176	Intrust 4/5/21 1.480% Due 04-05-21	100.00	2,562,176.35	100.00	2,562,176.35	34,180.13	2,596,356.48	1.3	1.47	1.48	0.10
1,000,000	Intrust 5/17/21 0.050% Due 05-17-21	100.00	1,000,000.00	100.00	1,000,000.00	16.44	1,000,016.44	0.5	0.05	0.05	0.21
3,000,000	Intrust 6/29/21 0.068% Due 06-29-21	100.00	3,000,000.00	100.00	3,000,000.00	167.67	3,000,167.67	1.5	0.07	0.07	0.33

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
February 28, 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	Intrust 8/29/21 0.071% Due 08-29-21	100.00	3,000,000.00	100.00	3,000,000.00	175.07	3,000,175.07	1.5	0.07	0.07	0.50
5,000,000	Intrust 9/1/21 .11% 0.110% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	1,341.10	5,001,341.10	2.5	0.11	0.11	0.51
			131,523,176.35		131,523,176.35	491,581.83	132,014,758.18	65.2	0.41	0.41	0.40
Treasury Bills											
500,000	UNITED STATES TREAS BILLS 0.000% Due 07-13-21	99.98	499,923.89	99.99	499,944.00	0.00	499,944.00	0.2	0.03	0.00	0.37
			499,923.89		499,944.00	0.00	499,944.00	0.2	0.03	0.00	0.37
Treasury Bonds											
4,000,000	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	99.90	3,996,139.44	100.00	3,999,812.00	0.00	3,999,812.00	2.0	0.03	0.00	0.15
			3,996,139.44		3,999,812.00	0.00	3,999,812.00	2.0	0.03	0.00	0.15
Treasury Notes											
650,000	UNITED STATES TREAS NTS 2.750% Due 09-15-21	102.00	663,032.50	101.45	659,419.80	8,196.82	667,616.62	0.3	0.07	2.71	0.53
2,463,000	UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021 2.375% Due 04-15-21	101.00	2,487,655.00	100.28	2,469,985.07	21,855.74	2,491,840.81	1.2	0.13	2.37	0.13
			3,150,687.50		3,129,404.87	30,052.56	3,159,457.43	1.6	0.12	2.44	0.21
			201,881,723.97		201,713,545.58	663,536.72	202,377,082.31	100.0	0.29	0.50	0.40

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
 From 01-31-21 to 02-28-21

Portfolio Value on 01-31-21	200,338,602.88
Accrued Interest	642,379.19
Contributions	0.00
Withdrawals	-3,000,000.00
Transfers In	6,904,392.70
Transfers Out	-2,557,360.94
Realized Gains	-3,679.56
Unrealized Gains	-36,096.70
Interest	67,687.21
Dividends	0.00
Change in Accrued Interest	21,157.53
Portfolio Value on 02-28-21	201,713,545.58
Accrued Interest	663,536.72
Average Capital	199,400,336.53
Total Gain before Fees	49,068.48
IRR for 0.08 Years	0.02%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
 From 04-01-17 to 02-28-21

Portfolio Value on 04-01-17	63,053,321.50
Accrued Interest	370,811.69
Contributions	292,580,794.66
Withdrawals	-276,384,698.32
Transfers In	519,818,381.85
Transfers Out	-408,823,588.37
Realized Gains	1,826,206.87
Unrealized Gains	-168,178.39
Interest	9,807,926.15
Dividends	3,379.63
Change in Accrued Interest	292,725.04
Portfolio Value on 02-28-21	201,713,545.58
Accrued Interest	663,536.72
Average Capital	189,774,134.21
Total Gain before Fees	11,762,059.30
IRR for 3.91 Years	6.20%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
February 28, 2021

Summary Information

Totals		Weighted Averages	
Par Value	169,501,176	Average Curr. Yld	0.60
Market Value	169,761,480.86	Average Maturity (yrs)	0.47
Total Cost	169,929,659.25	Average Coupon (%)	0.60
Net Gain/Loss	-168,178.39	Average Duration	0.47
Annual Income	1,011,184.31	Average Moody Rating	Aaa
Number of Issues	51	Average S&P Rating	AA+

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	10	29,500,823.73	17.4	1.4	1.384%	0.9
Not Rated	41	140,260,657.14	82.6	0.4	0.434%	0.4

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	7	21,378,268.45	12.6	1.6	1.602%	1.1
Not Rated	44	148,383,212.41	87.4	0.5	0.454%	0.4

Columbia Capital Management, LLC
LARGEST HOLDINGS
City of Lawrence, Kansas
February 28, 2021

Securities	Market Value	Pct.
Cash	19,912,551.87	9.87
Intrust 3/21/29	8,000,000.00	3.97
1.650% Due 03-29-21		
FEDERATED HERMES US TREASURY CASH	6,461,466.33	3.20
RESERVES		
Intrust 3/15/21	6,000,000.00	2.97
0.300% Due 03-15-21		
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	5,578,046.52	2.77
FEDERAL HOME LOAN BANKS BOND 2%	5,139,886.40	2.55
09/09/2022		
2.000% Due 09-09-22		
FEDERAL HOME LOAN BANKS BOND	5,002,406.55	2.48
.125% 09/30/2021		
0.125% Due 09-30-21		
Capitol Federal 10/1/21	5,000,000.00	2.48
0.140% Due 10-01-21		
CAPITOL FEDERAL 10/1/21 LKS	5,000,000.00	2.48
0.100% Due 10-01-21		
Capitol Federal 11/1/21	5,000,000.00	2.48
0.090% Due 11-01-21		
Total	71,094,357.67	35.25

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning February 28, 2021

Security	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Total
Agency Securities													
FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021 2.375% Due 03-12-21		19,890.62											19,890.62
FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21		34,737.50											34,737.50
FEDERAL NATL MTG ASSN 2.500% Due 04-13-21			7,500.00										7,500.00
FEDERAL NATL MTG ASSN 1.250% Due 05-06-21				18,562.50									18,562.50
FEDERAL FARM CREDIT BOND .15% 05/26/2021				487.50									487.50
0.150% Due 05-26-21 FEDERAL HOME LOAN BANKS BOND .125% 09/30/2021 0.125% Due 09-30-21		3,125.00						3,125.00					6,250.00
FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021 2.625% Due 12-10-21					52,500.00					52,500.00			105,000.00

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning February 28, 2021

Security	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Total
FEDERAL FARM CREDIT BOND 1.45% 02/24/2022							7,250.00						7,250.00
1.450% Due 02-24-22 FEDERAL HOME LOAN BANKS BOND 2% 09/09/2022		50,000.00						50,000.00					100,000.00
2.000% Due 09-09-22 FEDERAL FARM CREDIT BOND M/W CLBL .12% 09/22/2022		900.00						1,800.00					2,700.00
0.120% Due 09-22-22 FEDERAL FARM CREDIT BOND M/W CLBL .2% 06/15/2023					2,500.00						2,500.00		5,000.00
0.200% Due 06-15-23 TOTAL		108,653.12	7,500.00	19,050.00	55,000.00		7,250.00	54,925.00			55,000.00		307,378.12
Treasury Notes UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021			29,248.12										29,248.12
2.375% Due 04-15-21 UNITED STATES TREAS NTS 2.750% Due 09-15-21		8,937.50						8,937.50					17,875.00
TOTAL		8,937.50	29,248.12					8,937.50					47,123.12

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning February 28, 2021

Security	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Total
Treasury Bonds													
UNITED STATES			4,000,000.00										4,000,000.00
TREAS BILLS													
0.000% Due 04-22-21													
TOTAL			4,000,000.00										4,000,000.00
Certificate of Deposit													
Intrust 3/15/21		13,610.96											13,610.96
0.300% Due 03-15-21													
Intrust 3/21/29		153,336.99											153,336.99
1.650% Due 03-29-21													
Intrust 4/21/21			18,500.00										18,500.00
0.370% Due 04-01-21													
Intrust 4/5/21			37,920.21										37,920.21
1.480% Due 04-05-21													
Intrust 4/15/21			13,457.53										13,457.53
0.320% Due 04-15-21													
Intrust 4/18/21			509.59										509.59
0.080% Due 04-18-21													
Intrust 4/29/21			436.44										436.44
0.059% Due 04-29-21													
Capitol Federal				9,972.60									9,972.60
5/7/21													
0.400% Due 05-07-21													
Capitol Federal				78,947.53									78,947.53
5/17/21													
1.670% Due 05-17-21													
Intrust 5/17/21				123.29									123.29
0.050% Due 05-17-21													
Capitol Federal					15,000.00								15,000.00
6/1/21													
0.300% Due 06-01-21													

