

CITY OF LITTLE ROCK

INVESTMENT PORTFOLIO REPORT

1ST QUARTER 2026



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PORTFOLIO HOLDINGS

• AS OF MARCH 31, 2026



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INVESTMENT TYPES

TN	Treasury Note
TB	Treasury Bill
DN	Discount Note
FNMA	Federal National Mortgage Assoc.
FHLB	Federal Home Loan Bank
FHLMC	Federal Home Loan Mortgage Corp.
FNMDN	Federal National Mortgage Disc. Note
FHDN	Federal Home Loan Bank Disc. Note
FFCB	Federal Farm Credit Bank
MNB	Municipal Bond
CD	Certificate of Deposit

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US TREASURY NOTES

<u>Security</u>	<u>Coupon</u>	<u>Type</u>	<u>Purchase Date</u>	<u>Market Value</u>	<u>Cost Basis</u>	<u>Yield-to Maturity</u>
\$2,000,000 Due 06/30/27	3.75%	TN	09/22/25	\$1,998,440	\$2,006,700	3.79%



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FEDERAL AGENCY SECURITIES

<u>Security</u>	<u>Coupon</u>	<u>Type</u>	<u>Purchase Date</u>	<u>Market Value</u>	<u>Cost Basis</u>	<u>Yield-to Maturity</u>
\$2,000,000 Due 04/28/26	1.00%	FHLB	04/28/21	\$1,995,860	\$2,000,000	1.04%
\$2,000,000 Due 04/29/26	1.00%	FHLB	04/29/21	\$1,995,820	\$2,000,000	1.04%
\$4,000,000 Due 05/26/26	1.03%	FHLB	05/26/21	\$3,983,520	\$4,000,000	1.11%
\$1,000,000 Due 06/25/26	0.88%	FHLB	09/22/21	\$993,340	\$1,000,000	1.02%
\$4,000,000 Due 06/29/26	0.85%	FHLB	09/29/21	\$3,972,040	\$3,998,350	1.00%
\$4,000,000 Due 07/28/26	1.00%	FHLB	10/28/21	\$3,964,520	\$4,000,000	1.19%
\$2,000,000 Due 07/28/26	1.02%	FHLB	10/28/21	\$1,982,380	\$2,000,000	1.21%
\$1,000,000 Due 09/09/26	0.50%	FHLB	10/28/21	\$994,560	\$995,000	0.61%
\$4,280,000 Due 09/29/26	1.13%	FHLB	10/04/21	\$4,225,045	\$4,279,658	1.39%
\$2,000,000 Due 09/30/26	1.00%	FHLB	09/30/21	\$1,972,580	\$2,000,000	1.28%
\$2,000,000 Due 09/30/26	1.02%	FHLB	09/30/21	\$1,973,360	\$2,000,000	1.30%
\$2,000,000 Due 10/20/26	1.11%	FFCB	10/20/21	\$1,971,120	\$2,000,000	1.41%
\$4,000,000 Due 10/20/26	1.11%	FFCB	10/20/21	\$3,938,520	\$4,000,000	1.43%
\$4,000,000 Due 01/27/27	3.77%	FFCB	10/27/25	\$3,996,960	\$4,000,000	3.83%
\$4,000,000 Due 07/14/27	3.60%	FHLB	01/14/26	\$3,990,240	\$4,000,000	3.77%

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FEDERAL AGENCY SECURITIES

<u>Security</u>	<u>Coupon</u>	<u>Type</u>	<u>Purchase Date</u>	<u>Market Value</u>	<u>Cost Basis</u>	<u>Yield-to Maturity</u>
\$4,000,000 Due 10/22/27	4.31%	FHLB	10/30/24	\$3,998,960	\$4,000,000	4.32%
\$4,000,000 Due 12/02/27	4.32%	FFCB	12/02/24	\$3,999,360	\$4,000,000	4.33%
\$4,000,000 Due 03/23/28	3.88%	FFCB	09/23/25	\$3,993,400	\$4,000,000	3.95%
\$4,000,000 Due 05/10/28	3.70%	FHLB	11/10/25	\$3,971,680	\$3,999,375	4.00%
\$1,500,000 Due 07/10/28	4.28%	FFCB	07/30/25	\$1,500,015	\$1,499,625	4.28%
\$1,500,000 Due 07/28/28	4.27%	FHLB	07/30/25	\$1,498,875	\$1,500,000	4.30%
\$1,000,000 Due 07/28/28	4.23%	FFCB	07/30/25	\$999,430	\$999,250	4.25%
\$4,000,000 Due 09/25/28	4.25%	FHLB	03/25/25	\$3,996,720	\$4,000,000	4.28%
\$4,000,000 Due 11/03/28	3.73%	FFCB	11/03/25	\$3,978,880	\$4,000,000	3.92%
\$4,000,000 Due 03/15/29	4.00%	FHLB	03/17/26	\$3,990,920	\$4,000,000	4.08%
\$4,000,000 Due 06/01/29	3.88%	FFCB	12/01/25	\$3,975,320	\$4,000,000	4.07%
\$3,000,000 Due 07/09/29	4.00%	FHLB	10/20/25	\$2,991,450	\$3,000,000	4.08%
\$4,000,000 Due 10/15/29	3.95%	FFCB	10/15/25	\$3,975,720	\$4,000,000	4.12%
\$2,900,000 Due 12/10/29	3.91%	FFCB	12/10/25	\$2,884,021	\$2,900,000	4.06%
\$3,000,000 Due 04/09/30	4.52%	FFCB	04/09/25	\$2,994,810	\$3,000,000	4.56%