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning February 28, 2021

Security	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Total
Capitol Federal 6/15/21					84,092.05								84,092.05
1.680% Due 06-15-21 Capitol Federal 6/15/21					2,959.73								2,959.73
0.130% Due 06-15-21 Intrust 6/29/21					843.95								843.95
0.068% Due 06-29-21 Capitol Federal 7/15/21						61,767.12							61,767.12
1.670% Due 07-15-21 Capitol Federal 7/15/21						3,532.60							3,532.60
0.140% Due 07-15-21 Capitol Federal 7/18/21						1,008.22							1,008.22
0.080% Due 07-18-21 Capitol Federal 8/16/21							65,473.97						65,473.97
1.680% Due 08-16-21 Commerce 8/16/21							732.23						732.23
0.060% Due 08-16-21 Capitol Federal 8/21/21							5,876.71						5,876.71
0.130% Due 08-21-21 Intrust 8/29/21							1,237.15						1,237.15
0.071% Due 08-29-21 Capitol Federal 8/31/21							7,000.00						7,000.00
0.140% Due 08-31-21 Capitol Federal 9/1/21								6,539.73					6,539.73
0.140% Due 09-01-21 INTRUST 9/1/21								3,649.32					3,649.32
0.090% Due 09-01-21													

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning February 28, 2021

Security	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Total
Intrust 9/1/21 .11%								4,128.77					4,128.77
0.110% Due 09-01-21 Capitol Federal 10/1/21									7,115.07				7,115.07
0.140% Due 10-01-21 CAPITOL FEDERAL 10/1/21 LKS									4,465.75				4,465.75
0.100% Due 10-01-21 Capitol Federal 10/1/21 .08%									650.96				650.96
0.080% Due 10-01-21 Intrust 10/1/21									4,580.82				4,580.82
0.110% Due 10-01-21 Intrust 10/1/21 .08%									650.96				650.96
0.080% Due 10-01-21 Intrust 10/29/21									1,638.00				1,638.00
0.073% Due 10-29-21 Capitol Federal 11/1/21										4,130.14			4,130.14
0.090% Due 11-01-21 Capitol Federal 11/2/21										4,556.71			4,556.71
0.120% Due 11-02-21 Intrust 11/29/21										1,898.96			1,898.96
0.076% Due 11-29-21 Capitol Federal 12/1/21											5,705.48		5,705.48
0.140% Due 12-01-21 Capitol Federal 12/1/21 .1%											2,000.00		2,000.00
0.100% Due 12-01-21													
TOTAL	166,947.95	70,823.77	89,043.42	102,895.73	66,307.95	80,320.07	14,317.81	19,101.56	10,585.81	7,705.48			628,049.54

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning February 28, 2021

Security	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Total
GRAND TOTAL	284,538.54	1,107,571.90	108,093.42	157,895.73	66,307.95	87,570.07	78,180.31	19,101.56	10,585.81	62,705.48			4,982,550.79

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
February 28, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
05-20-2020	1,675,000	FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021	101.82	1,705,459.75	100.07	1,676,208.11	-29,251.64	-1.7
12-30-2019	3,970,000	2.375% Due 03-12-21 FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021	100.59	3,993,337.90	100.05	3,972,103.15	-21,234.75	-0.5
10-19-2020	600,000	1.750% Due 03-12-21 FEDERAL NATL MTG ASSN	101.16	606,956.52	100.29	601,721.86	-5,234.66	-0.9
07-24-2020	2,970,000	2.500% Due 04-13-21 FEDERAL NATL MTG ASSN	100.86	2,995,626.40	100.22	2,976,583.12	-19,043.28	-0.6
12-14-2020	650,000	1.250% Due 05-06-21 FEDERAL FARM CREDIT BOND	100.03	650,201.50	100.03	650,163.66	-37.84	0.0
09-28-2020	5,000,000	.15% 05/26/2021 0.150% Due 05-26-21 FEDERAL HOME LOAN BANKS BOND	100.00	4,999,925.00	100.05	5,002,406.55	2,481.55	0.0
08-27-2020	4,000,000	.125% 09/30/2021 0.125% Due 09-30-21 FEDERAL HOME LOAN BANKS BOND	103.19	4,127,425.00	101.99	4,079,625.56	-47,799.44	-1.2
03-20-2020	1,000,000	2.625% 12/10/2021 2.625% Due 12-10-21 FEDERAL FARM CREDIT BOND	101.49	1,014,925.00	101.32	1,013,242.29	-1,682.71	-0.2
		1.45% 02/24/2022 1.450% Due 02-24-22						

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
February 28, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
11-10-2020	5,000,000	FEDERAL HOME LOAN BANKS BOND 2% 09/09/2022	103.32	5,165,825.00	102.80	5,139,886.40	-25,938.60	-0.5
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	100.00	2,999,893.17	-131.83	0.0
12-29-2020	2,500,000	0.120% Due 09-22-22 FEDERAL FARM CREDIT BOND M/W CLBL .2% 06/15/2023 0.200% Due 06-15-23	100.00	2,500,025.00	99.89	2,497,309.77	-2,715.22	-0.1
				30,759,732.07		30,609,143.65	-150,588.42	-0.5
Treasury Notes								
12-30-2019	2,463,000	UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021	101.00	2,487,655.00	100.28	2,469,985.07	-17,669.93	-0.7
12-14-2020	650,000	2.375% Due 04-15-21 UNITED STATES TREAS NTS 2.750% Due 09-15-21	102.00	663,032.50	101.45	659,419.80	-3,612.70	-0.5
				3,150,687.50		3,129,404.87	-21,282.63	-0.7
Cash and Equivalents								
12-30-2020	6,461,466	FEDERATED HERMES US TREASURY CASH RESERVES	1.00	6,461,466.33	1.00	6,461,466.33	0.00	0.0
				6,461,466.33		6,461,466.33	0.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
February 28, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Treasury Bonds								
07-24-2020	4,000,000	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	99.90	3,996,139.44	100.00	3,999,812.00	3,672.56	0.1
				3,996,139.44		3,999,812.00	3,672.56	0.1
Treasury Bills								
02-26-2021	500,000	UNITED STATES TREAS BILLS 0.000% Due 07-13-21	99.98	499,923.89	99.99	499,944.00	20.11	0.0
				499,923.89		499,944.00	20.11	0.0
Certificate of Deposit								
06-12-2020	6,000,000	Intrust 3/15/21 0.300% Due 03-15-21	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
01-29-2020	8,000,000	Intrust 3/21/29 1.650% Due 03-29-21	100.00	8,000,000.00	100.00	8,000,000.00	0.00	0.0
04-01-2020	5,000,000	Intrust 4/21/21 0.370% Due 04-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
04-05-2020	2,562,176	Intrust 4/5/21 1.480% Due 04-05-21	100.00	2,562,176.35	100.00	2,562,176.35	0.00	0.0
06-12-2020	5,000,000	Intrust 4/15/21 0.320% Due 04-15-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
01-15-2021	2,500,000	Intrust 4/18/21 0.080% Due 04-18-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
01-29-2021	3,000,000	Intrust 4/29/21 0.059% Due 04-29-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
05-08-2020	2,500,000	Capitol Federal 5/7/21 0.400% Due 05-07-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
01-09-2020	3,500,000	Capitol Federal 5/17/21 1.670% Due 05-17-21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
02-16-2021	1,000,000	Intrust 5/17/21 0.050% Due 05-17-21	100.00	1,000,000.00	100.00	1,000,000.00	0.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
February 28, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
06-01-2020	5,000,000	Capitol Federal 6/1/21 0.300% Due 06-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
01-09-2020	3,500,000	Capitol Federal 6/15/21 1.680% Due 06-15-21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
09-11-2020	3,000,000	Capitol Federal 6/15/21 0.130% Due 06-15-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
01-29-2021	3,000,000	Intrust 6/29/21 0.068% Due 06-29-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
01-21-2020	2,500,000	Capitol Federal 7/15/21 1.670% Due 07-15-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
09-11-2020	3,000,000	Capitol Federal 7/15/21 0.140% Due 07-15-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
01-15-2021	2,500,000	Capitol Federal 7/18/21 0.080% Due 07-18-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
01-24-2020	2,500,000	Capitol Federal 8/16/21 1.680% Due 08-16-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
02-16-2021	2,461,000	Commerce 8/16/21 0.060% Due 08-16-21	100.00	2,461,000.00	100.00	2,461,000.00	0.00	0.0
09-25-2020	5,000,000	Capitol Federal 8/21/21 0.130% Due 08-21-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
01-29-2021	3,000,000	Intrust 8/29/21 0.071% Due 08-29-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
08-31-2020	5,000,000	Capitol Federal 8/31/21 0.140% Due 08-31-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
09-25-2020	5,000,000	Capitol Federal 9/1/21 0.140% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
11-09-2020	5,000,000	INTRUST 9/1/21 0.090% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
12-01-2020	5,000,000	Intrust 9/1/21 .11% 0.110% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
09-25-2020	5,000,000	Capitol Federal 10/1/21 0.140% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
February 28, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
11-09-2020	5,000,000	CAPITOL FEDERAL 10/1/21 LKS	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
12-08-2020	1,000,000	0.100% Due 10-01-21 Capitol Federal 10/1/21	100.00	1,000,000.00	100.00	1,000,000.00	0.00	0.0
12-01-2020	5,000,000	.08% 0.080% Due 10-01-21 Intrust 10/1/21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
12-08-2020	1,000,000	0.110% Due 10-01-21 Intrust 10/1/21	100.00	1,000,000.00	100.00	1,000,000.00	0.00	0.0
01-29-2021	3,000,000	0.080% Due 10-01-21 Intrust 10/29/21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
12-01-2020	5,000,000	0.073% Due 10-29-21 Capitol Federal 11/1/21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
10-02-2020	3,500,000	0.090% Due 11-01-21 Capitol Federal 11/2/21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
01-29-2021	3,000,000	0.120% Due 11-02-21 Intrust 11/29/21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
10-02-2020	3,500,000	0.076% Due 11-29-21 Capitol Federal 12/1/21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
12-01-2020	2,000,000	0.140% Due 12-01-21 Capitol Federal 12/1/21	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
		.1% 0.100% Due 12-01-21						
				131,523,176.35		131,523,176.35	0.00	0.0
Cash and Equivalents								
		Cash		19,912,551.87		19,912,551.87		
		FDIC INSURED DEPOSIT		5,578,046.52		5,578,046.52		
		ACCOUNT IDA12 NOT CO						
				25,490,598.39		25,490,598.39		
TOTAL PORTFOLIO				201,881,723.97		201,713,545.58	-168,178.39	-0.1

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
From 02-01-21 Through 02-28-21

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
12-23-2020	02-02-2021	4,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 02/02/2021	3,999,725.00	4,000,000.00	275.00	
06-12-2020	02-15-2021	6,000,000	0.000% Due 02-02-21 Intrust 2/15/21	6,000,000.00	6,000,000.00	0.00	
12-30-2019	02-16-2021	2,461,000	0.280% Due 02-15-21 UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021	2,478,375.05	2,461,000.00		-17,375.05
05-26-2020	02-25-2021	6,006,000	2.250% Due 02-15-21 UNITED STATES TREAS BILLS	5,999,647.80	6,006,000.00	6,352.20	
07-24-2020	02-26-2021	2,075,000	0.000% Due 02-25-21 FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	2,089,902.75	2,075,000.00	-14,902.75	
TOTAL GAINS						6,627.20	0.00
TOTAL LOSSES						-14,902.75	-17,375.05
				20,567,650.60	20,542,000.00	-8,275.55	-17,375.05
TOTAL REALIZED GAIN/LOSS				-25,650.60			

Columbia Capital Management, LLC
PERFORMANCE REPORT
City of Lawrence
Consolidated
February 28, 2021

Period	Portfolio	90 Day US Treasury Index
Month-to-Date	0.02%	0.01%
Year-to-Date	0.06%	0.01%
Inception-to-Date	6.17%	5.42%

Columbia Capital Management, LLC
PERFORMANCE REPORT - COMPARISON
City of Lawrence
Consolidated
February 28, 2021

Period	Portfolio 2020	Portfolio 2021
Month-to-Date	0.20%	0.02%
Year-to-Date	0.36%	0.06%
Inception-to-Date	5.36%	6.17%

Columbia Capital Management, LLC
MODEL PORTFOLIO TRACKING

City of Lawrence

February 28, 2021

Primary Liquidity

Item	Holding	Value
1	US Bank	19,809,450
2	MIP	17,217
3		
Total		<u>19,826,667</u>

Portfolio Target 15,000,000
Above Target 4,826,667

Capital & Bond

Item	Holding	Value
1	From TDA	30,445,132
2		
3		
Total		<u>30,445,132</u>

Portfolio Target 65,000,000
(Below Target) (34,554,868)

Secondary Liquidity

Item	Holding	Value
1	Cap Fed CDs	7,511,581
2	Intrust CD	2,500,241
3	From TDA	0
4		
Total		<u>10,011,822</u>

Portfolio Target 10,000,000
Above Target 11,822

Income

Item	Holding	Value
1	From TDA	139,582,257
2		
3		
Total		<u>139,582,257</u>

Portfolio Target n/a

Farmland

Item	Holding	Value
1	Agency Securities	1,257,760
2	Treasury Securities	1,167,561
3	Cash	85,884
Total		<u>2,511,205</u>

Portfolio Target n/a

Columbia Capital Management, LLC
COLLATERAL PRICING
City of Lawrence
February 28, 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
Total										20,250,000

Current Bank Balance: 19,809,450

Collateral Sufficient? Yes

CAPITOL FEDERAL SAVINGS

Item	Collateral	Maturity	Type	CUSIP	Face Value	Market Price	Factor (Mtge Only)	Full Market Value	Type Modifier	Adjusted Market Value
1	FDIC Insurance	n/a	Insurance	n/a	250,000	100.000		250,000	100.0%	250,000
2	FG G15002	Mtge 12/1/2023	Agency	3128MDX73	8,000,000	104.467	0.098	818,586	100.0%	818,586
3	FN AS0324	Mtge 8/1/2023	Agency	3138W9LE8	7,219,362	104.445	0.079	593,164	100.0%	593,164
4	FG J25616	Mtge 9/1/2023	Agency	31307EGZ1	7,000,000	104.467	0.089	651,339	100.0%	651,339
5	FN MA1385	Mtge 3/1/2023	Agency	31418ARF7	8,000,000	103.176	0.071	586,366	100.0%	586,366
6	FN AE3066	Mtge 9/1/2025	Agency	31419DMQ1	16,500,000	106.821	0.041	722,143	100.0%	722,143
7	FNR 2012-129 GD	Mtge 12/25/2027	Agency	3136AAEF8	2,000,000	102.011	0.215	438,479	100.0%	438,479
8	FG E03024	Mtge 1/1/2027	Agency	31294MLD1	10,000,000	104.704	0.176	1,840,329	100.0%	1,840,329
9	FG J23070	Mtge 4/1/2023	Agency	31307BMT4	7,000,000	103.189	0.079	573,878	100.0%	573,878
10	FN AS0324	Mtge 8/1/2023	Agency	3138W9LE8	1,000,000	104.445	0.079	82,163	100.0%	82,163
11	FHS 287 150	Mtge 10/15/2027	Agency	31283AEX4	2,000,000	101.929	0.185	378,145	100.0%	378,145
12	FN AB9171	Mtge 4/1/2028	Agency	31417GFM3	2,500,000	104.617	0.228	596,857	100.0%	596,857
13	FN AL1366	Mtge 2/1/2027	Agency	3138EHQU9	6,000,000	104.720	0.151	950,921	100.0%	950,921
14	FN AB6818	Mtge 11/1/2022	Agency	31417DSG9	25,156,926	100.490	0.051	1,290,605	100.0%	1,290,605
15	FN AS2870	Mtge 7/1/2029	Agency	3138WCFL2	3,000,000	106.466	0.259	826,657	100.0%	826,657
16	FG J32852	Mtge 10/1/2025	Agency	31307PEZ8	2,132,254	104.694	0.240	535,844	100.0%	535,844
17	FH 1B7739	Mtge 11/1/2040	Agency	3128QP7B2	25,000,000	103.910	0.029	754,867	100.0%	754,867
18	FG J32852	Mtge 10/1/2025	Agency	31307PEZ8	18,000,000	104.694	0.240	4,523,469	100.0%	4,523,469
19	FN AL1366	Mtge 2/1/2027	Agency	3138EHQU9	8,000,000	104.720	0.151	1,267,894	100.0%	1,267,894
20	GNR 2015-115 A	Mtge 1/16/2045	Agency	38379KB80	4,000,000	101.101	0.313	1,267,678	100.0%	1,267,678
21	FN BM3504	Mtge 3/1/2031	Agency	3140J73N3	11,000,000	104.617	0.490	5,643,697	100.0%	5,643,697
22	FN BM3544	Mtge 6/1/2031	Agency	3140J75E1	8,500,000	106.187	0.525	4,742,757	100.0%	4,742,757
23	FN BM3544	Mtge 6/1/2031	Agency	3140J75E1	10,000,000	106.187	0.525	5,579,715	100.0%	5,579,715
24	FG G14989	Mtge 2/1/2024	Agency	3128MDXS7	24,500,000	104.474	0.115	2,943,663	100.0%	2,943,663
25	FH 840234	Mtge 11/1/2045	Agency	31347AHK3	12,000,000	104.156	0.174	2,178,622	100.0%	2,178,622
26	FN BC0144	Mtge 1/1/2046	Agency	3140EUES4	20,991,773	103.942	0.218	4,761,085	100.0%	4,761,085
27	FG J35797	Mtge 12/1/2031	Agency	31307SNN9	5,745,000	104.867	0.477	2,871,998	100.0%	2,871,998
28	FN BM3544	Mtge 6/1/2031	Agency	3140J75E1	8,000,000	106.187	0.525	4,463,772	100.0%	4,463,772
29	FN AK7766	Mtge 3/1/2027	Agency	3138ECTY9	15,000,000	104.643	0.135	2,113,545	100.0%	2,113,545
30	FN AS4209	Mtge 1/1/2025	Agency	3138WDVB4	24,000,000	103.264	0.180	4,471,955	100.0%	4,471,955