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FEDERAL AGENCY SECURITIES

<u>Security</u>	<u>Coupon</u>	<u>Type</u>	<u>Purchase Date</u>	<u>Market Value</u>	<u>Cost Basis</u>	<u>Yield-to Maturity</u>
\$1,000,000 Due 04/17/30	4.54%	FHLB	04/17/25	\$999,870	\$1,000,000	4.54%
\$4,000,000 Due 10/08/30	4.15%	FHLB	10/08/25	\$3,963,360	\$4,000,000	4.36%
\$3,000,000 Due 12/02/30	4.00%	FHLB	12/04/25	\$2,964,810	\$3,000,000	4.26%
\$1,000,000 Due 12/04/30	4.00%	FHLB	12/04/25	\$990,560	\$1,000,000	4.21%
\$2,000,000 Due 01/17/31	3.82%	FHLB	01/20/26	\$1,981,360	\$2,000,000	4.03%
\$2,000,000 Due 01/27/31	3.88%	FNMA	01/27/26	\$1,981,440	\$2,000,000	4.08%
\$2,000,000 Due 03/24/31	4.25%	FNMA	03/30/26	\$2,006,560	\$2,000,000	4.18%
\$2,000,000 Due 03/27/31	4.25%	FNMA	03/27/26	\$2,005,780	\$2,000,000	4.19%

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MUNICIPAL BONDS

<u>Security</u>	<u>Coupon</u>	<u>Type</u>	<u>Purchase Date</u>	<u>Market Value</u>	<u>Cost Basis</u>	<u>Yield-to Maturity</u>
\$470,000 Due 07/01/26	2.50%	MNB	04/14/22	\$468,515	\$475,635	2.58%
\$400,000 Due 09/01/26	1.38%	MNB	11/09/20	\$395,600	\$400,000	1.57%



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CERTIFICATES OF DEPOSIT

<u>Security</u>	<u>Coupon</u>	<u>Type</u>	<u>Purchase Date</u>	<u>Market Value</u>	<u>Cost Basis</u>	<u>Yield-to Maturity</u>
\$2,000,000 Due 02/11/27	4.25%	CD	09/10/25	\$2,000,000	\$2,000,000	4.25%
\$250,000 Due 12/10/29	3.85%	CD	12/10/25	\$248,870	\$250,000	3.97%
\$250,000 Due 12/10/29	3.85%	CD	12/10/25	\$248,870	\$250,000	3.97%

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ACCOUNT SUMMARY

Securities Market Value	\$112,953,461
Cash Equivalents:	
Raymond James Bank Deposit Program	\$5,045,938
Raymond James Money Market Fund	\$2,092,836
State Treasury Management Trust	\$5,038
Accrued Interest	\$902,825
Grand Total	<u>\$121,000,098</u>

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CASH FLOW ANALYSIS

Beginning Market Value as of December 31, 2025	\$129,225,634
Contribution	\$0
Withdrawals	(\$9,225,000)
Interest & Dividends	\$609,542
Change in Accruals *	\$180,086
Unrealized Gain/(Loss)	\$209,836
Ending Market Value as of March 31, 2026	\$121,000,098
Avg. Yield-to-Maturity	3.23%