Columbia Capital Management, LLC
COLLATERAL PRICING
City of Lawrence
February 28, 2021

31	FNR 2012-129 GD	Mtge	12/25/2027	Agency	3136AAEF8	12,000,000	102.011	0.215	2,630,875	100.0%	2,630,875
32	FN AB4667	Mtge	3/1/2027	Agency	31417BFH5	25,000,000	104.791	0.159	4,166,024	100.0%	4,166,024
33	FN AS2870	Mtge	7/1/2029	Agency	3138WCFL2	7,500,000	106.466	0.259	2,066,643	100.0%	2,066,643
34	FG J14503	Mtge	2/1/2026	Agency	3128PUAC6	40,000,000	106.913	0.083	3,541,905	100.0%	3,541,905
Total											71,125,638

Current Bank Balance: 68,000,000

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	3136BAP A6	3,100,000	103.430	0.794	2,544,663	100.0%	2,544,663
Total											2,794,663

Current Bank Balance: 2,461,000

Collateral Sufficient? Yes

Intrust

Item	Collateral		Maturity	Type	CUSIP	Face Value	Market Price	Factor (Mtge Only)	Full Market Value	Type Modifier	Adjusted Market Value
1	FDIC Insurance		n/a	Insurance	n/a	250,000	100.000		250,000	100.0%	250,000
2	FG G15882	Mtge	6/1/2029	Agency	3128MEXK2	15,697,000	103.429	0.393	6,383,026	100.0%	6,383,026
3	FR RE6051	Mtge	7/1/2050	Agency	3133N3WL4	12,000,000	102.020	0.757	9,265,431	100.0%	9,265,431
4	FHR 4341 MJ	Mtge	11/15/2031	Agency	3137BAML3	10,325,000	104.914	0.238	2,572,978	100.0%	2,572,978
5	FHR 4608 EA	Mtge	8/15/2042	Agency	3137BR6N0	13,000,000	106.409	0.364	5,041,319	100.0%	5,041,319
6	FHR 4621 HK	Mtge	10/15/2046	Agency	3137BSGH0	14,655,000	101.265	0.317	4,704,535	100.0%	4,704,535
7	FHR 4621 HK	Mtge	10/15/2046	Agency	3137BSGH0	15,000,000	101.265	0.317	4,815,287	100.0%	4,815,287
8	FHR 4646 TA	Mtge	4/15/2028	Agency	3137BUFY9	15,017,960	101.915	0.291	4,454,737	100.0%	4,454,737
9	FN AL7838	Mtge	10/1/2035	Agency	3138EQV82	10,800,000	109.987	0.476	5,657,511	100.0%	5,657,511
10	FN BQ9371	Mtge	1/1/2051	Agency	3140KVMV9	8,261,492	103.850	0.996	8,548,995	100.0%	8,548,995
11	FN CA6064	Mtge	6/1/2050	Agency	3140QDW26	20,000,000	102.020	0.717	14,633,233	100.0%	14,633,233
Total											66,327,052

Current Bank Balance: 61,062,176

Collateral Sufficient? Yes

CAPITAL & BOND



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Capital and Bond Portfolio
February 28, 2021

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	23,645,000	24,002,847.65	23,879,350.60	78.7	1.3	299,856.25
	23,645,000	24,002,847.65	23,879,350.60	78.7	1.3	299,856.25
Cash and Equiv.						
Cash and Equivalents	6,461,466	6,461,476.36	6,461,476.36	21.3	0.0	361.87
	6,461,466	6,461,476.36	6,461,476.36	21.3	0.0	361.87
TOTAL PORTFOLIO	30,106,466	30,464,324.01	30,340,826.96	100.0	1.0	300,218.12

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
February 28, 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											
1,000,000	FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22	101.49	1,014,925.00	101.32	1,013,242.29	161.11	1,013,403.40	3.3	0.11	1.43	0.98
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	99.89	2,497,309.77	1,013.89	2,498,323.66	8.2	0.25	0.20	2.29
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	100.00	2,999,893.17	660.00	3,000,553.17	9.9	0.12	0.12	1.56
5,000,000	FEDERAL HOME LOAN BANKS BOND 2% 09/09/2022 2.000% Due 09-09-22	103.32	5,165,825.00	102.80	5,139,886.40	46,944.44	5,186,830.84	16.9	0.17	1.95	1.50
5,000,000	FEDERAL HOME LOAN BANKS BOND .125% 09/30/2021 0.125% Due 09-30-21	100.00	4,999,925.00	100.05	5,002,406.55	2,569.44	5,004,975.99	16.5	0.04	0.12	0.59
1,470,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21	101.31	1,489,237.90	100.05	1,470,778.75	11,862.08	1,482,640.83	4.8	0.38	1.75	0.04
1,675,000	FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021 2.375% Due 03-12-21	101.82	1,705,459.75	100.07	1,676,208.11	18,343.58	1,694,551.69	5.5	0.51	2.37	0.04

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
February 28, 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
4,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021 2.625% Due 12-10-21	103.19	4,127,425.00	101.99	4,079,625.56	22,750.00	4,102,375.56	13.4	0.08	2.57	0.78
			24,002,847.65		23,879,350.60	104,304.55	23,983,655.15	78.7	0.17	1.26	1.06
Cash and Equivalents											
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		10.03		10.03		10.03	0.0			
6,461,466	FEDERATED HERMES US TREASURY CASH RESERVES	1.00	6,461,466.33	1.00	6,461,466.33		6,461,466.33	21.3			0.00
			6,461,476.36		6,461,476.36	0.00	6,461,476.36	21.3	0.00	0.00	0.00
			30,464,324.01		30,340,826.96	104,304.55	30,445,131.51	100.0	0.13	0.99	0.84

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 01-31-21 to 02-28-21

Portfolio Value on 01-31-21	30,357,280.29
Accrued Interest	89,047.97
Contributions	0.00
Withdrawals	0.00
Realized Gains	198.20
Unrealized Gains	-23,911.56
Interest	7,260.03
Dividends	0.00
Change in Accrued Interest	15,256.58
Portfolio Value on 02-28-21	30,340,826.96
Accrued Interest	104,304.55
Average Capital	30,446,328.26
Total Gain before Fees	-1,196.75
IRR for 0.08 Years	0.00%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 04-01-17 to 02-28-21

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	47,490,831.63
Withdrawals	-90,741,081.40
Transfers In	91,781,685.89
Transfers Out	-20,023,600.00
Realized Gains	894,690.07
Unrealized Gains	-123,497.05
Interest	1,058,418.19
Dividends	3,379.63
Change in Accrued Interest	104,304.55
Portfolio Value on 02-28-21	30,340,826.96
Accrued Interest	104,304.55
Average Capital	31,727,993.91
Total Gain before Fees	1,937,295.39
IRR for 3.91 Years	6.11%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Capital and Bond Portfolio
February 28, 2021

Summary Information

	Totals		Weighted Averages
Par Value	23,645,000	Average Curr. Yld	1.26
Market Value	23,879,350.60	Average Maturity (yrs)	1.06
Total Cost	24,002,847.65	Average Coupon (%)	1.28
Net Gain/Loss	-123,497.05	Average Duration	1.06
Annual Income	299,856.25	Average Moody Rating	Aaa
Number of Issues	8	Average S&P Rating	AA+

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	8	23,879,350.60	100.0	1.3	1.277%	1.1

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	7	18,876,944.05	79.1	1.6	1.582%	1.2
Not Rated	1	5,002,406.55	20.9	0.1	0.125%	0.6