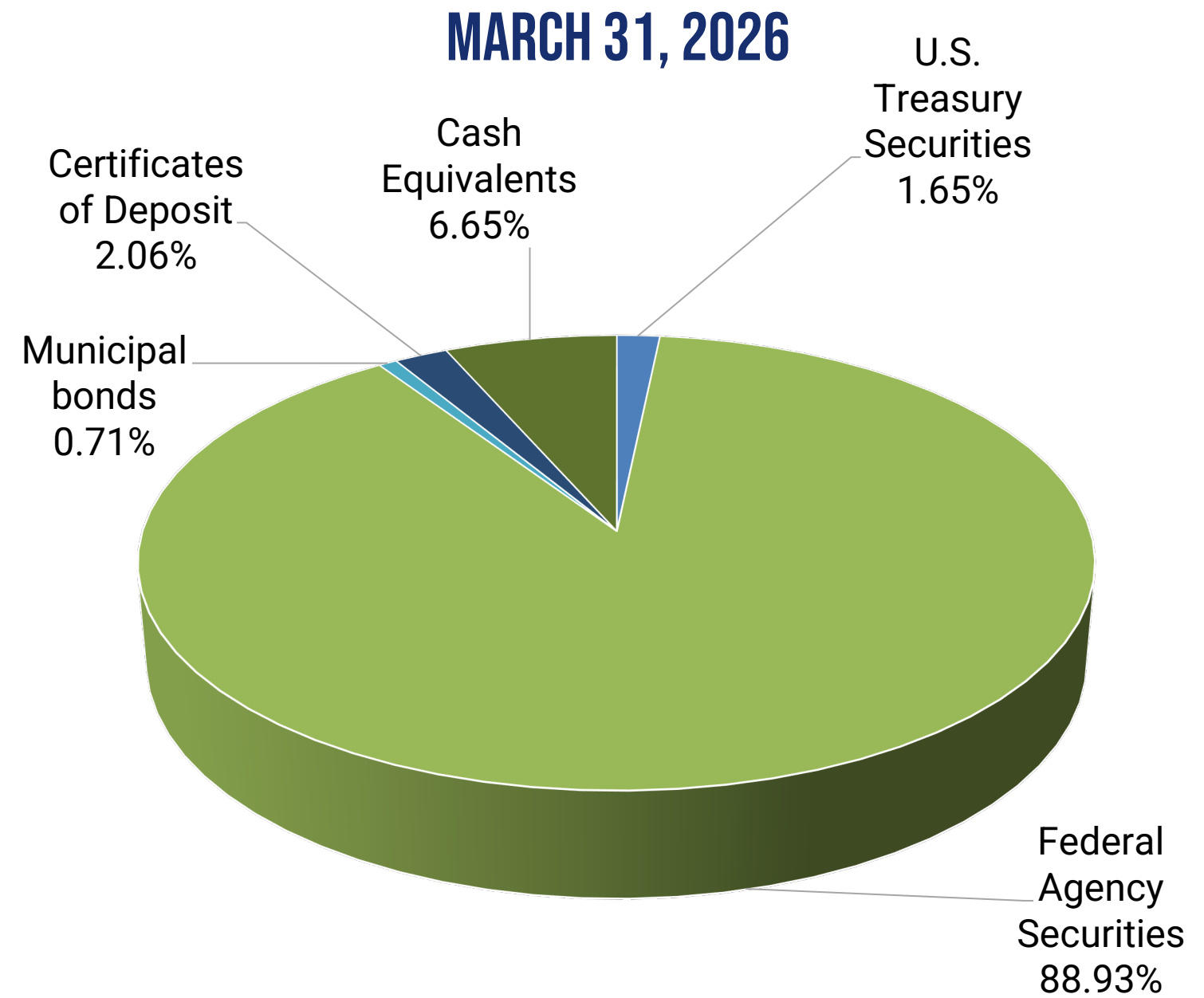
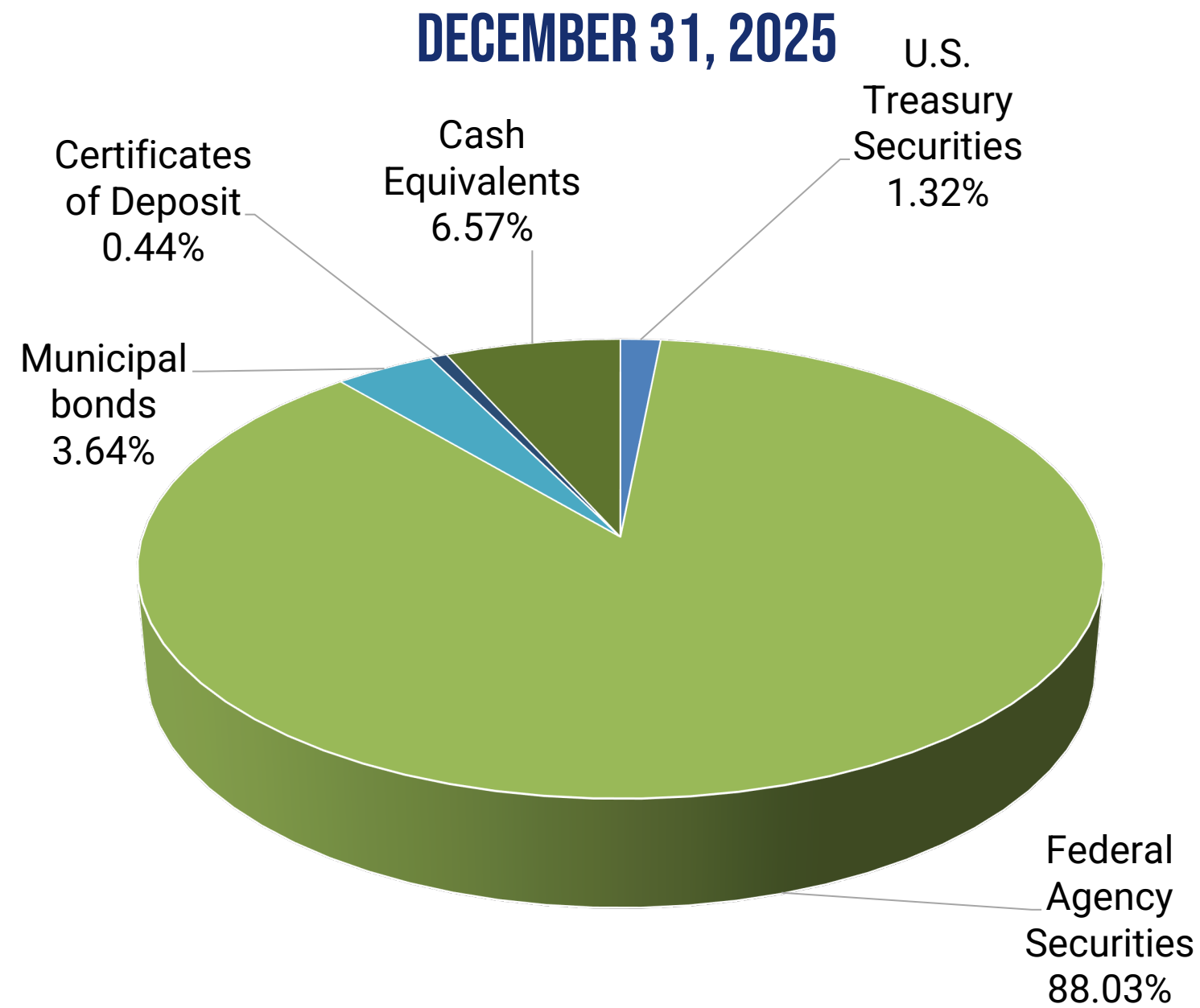
* Difference from last quarter's accruals