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
February 28, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
05-20-2020	1,675,000	FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021	101.82	1,705,459.75	100.07	1,676,208.11	-29,251.64	-1.7
05-20-2020	1,470,000	2.375% Due 03-12-21 FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021	101.31	1,489,237.90	100.05	1,470,778.75	-18,459.15	-1.2
09-28-2020	5,000,000	1.750% Due 03-12-21 FEDERAL HOME LOAN BANKS BOND .125% 09/30/2021	100.00	4,999,925.00	100.05	5,002,406.55	2,481.55	0.0
08-27-2020	4,000,000	0.125% Due 09-30-21 FEDERAL HOME LOAN BANKS BOND 2.625% 12/10/2021	103.19	4,127,425.00	101.99	4,079,625.56	-47,799.44	-1.2
03-20-2020	1,000,000	2.625% Due 12-10-21 FEDERAL FARM CREDIT BOND 1.45% 02/24/2022	101.49	1,014,925.00	101.32	1,013,242.29	-1,682.71	-0.2
11-10-2020	5,000,000	1.450% Due 02-24-22 FEDERAL HOME LOAN BANKS BOND 2% 09/09/2022	103.32	5,165,825.00	102.80	5,139,886.40	-25,938.60	-0.5
12-22-2020	3,000,000	2.000% Due 09-09-22 FEDERAL FARM CREDIT BOND M/W CLBL .12% 09/22/2022 0.120% Due 09-22-22	100.00	3,000,025.00	100.00	2,999,893.17	-131.83	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
February 28, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-29-2020	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	99.89	2,497,309.77	-2,715.22	-0.1
				24,002,847.65		23,879,350.60	-123,497.05	-0.5
Cash and Equivalents								
12-30-2020	6,461,466	FEDERATED HERMES US TREASURY CASH RESERVES	1.00	6,461,466.33	1.00	6,461,466.33	0.00	0.0
				6,461,466.33		6,461,466.33	0.00	0.0
Cash and Equivalents								
		FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		10.03		10.03		
				10.03		10.03		
TOTAL PORTFOLIO				30,464,324.01		30,340,826.96	-123,497.05	-0.4

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 02-01-21 Through 02-28-21

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
05-26-2020	02-25-2021	6,006,000	UNITED STATES TREAS BILLS 0.000% Due 02-25-21	5,999,647.80	6,006,000.00	6,352.20	
TOTAL GAINS						6,352.20	0.00
TOTAL LOSSES						0.00	0.00
TOTAL REALIZED GAIN/LOSS				5,999,647.80	6,006,000.00	6,352.20	0.00
		6,352.20					

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 02-01-21 Through 02-28-21

Ex-Date	Pay-Date	Security	Amount
Agency Securities			
02-24-2021	02-24-2021	FEDERAL FARM CREDIT BOND 1.45%	7,250.00
		02/24/2022	
		1.450% Due 02-24-22	
			7,250.00
Cash and Equivalents			
02-26-2021	02-26-2021	FEDERATED HERMES US TREASURY CASH RESERVES	3.44
02-26-2021	02-26-2021	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	6.59
			10.03
NET INCOME			7,260.03

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Capital and Bond Portfolio
From 02-01-21 To 02-28-21

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO					
02-01-2021			Beginning Balance		5.18
02-24-2021	02-24-2021	dp	Interest	FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22	7,250.00
02-25-2021	02-25-2021	dp	Sale	UNITED STATES TREAS BILLS 0.000% Due 02-25-21	6,006,000.00
02-26-2021	03-01-2021	wd	Purchase	FEDERATED HERMES US TREASURY CASH RESERVES	-6,013,255.18
02-26-2021	02-26-2021	dp	Interest	FEDERATED HERMES US TREASURY CASH RESERVES	3.44
02-26-2021	02-26-2021	dp	Interest	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	6.59
02-28-2021			Ending Balance		10.03

INCOME



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Income Portfolio
February 28, 2021

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	5,470,000	5,499,726.40	5,477,907.52	3.9	1.5	80,875.00
Treasury Bonds	4,000,000	3,996,139.44	3,999,812.00	2.9	0.0	0.00
Treasury Notes	2,463,000	2,487,655.00	2,469,985.07	1.8	2.4	58,496.25
	11,933,000	11,983,520.84	11,947,704.59	8.6	1.2	139,371.25
Cash and Equiv.						
Cash and Equivalents	0	5,578,036.43	5,578,036.43	4.0	0.0	0.00
Certificate of Deposit	121,523,176	121,523,176.35	121,523,176.35	87.4	0.4	519,106.81
	121,523,176	127,101,212.78	127,101,212.78	91.4	0.4	519,106.81
TOTAL PORTFOLIO	133,456,176	139,084,733.62	139,048,917.37	100.0	0.5	658,478.06

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
February 28, 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											
2,500,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21	100.16	2,504,100.00	100.05	2,501,324.40	20,173.61	2,521,498.01	1.8	0.38	1.75	0.04
2,970,000	FEDERAL NATL MTG ASSN 1.250% Due 05-06-21	100.86	2,995,626.40	100.22	2,976,583.12	11,550.00	2,988,133.12	2.1	0.08	1.25	0.19
			5,499,726.40		5,477,907.52	31,723.61	5,509,631.13	3.9	0.22	1.48	0.12
Cash and Equivalents											
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		5,578,036.43		5,578,036.43		5,578,036.43	4.0			
			5,578,036.43		5,578,036.43	0.00	5,578,036.43	4.0	0.00	0.00	0.00
Certificate of Deposit											
5,000,000	CAPITOL FEDERAL 10/1/21 LKS 0.100% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	1,520.55	5,001,520.55	3.6	0.10	0.10	0.59
5,000,000	Capitol Federal 10/1/21 0.140% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	2,991.78	5,002,991.78	3.6	0.14	0.14	0.59
1,000,000	Capitol Federal 10/1/21 .08% 0.080% Due 10-01-21	100.00	1,000,000.00	100.00	1,000,000.00	179.73	1,000,179.73	0.7	0.08	0.08	0.59
5,000,000	Capitol Federal 11/1/21 0.090% Due 11-01-21	100.00	5,000,000.00	100.00	5,000,000.00	1,097.26	5,001,097.26	3.6	0.09	0.09	0.67
3,500,000	Capitol Federal 11/2/21 0.120% Due 11-02-21	100.00	3,500,000.00	100.00	3,500,000.00	1,714.52	3,501,714.52	2.5	0.12	0.12	0.68
3,500,000	Capitol Federal 12/1/21 0.140% Due 12-01-21	100.00	3,500,000.00	100.00	3,500,000.00	2,000.27	3,502,000.27	2.5	0.14	0.14	0.76

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
February 28, 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	Capitol Federal 12/1/21 .1%	100.00	2,000,000.00	100.00	2,000,000.00	487.67	2,000,487.67	1.4	0.10	0.10	0.76
3,500,000	0.100% Due 12-01-21 Capitol Federal 5/17/21	100.00	3,500,000.00	100.00	3,500,000.00	66,456.85	3,566,456.85	2.5	1.65	1.67	0.21
5,000,000	1.670% Due 05-17-21 Capitol Federal 6/1/21	100.00	5,000,000.00	100.00	5,000,000.00	11,178.08	5,011,178.08	3.6	0.30	0.30	0.25
3,500,000	0.300% Due 06-01-21 Capitol Federal 6/15/21	100.00	3,500,000.00	100.00	3,500,000.00	66,854.79	3,566,854.79	2.5	1.66	1.68	0.29
3,000,000	1.680% Due 06-15-21 Capitol Federal 6/15/21	100.00	3,000,000.00	100.00	3,000,000.00	1,816.44	3,001,816.44	2.2	0.13	0.13	0.29
	0.130% Due 06-15-21		6,500,000.00		6,500,000.00	68,671.23	6,568,671.23	4.7	0.95	0.96	0.29
2,500,000	Capitol Federal 7/15/21	100.00	2,500,000.00	100.00	2,500,000.00	46,096.58	2,546,096.58	1.8	1.65	1.67	0.37
3,000,000	1.670% Due 07-15-21 Capitol Federal 7/15/21	100.00	3,000,000.00	100.00	3,000,000.00	1,956.16	3,001,956.16	2.2	0.14	0.14	0.37
	0.140% Due 07-15-21		5,500,000.00		5,500,000.00	48,052.74	5,548,052.74	4.0	0.83	0.84	0.37
2,500,000	Capitol Federal 7/18/21	100.00	2,500,000.00	100.00	2,500,000.00	241.10	2,500,241.10	1.8	0.08	0.08	0.38
2,500,000	0.080% Due 07-18-21 Capitol Federal 8/16/21	100.00	2,500,000.00	100.00	2,500,000.00	46,027.40	2,546,027.40	1.8	1.66	1.68	0.46
5,000,000	1.680% Due 08-16-21 Capitol Federal 8/21/21	100.00	5,000,000.00	100.00	5,000,000.00	2,778.08	5,002,778.08	3.6	0.13	0.13	0.48
5,000,000	0.130% Due 08-21-21 Capitol Federal 9/1/21	100.00	5,000,000.00	100.00	5,000,000.00	2,991.78	5,002,991.78	3.6	0.14	0.14	0.51
2,461,000	0.140% Due 09-01-21 Commerce 8/16/21	100.00	2,461,000.00	100.00	2,461,000.00	48.55	2,461,048.55	1.8	0.06	0.06	0.46
5,000,000	0.060% Due 08-16-21 INTRUST 9/1/21	100.00	5,000,000.00	100.00	5,000,000.00	1,368.49	5,001,368.49	3.6	0.09	0.09	0.51
5,000,000	0.090% Due 09-01-21 Intrust 10/1/21	100.00	5,000,000.00	100.00	5,000,000.00	1,341.10	5,001,341.10	3.6	0.11	0.11	0.59
1,000,000	0.110% Due 10-01-21 Intrust 10/1/21	100.00	1,000,000.00	100.00	1,000,000.00	179.73	1,000,179.73	0.7	0.08	0.08	0.59
	0.080% Due 10-01-21										

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
February 28, 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	Intrust 10/29/21 0.073% Due 10-29-21	100.00	3,000,000.00	100.00	3,000,000.00	180.00	3,000,180.00	2.2	0.07	0.07	0.67
3,000,000	Intrust 11/29/21 0.076% Due 11-29-21	100.00	3,000,000.00	100.00	3,000,000.00	187.40	3,000,187.40	2.2	0.08	0.08	0.75
6,000,000	Intrust 3/15/21 0.300% Due 03-15-21	100.00	6,000,000.00	100.00	6,000,000.00	12,871.23	6,012,871.23	4.3	0.30	0.30	0.04
8,000,000	Intrust 3/21/29 1.650% Due 03-29-21	100.00	8,000,000.00	100.00	8,000,000.00	142,849.32	8,142,849.32	5.8	1.63	1.65	0.08
5,000,000	Intrust 4/15/21 0.320% Due 04-15-21	100.00	5,000,000.00	100.00	5,000,000.00	11,441.10	5,011,441.10	3.6	0.32	0.32	0.13
5,000,000	Intrust 4/21/21 0.370% Due 04-01-21	100.00	5,000,000.00	100.00	5,000,000.00	16,878.08	5,016,878.08	3.6	0.37	0.37	0.09
3,000,000	Intrust 4/29/21 0.059% Due 04-29-21	100.00	3,000,000.00	100.00	3,000,000.00	145.48	3,000,145.48	2.2	0.06	0.06	0.16
2,562,176	Intrust 4/5/21 1.480% Due 04-05-21	100.00	2,562,176.35	100.00	2,562,176.35	34,180.13	2,596,356.48	1.8	1.47	1.48	0.10
1,000,000	Intrust 5/17/21 0.050% Due 05-17-21	100.00	1,000,000.00	100.00	1,000,000.00	16.44	1,000,016.44	0.7	0.05	0.05	0.21
3,000,000	Intrust 6/29/21 0.068% Due 06-29-21	100.00	3,000,000.00	100.00	3,000,000.00	167.67	3,000,167.67	2.2	0.07	0.07	0.33
3,000,000	Intrust 8/29/21 0.071% Due 08-29-21	100.00	3,000,000.00	100.00	3,000,000.00	175.07	3,000,175.07	2.2	0.07	0.07	0.50
5,000,000	Intrust 9/1/21 .11% 0.110% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	1,341.10	5,001,341.10	3.6	0.11	0.11	0.51
			121,523,176.35		121,523,176.35	479,759.91	122,002,936.26	87.4	0.42	0.43	0.40
Treasury Bonds											
4,000,000	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	99.90	3,996,139.44	100.00	3,999,812.00	0.00	3,999,812.00	2.9	0.03	0.00	0.15
			3,996,139.44		3,999,812.00	0.00	3,999,812.00	2.9	0.03	0.00	0.15

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
February 28, 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 Notes											
2,463,000	UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021 2.375% Due 04-15-21	101.00	2,487,655.00	100.28	2,469,985.07	21,855.74	2,491,840.81	1.8	0.13	2.37	0.13
			2,487,655.00		2,469,985.07	21,855.74	2,491,840.81	1.8	0.13	2.37	0.13
			139,084,733.62		139,048,917.37	533,339.27	139,582,256.64	100.0	0.38	0.47	0.36

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Income Portfolio
From 01-31-21 to 02-28-21

Portfolio Value on 01-31-21	144,559,699.82
Accrued Interest	531,476.57
Contributions	0.00
Withdrawals	-3,000,000.00
Transfers Out	-2,550,425.57
Realized Gains	-3,877.76
Unrealized Gains	-9,891.80
Interest	53,412.68
Dividends	0.00
Change in Accrued Interest	1,862.69
Portfolio Value on 02-28-21	139,048,917.37
Accrued Interest	533,339.27
Average Capital	143,264,193.09
Total Gain before Fees	41,505.81
IRR for 0.08 Years	0.03%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Income Portfolio
From 04-01-17 to 02-28-21

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	240,133,059.21
Withdrawals	-180,578,086.82
Transfers In	238,560,915.03
Transfers Out	-166,654,169.02
Realized Gains	866,897.37
Unrealized Gains	-35,816.25
Interest	6,756,117.85
Dividends	0.00
Change in Accrued Interest	533,339.27
Portfolio Value on 02-28-21	139,048,917.37
Accrued Interest	533,339.27
Average Capital	109,866,832.98
Total Gain before Fees	8,120,538.24
IRR for 3.91 Years	7.39%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Income Portfolio
February 28, 2021

Summary Information

	Totals		Weighted Averages
Par Value	133,456,176	Average Curr. Yld	0.49
Market Value	133,470,880.94	Average Maturity (yrs)	0.37
Total Cost	133,506,697.19	Average Coupon (%)	0.49
Net Gain/Loss	-35,816.25	Average Duration	0.38
Annual Income	658,478.06	Average Moody Rating	Aaa
Number of Issues	37	Average S&P Rating	AA+

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	2	4,971,309.47	3.7	2.1	2.061%	0.1
Not Rated	35	128,499,571.47	96.3	0.4	0.433%	0.4

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	1	2,501,324.40	1.9	1.7	1.750%	0.0
Not Rated	36	130,969,556.54	98.1	0.5	0.470%	0.4

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
February 28, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
12-30-2019	2,500,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021	100.16	2,504,100.00	100.05	2,501,324.40	-2,775.60	-0.1
07-24-2020	2,970,000	1.750% Due 03-12-21 FEDERAL NATL MTG ASSN 1.250% Due 05-06-21	100.86	2,995,626.40	100.22	2,976,583.12	-19,043.28	-0.6
				5,499,726.40		5,477,907.52	-21,818.88	-0.4
Treasury Notes								
12-30-2019	2,463,000	UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021 2.375% Due 04-15-21	101.00	2,487,655.00	100.28	2,469,985.07	-17,669.93	-0.7
				2,487,655.00		2,469,985.07	-17,669.93	-0.7
Treasury Bonds								
07-24-2020	4,000,000	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	99.90	3,996,139.44	100.00	3,999,812.00	3,672.56	0.1
				3,996,139.44		3,999,812.00	3,672.56	0.1
Certificate of Deposit								
06-12-2020	6,000,000	Intrust 3/15/21 0.300% Due 03-15-21	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
01-29-2020	8,000,000	Intrust 3/21/29 1.650% Due 03-29-21	100.00	8,000,000.00	100.00	8,000,000.00	0.00	0.0
04-01-2020	5,000,000	Intrust 4/21/21 0.370% Due 04-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
February 28, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
04-05-2020	2,562,176	Intrust 4/5/21 1.480% Due 04-05-21	100.00	2,562,176.35	100.00	2,562,176.35	0.00	0.0
06-12-2020	5,000,000	Intrust 4/15/21 0.320% Due 04-15-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
01-29-2021	3,000,000	Intrust 4/29/21 0.059% Due 04-29-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
01-09-2020	3,500,000	Capitol Federal 5/17/21 1.670% Due 05-17-21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
02-16-2021	1,000,000	Intrust 5/17/21 0.050% Due 05-17-21	100.00	1,000,000.00	100.00	1,000,000.00	0.00	0.0
06-01-2020	5,000,000	Capitol Federal 6/1/21 0.300% Due 06-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
01-09-2020	3,500,000	Capitol Federal 6/15/21 1.680% Due 06-15-21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
09-11-2020	3,000,000	Capitol Federal 6/15/21 0.130% Due 06-15-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
01-29-2021	3,000,000	Intrust 6/29/21 0.068% Due 06-29-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
01-21-2020	2,500,000	Capitol Federal 7/15/21 1.670% Due 07-15-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
09-11-2020	3,000,000	Capitol Federal 7/15/21 0.140% Due 07-15-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
01-15-2021	2,500,000	Capitol Federal 7/18/21 0.080% Due 07-18-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
01-24-2020	2,500,000	Capitol Federal 8/16/21 1.680% Due 08-16-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
02-16-2021	2,461,000	Commerce 8/16/21 0.060% Due 08-16-21	100.00	2,461,000.00	100.00	2,461,000.00	0.00	0.0
09-25-2020	5,000,000	Capitol Federal 8/21/21 0.130% Due 08-21-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
01-29-2021	3,000,000	Intrust 8/29/21 0.071% Due 08-29-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
February 28, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
09-25-2020	5,000,000	Capitol Federal 9/1/21 0.140% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
11-09-2020	5,000,000	INTRUST 9/1/21 0.090% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
12-01-2020	5,000,000	Intrust 9/1/21 .11% 0.110% Due 09-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
09-25-2020	5,000,000	Capitol Federal 10/1/21 0.140% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
11-09-2020	5,000,000	CAPITOL FEDERAL 10/1/21 LKS 0.100% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
12-08-2020	1,000,000	Capitol Federal 10/1/21 .08% 0.080% Due 10-01-21	100.00	1,000,000.00	100.00	1,000,000.00	0.00	0.0
12-01-2020	5,000,000	Intrust 10/1/21 0.110% Due 10-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
12-08-2020	1,000,000	Intrust 10/1/21 .08% 0.080% Due 10-01-21	100.00	1,000,000.00	100.00	1,000,000.00	0.00	0.0
01-29-2021	3,000,000	Intrust 10/29/21 0.073% Due 10-29-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
12-01-2020	5,000,000	Capitol Federal 11/1/21 0.090% Due 11-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
10-02-2020	3,500,000	Capitol Federal 11/2/21 0.120% Due 11-02-21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
01-29-2021	3,000,000	Intrust 11/29/21 0.076% Due 11-29-21	100.00	3,000,000.00	100.00	3,000,000.00	0.00	0.0
10-02-2020	3,500,000	Capitol Federal 12/1/21 0.140% Due 12-01-21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
12-01-2020	2,000,000	Capitol Federal 12/1/21 .1% 0.100% Due 12-01-21	100.00	2,000,000.00	100.00	2,000,000.00	0.00	0.0
				121,523,176.35		121,523,176.35	0.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
February 28, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Cash and Equivalents								
		FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		5,578,036.43		5,578,036.43		
				5,578,036.43		5,578,036.43		
TOTAL PORTFOLIO				139,084,733.62		139,048,917.37	-35,816.25	0.0