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ASSET ALLOCATION ANALYSIS

MARKET VALUE AS OF MARCH 31, 2026



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INVESTMENT TRANSACTIONS

1ST QUARTER

PURCHASES

<u>CUSIP</u>	<u>Type</u>	<u>Maturity</u>	<u>Coupon</u>	<u>Par</u>	<u>Purchase Date</u>
3130B94U1	FHLB	07/14/27	3.60%	\$4,000,000	01/14/26
3130B96R6	FHLB	01/17/31	3.82%	\$2,000,000	01/20/26
3136GCG90	FNMA	01/27/31	3.88%	\$2,000,000	01/27/26
3130B9UH1	FHLB	03/15/29	4.00%	\$4,000,000	03/17/26
3136GCXR1	FNMA	03/27/31	4.25%	\$2,000,000	03/27/26
3136GCYL3	FNMA	03/24/31	4.25%	\$2,000,000	03/30/26

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INVESTMENT TRANSACTIONS

1ST QUARTER

REDEMPTIONS (MATURITIES AND CALLED BONDS)

<u>CUSIP</u>	<u>Type</u>	<u>Maturity/Called</u>	<u>Coupon</u>	<u>Par</u>	<u>Purchase Date</u>
3130ANWW6	FHLB	01/16/26	0.76%	\$2,900,000	09/21/21
3130AKWK8	FHLB	02/12/26	0.51%	\$2,000,000	02/12/21
3133ETA98	FFCB	02/13/26	3.50%	\$4,000,000	10/06/25
3130B3WJ8	FHLB	02/25/26	4.75%	\$1,000,000	11/26/24
N/A	CD	02/28/26	4.46%	\$1,000,000	08/01/25
3133ETWU7	FFCB	03/09/26	3.99%	\$4,000,000	09/09/25
3130ALGJ7	FHLB	03/23/26	1.00%	\$1,950,000	03/23/21
3130ALKY9	FHLB	03/25/26	0.88%	\$1,000,000	08/25/21
3130ANSQ4	FHLB	03/25/26	0.81%	\$2,000,000	08/25/21
3130ANYA2	FHLB	03/30/26	0.88%	\$3,700,000	09/30/21

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Investment Team

Nick Sarpy, Chief Financial Officer

Scott Massanelli, Treasury Manager

Amanda McKinney, Treasury Operations Analyst

Devin Bryant, Treasury Specialist



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