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
From 02-01-21 Through 02-28-21

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
12-23-2020	02-02-2021	4,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 02/02/2021	3,999,725.00	4,000,000.00	275.00	
06-12-2020	02-15-2021	6,000,000	0.000% Due 02-02-21 Intrust 2/15/21	6,000,000.00	6,000,000.00	0.00	
12-30-2019	02-16-2021	2,461,000	0.280% Due 02-15-21 UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021	2,478,375.05	2,461,000.00		-17,375.05
07-24-2020	02-26-2021	2,075,000	2.250% Due 02-15-21 FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	2,089,902.75	2,075,000.00	-14,902.75	
TOTAL GAINS						275.00	0.00
TOTAL LOSSES						-14,902.75	-17,375.05
TOTAL REALIZED GAIN/LOSS				14,568,002.80	14,536,000.00	-14,627.75	-17,375.05
		-32,002.80					

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Income Portfolio
From 02-01-21 Through 02-28-21

Ex-Date	Pay-Date	Security	Amount
Agency Securities			
02-26-2021	02-26-2021	FED NATIONAL MTG ASSN FNMA BENCHMARK ISSUE	14,265.63
		1.375% 02/26/2021	
		1.375% Due 02-26-21	
			14,265.63
Treasury Notes			
02-16-2021	02-16-2021	UNITED STATES TREASURY NOTES NOTE	27,686.25
		02/15/2021	
		2.250% Due 02-15-21	
			27,686.25
Cash and Equivalents			
02-26-2021	02-26-2021	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	35.23
			35.23
Certificate of Deposit			
02-15-2021	02-15-2021	Intrust 2/15/21	11,425.57
		0.280% Due 02-15-21	
			11,425.57
NET INCOME			53,412.68

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Income Portfolio
From 02-01-21 To 02-28-21

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO					
02-01-2021			Beginning Balance		49.32
02-02-2021	02-02-2021	dp	Sale	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 02/02/2021	4,000,000.00
				0.000% Due 02-02-21	
02-15-2021	02-15-2021	dp	Sale	Intrust 2/15/21	6,000,000.00
				0.280% Due 02-15-21	
02-15-2021	02-15-2021	dp	Accrued Interest	Intrust 2/15/21	11,425.57
				0.280% Due 02-15-21	
02-16-2021	02-16-2021	dp	Interest	UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021	27,686.25
				2.250% Due 02-15-21	
02-16-2021	02-16-2021	dp	Sale	UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021	2,461,000.00
				2.250% Due 02-15-21	
02-16-2021	02-16-2021	wd	Purchase	Intrust 5/17/21	-1,000,000.00
				0.050% Due 05-17-21	
02-16-2021	02-16-2021	wd	Purchase	Commerce 8/16/21	-2,461,000.00
				0.060% Due 08-16-21	
02-16-2021	02-16-2021	to	Withdrawal	from Portfolio	-2,550,425.57
02-23-2021	02-23-2021	lo	Withdrawal	from Portfolio	-3,000,000.00
02-26-2021	02-26-2021	dp	Interest	FED NATIONAL MTG ASSN FNMA BENCHMARK ISSUE 1.375% 02/26/2021	14,265.63
				1.375% Due 02-26-21	
02-26-2021	02-26-2021	dp	Sale	FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	2,075,000.00

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Income Portfolio
From 02-01-21 To 02-28-21

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
02-26-2021	02-26-2021	dp	Interest	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	35.23
02-28-2021			Ending Balance		5,578,036.43

SECONDARY LIQUIDITY



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Secondary
February 28, 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	10,000,000	10,000,000.00	10,000,000.00	100.0	0.2	19,000.00
	10,000,000	10,000,000.06	10,000,000.06	100.0	0.2	19,000.00
TOTAL PORTFOLIO	10,000,000	10,000,000.06	10,000,000.06	100.0	0.2	19,000.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Secondary
February 28, 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 5/7/21 0.400% Due 05-07-21	100.00	2,500,000.00	100.00	2,500,000.00	8,109.59	2,508,109.59	25.0	0.40	0.40	0.19
5,000,000	Capitol Federal 8/31/21 0.140% Due 08-31-21	100.00	5,000,000.00	100.00	5,000,000.00	3,471.23	5,003,471.23	50.0	0.14	0.14	0.50
2,500,000	Intrust 4/18/21 0.080% Due 04-18-21	100.00	2,500,000.00	100.00	2,500,000.00	241.10	2,500,241.10	25.0	0.08	0.08	0.13
			10,000,000.00		10,000,000.00	11,821.92	10,011,821.92	100.0	0.19	0.19	0.33
			10,000,000.06		10,000,000.06	11,821.92	10,011,821.98	100.0	0.19	0.19	0.33

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Secondary
From 01-31-21 to 02-28-21

Portfolio Value on 01-31-21	10,000,000.06
Accrued Interest	10,364.38
Contributions	0.00
Withdrawals	0.00
Realized Gains	0.00
Unrealized Gains	0.00
Interest	0.00
Dividends	0.00
Change in Accrued Interest	1,457.53
Portfolio Value on 02-28-21	10,000,000.06
Accrued Interest	11,821.92
Average Capital	10,010,364.44
Total Gain before Fees	1,457.53
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 02-28-21

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	16,383,791.78
Transfers Out	-27,209,768.78
Realized Gains	31,362.03
Unrealized Gains	0.00
Interest	903,241.31
Dividends	0.00
Change in Accrued Interest	-166,684.93
Portfolio Value on 02-28-21	10,000,000.06
Accrued Interest	11,821.92
Average Capital	13,117,813.55
Total Gain before Fees	767,918.41
IRR for 3.91 Years	5.85%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Secondary
February 28, 2021

Summary Information

	Totals		Weighted Averages
Par Value	10,000,000	Average Curr. Yld	0.19
Market Value	10,000,000.00	Average Maturity (yrs)	0.33
Total Cost	10,000,000.00	Average Coupon (%)	0.19
Net Gain/Loss	0.00	Average Duration	0.33
Annual Income	19,000.00	Average Moody Rating	NR
Number of Issues	3	Average S&P Rating	NR

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	3	10,000,000.00	100.0	0.2	0.190%	0.3

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	3	10,000,000.00	100.0	0.2	0.190%	0.3

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Secondary
February 28, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Certificate of Deposit								
01-15-2021	2,500,000	Intrust 4/18/21 0.080% Due 04-18-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
05-08-2020	2,500,000	Capitol Federal 5/7/21 0.400% Due 05-07-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
08-31-2020	5,000,000	Capitol Federal 8/31/21 0.140% Due 08-31-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
				10,000,000.00		10,000,000.00	0.00	0.0
Cash and Equivalents								
		FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		0.06		0.06		
				0.06		0.06		
TOTAL PORTFOLIO				10,000,000.06		10,000,000.06	0.00	0.0

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Secondary
From 02-01-21 Through 02-28-21

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 02-01-21 Through 02-28-21

Ex-Date	Pay-Date	Security	Amount
NET INCOME			0.00

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Secondary
 From 02-01-21 To 02-28-21

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO					
02-01-2021			Beginning Balance		0.06
02-28-2021			Ending Balance		0.06

OUTSIDE ACCOUNTS



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Outside
February 28, 2021

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Cash and Equiv.						
Cash and Equivalents	0	19,826,667.39	19,826,667.39	100.0	0.0	0.00
	0	19,826,667.39	19,826,667.39	100.0	0.0	0.00
TOTAL PORTFOLIO	0	19,826,667.39	19,826,667.39	100.0	0.0	0.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Outside
February 28, 2021

<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Price</u>	<u>Market Value</u>	<u>Accrued Interest</u>	<u>Market Value +Accr.Int.</u>	<u>Pct. Assets</u>	<u>Yield To Mat.</u>	<u>Yield To Call</u>	<u>Duration</u>
Cash and Equivalents											
	Cash		<u>19,826,667.39</u>		<u>19,826,667.39</u>		<u>19,826,667.39</u>	<u>100.0</u>			
			19,826,667.39		19,826,667.39	0.00	19,826,667.39	100.0	0.00	0.00	0.00
			19,826,667.39		19,826,667.39	0.00	19,826,667.39	100.0	0.00	0.00	0.00

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Outside
From 01-31-21 to 02-28-21

Portfolio Value on 01-31-21	12,922,195.56
Contributions	0.00
Withdrawals	0.00
Transfers In	6,904,392.70
Transfers Out	-6,935.37
Realized Gains	0.00
Unrealized Gains	0.00
Interest	7,014.50
Dividends	0.00
Portfolio Value on 02-28-21	19,826,667.39
Average Capital	13,168,533.32
Total Gain before Fees	7,014.50
IRR for 0.08 Years	0.05%

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

From 04-01-17 to 02-28-21

Portfolio Value on 04-01-17	43,053,321.50
Accrued Interest	192,304.84
Contributions	0.00
Withdrawals	0.00
Transfers In	168,487,641.42
Transfers Out	-192,638,895.72
Realized Gains	0.00
Unrealized Gains	0.00
Interest	924,600.19
Dividends	0.00
Change in Accrued Interest	-192,304.84
Portfolio Value on 02-28-21	19,826,667.39
Accrued Interest	0.00
Average Capital	31,770,116.11
Total Gain before Fees	732,295.35
IRR for 3.91 Years	2.30%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Outside
February 28, 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
February 28, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Cash and Equivalents								
		Cash		19,826,667.39		19,826,667.39		
				19,826,667.39		19,826,667.39		
TOTAL PORTFOLIO				19,826,667.39		19,826,667.39	0.00	0.0

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Outside
From 02-01-21 Through 02-28-21

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 02-01-21 Through 02-28-21

Ex-Date	Pay-Date	Security	Amount
Cash and Equivalents			
02-28-2021	02-28-2021	Cash	79.13
02-28-2021	02-28-2021	Cash	6,935.37
			<u>7,014.50</u>
NET INCOME			7,014.50

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Outside
From 02-01-21 To 02-28-21

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
---------------	----------------	--------------	----------	----------	--------

No transactions were found!

FARMLAND ESCROW



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Farmland Escrow
February 28, 2021

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	1,250,000	1,257,158.02	1,251,885.52	50.1	1.3	15,975.00
Treasury Notes	650,000	663,032.50	659,419.80	26.4	2.7	17,875.00
	1,900,000	1,920,190.52	1,911,305.32	76.5	1.8	33,850.00
Cash and Equiv.						
Cash and Equivalents	0	85,884.48	85,884.48	3.4	0.0	0.00
Treasury Bills	500,000	499,923.89	499,944.00	20.0	0.0	0.00
	500,000	585,808.37	585,828.48	23.5	0.0	0.00
TOTAL PORTFOLIO	2,400,000	2,505,998.89	2,497,133.80	100.0	1.4	33,850.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Farmland Escrow
February 28, 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											
650,000	FEDERAL FARM CREDIT BOND .15% 05/26/2021	100.03	650,201.50	100.03	650,163.66	249.17	650,412.82	26.0	0.05	0.15	0.24
600,000	0.150% Due 05-26-21 FEDERAL NATL MTG ASSN 2.500% Due 04-13-21	101.16	606,956.52	100.29	601,721.86	5,625.00	607,346.86	24.1	0.20	2.49	0.12
			1,257,158.02		1,251,885.52	5,874.17	1,257,759.69	50.1	0.12	1.28	0.19
Cash and Equivalents											
	Cash		85,884.48		85,884.48		85,884.48	3.4			
			85,884.48		85,884.48	0.00	85,884.48	3.4	0.00	0.00	0.00
Treasury Bills											
500,000	UNITED STATES TREAS BILLS 0.000% Due 07-13-21	99.98	499,923.89	99.99	499,944.00	0.00	499,944.00	20.0	0.03	0.00	0.37
			499,923.89		499,944.00	0.00	499,944.00	20.0	0.03	0.00	0.37
Treasury Notes											
650,000	UNITED STATES TREAS NTS 2.750% Due 09-15-21	102.00	663,032.50	101.45	659,419.80	8,196.82	667,616.62	26.4	0.07	2.71	0.53
			663,032.50		659,419.80	8,196.82	667,616.62	26.4	0.07	2.71	0.53
			2,505,998.89		2,497,133.80	14,070.99	2,511,204.79	100.0	0.09	1.36	0.31

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Farmland Escrow
From 01-31-21 to 02-28-21

Portfolio Value on 01-31-21	2,499,427.14
Accrued Interest	11,490.27
Contributions	0.00
Withdrawals	0.00
Realized Gains	0.00
Unrealized Gains	-2,293.34
Interest	0.00
Dividends	0.00
Change in Accrued Interest	2,580.72
Portfolio Value on 02-28-21	2,497,133.80
Accrued Interest	14,070.99
Average Capital	2,510,917.41
Total Gain before Fees	287.38
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 02-28-21

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	-2,297,154.85
Realized Gains	33,257.40
Unrealized Gains	-8,865.09
Interest	165,548.61
Dividends	0.00
Change in Accrued Interest	14,070.99
Portfolio Value on 02-28-21	2,497,133.80
Accrued Interest	14,070.99
Average Capital	3,291,377.66
Total Gain before Fees	204,011.91
IRR for 3.91 Years	6.20%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Farmland Escrow
February 28, 2021

Summary Information

	Totals		Weighted Averages
Par Value	2,400,000	Average Curr. Yld	1.40
Market Value	2,411,249.32	Average Maturity (yrs)	0.32
Total Cost	2,420,114.41	Average Coupon (%)	1.42
Net Gain/Loss	-8,865.09	Average Duration	0.32
Annual Income	33,850.00	Average Moody Rating	Aaa
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
Aaa	1	650,163.66	27.0	0.1	0.150%	0.2
Not Rated	3	1,761,085.66	73.0	1.9	1.884%	0.3

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	4	2,411,249.32	100.0	1.4	1.416%	0.3

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Farmland Escrow
February 28, 2021

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
10-19-2020	600,000	FEDERAL NATL MTG ASSN	101.16	606,956.52	100.29	601,721.86	-5,234.66	-0.9
12-14-2020	650,000	2.500% Due 04-13-21 FEDERAL FARM CREDIT BOND	100.03	650,201.50	100.03	650,163.66	-37.84	0.0
		.15% 05/26/2021 0.150% Due 05-26-21						
				1,257,158.02		1,251,885.52	-5,272.50	-0.4
Treasury Notes								
12-14-2020	650,000	UNITED STATES TREAS NTS	102.00	663,032.50	101.45	659,419.80	-3,612.70	-0.5
		2.750% Due 09-15-21						
				663,032.50		659,419.80	-3,612.70	-0.5
Treasury Bills								
02-26-2021	500,000	UNITED STATES TREAS BILLS	99.98	499,923.89	99.99	499,944.00	20.11	0.0
		0.000% Due 07-13-21						
				499,923.89		499,944.00	20.11	0.0
Cash and Equivalents								
		Cash		85,884.48		85,884.48		
				85,884.48		85,884.48		
TOTAL PORTFOLIO				2,505,998.89		2,497,133.80	-8,865.09	-0.4

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Farmland Escrow
From 02-01-21 Through 02-28-21

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
Farmland Escrow
From 02-01-21 Through 02-28-21

Ex-Date	Pay-Date	Security	Amount
NET INCOME			0.00

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Farmland Escrow
From 02-01-21 To 02-28-21

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
---------------	----------------	--------------	----------	----------	--------

No transactions were found!