CITY OF LITTLE ROCK

INVESTMENT PORTFOLIO REPORT

2ND QUARTER 2026

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PORTFOLIO HOLDINGS

- AS OF JUNE 30, 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

US TREASURY NOTES

Security	Coupon	Type	Purchase Date	Market Value	Cost Basis	Yield-to Maturity
$2,000,000 Due 06/30/27	3.75%	TN	09/22/25	$1,992,980	$2,006,700	3.95%

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FEDERAL AGENCY SECURITIES

Security	Coupon	Type	Purchase Date	Market Value	Cost Basis	Yield-to Maturity
$4,000,000 Due 07/28/26	1.00%	FHLB	10/28/21	$3,991,560	$4,000,000	1.05%
$2,000,000 Due 07/28/26	1.02%	FHLB	10/28/21	$1,995,800	$2,000,000	1.07%
$1,000,000 Due 09/09/26	3.00%	FHLB	10/28/21	$998,240	$995,000	3.04%
$4,280,000 Due 09/29/26	1.13%	FHLB	10/04/21	$4,251,923	$4,279,658	1.26%
$2,000,000 Due 09/30/26	1.00%	FHLB	09/30/21	$1,985,560	$2,000,000	1.15%
$2,000,000 Due 09/30/26	1.02%	FHLB	09/30/21	$1,986,000	$2,000,000	1.16%
$2,000,000 Due 10/20/26	1.11%	FFCB	10/20/21	$1,983,400	$2,000,000	1.28%
$4,000,000 Due 10/20/26	1.11%	FFCB	10/20/21	$3,963,960	$4,000,000	1.30%
$4,000,000 Due 01/27/27	3.77%	FFCB	10/27/25	$3,992,480	$4,000,000	3.92%
$4,000,000 Due 07/14/27	3.60%	FHLB	01/14/26	$3,986,480	$4,000,000	3.83%
$4,000,000 Due 10/22/27	3.80%	FHLB	04/24/26	$3,985,440	$4,000,000	4.05%
$4,000,000 Due 12/02/27	4.32%	FFCB	12/02/24	$3,990,600	$4,000,000	4.40%
$4,000,000 Due 03/23/28	3.88%	FFCB	09/23/25	$3,993,800	$4,000,000	3.95%
$4,000,000 Due 05/10/28	3.70%	FHLB	11/10/25	$3,966,560	$3,999,375	4.06%
$1,500,000 Due 07/10/28	4.28%	FFCB	07/30/25	$1,498,095	$1,499,625	4.33%

FEDERAL AGENCY SECURITIES

Security	Coupon	Type	Purchase Date	Market Value	Cost Basis	Yield-to Maturity
$1,500,000 Due 07/28/28	4.27%	FHLB	07/30/25	$1,496,775	$1,500,000	4.35%
$1,000,000 Due 07/28/28	4.23%	FFCB	07/30/25	$998,050	$999,250	4.30%
$4,000,000 Due 09/25/28	4.25%	FHLB	03/25/25	$3,987,800	$4,000,000	4.34%
$4,000,000 Due 11/03/28	3.73%	FFCB	11/03/25	$3,963,800	$4,000,000	4.05%
$4,000,000 Due 12/21/28	4.35%	FHLB	06/30/26	$3,993,440	$4,000,000	4.70%
$4,000,000 Due 03/15/29	4.00%	FHLB	03/17/26	$3,982,960	$4,000,000	4.15%
$2,000,000 Due 04/16/29	4.09%	FFCB	04/16/26	$1,985,920	$2,000,000	4.34%
$4,000,000 Due 06/01/29	3.88%	FFCB	12/01/25	$3,951,240	$4,000,000	4.25%
$3,000,000 Due 07/09/29	4.00%	FHLB	10/20/25	$2,984,760	$3,000,000	4.15%
$4,000,000 Due 10/15/29	3.95%	FFCB	10/15/25	$3,962,320	$4,000,000	4.21%
$2,900,000 Due 12/10/29	3.91%	FFCB	12/10/25	$2,873,117	$2,900,000	4.16%
$3,000,000 Due 04/09/30	4.52%	FFCB	04/03/02	$2,991,150	$3,000,000	4.59%
$4,000,000 Due 10/08/30	4.15%	FHLB	10/08/25	$3,949,760	$4,000,000	4.43%
$3,000,000 Due 12/02/30	4.00%	FHLB	12/04/25	$2,952,960	$3,000,000	4.35%
$1,000,000 Due 12/04/30	4.00%	FHLB	12/04/25	$986,780	$1,000,000	4.30%

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FEDERAL AGENCY SECURITIES

Security	Coupon	Type	Purchase Date	Market Value	Cost Basis	Yield-to Maturity
$2,000,000 Due 01/17/31	3.82%	FHLB	01/20/26	$1,965,480	$2,000,000	4.21%
$2,000,000 Due 01/27/31	3.88%	FNMA	01/27/26	$1,969,800	$2,000,000	4.21%
$2,000,000 Due 03/24/31	4.25%	FNMA	03/30/26	$1,993,500	$2,000,000	4.32%
$2,000,000 Due 03/27/31	4.25%	FNMA	03/27/26	$1,992,700	$2,000,000	4.33%
$2,000,000 Due 05/15/31	4.30%	FNMA	05/21/26	$1,994,960	$1,990,000	4.36%
$4,000,000 Due 06/12/31	4.50%	FNMA	06/12/26	$3,988,120	$4,000,000	4.57%

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MUNICIPAL BONDS

Security	Coupon	Type	Purchase Date	Market Value	Cost Basis	Yield-to Maturity
$470,000 Due 07/01/26	2.50%	MNB	04/14/22	$470,000	$475,635	2.50%
$400,000 Due 09/01/26	1.38%	MNB	11/09/20	$398,016	$400,000	1.46%

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CERTIFICATES OF DEPOSIT

Security	Coupon	Type	Purchase Date	Market Value	Cost Basis	Yield-to Maturity
$2,000,000 Due 02/11/27	4.25%	CD	09/10/25	$2,000,000	$2,000,000	4.23%
$250,000 Due 06/13/28	3.95%	CD	05/13/26	$248,620	$250,000	4.23%
$250,000 Due 12/10/29	3.85%	CD	12/10/25	$246,250	$250,000	4.26%
$250,000 Due 12/10/29	3.85%	CD	12/10/25	$246,250	$250,000	4.26%

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ACCOUNT SUMMARY

Securities Market Value	$111,137,406
Cash Equivalents:	
Raymond James Bank Deposit Program	$776,844
Raymond James Money Market Fund	$6,102,496
State Treasury Management Trust	$5,085
Accrued Interest	$799,335
Grand Total	**$118,821,166**

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CASH FLOW ANALYSIS

Beginning Market Value as of March 31, 2026	$121,000,098
Contribution	$8,000,000
Withdrawals	($11,000,000)
Interest & Dividends	$983,395
Change in Accruals *	$31,744
Unrealized Gain/(Loss)	($194,071)
Ending Market Value as of June 30, 2026	$118,821,166
Avg. Yield-to-Maturity	**3.66%**

* Difference from last quarter's accruals

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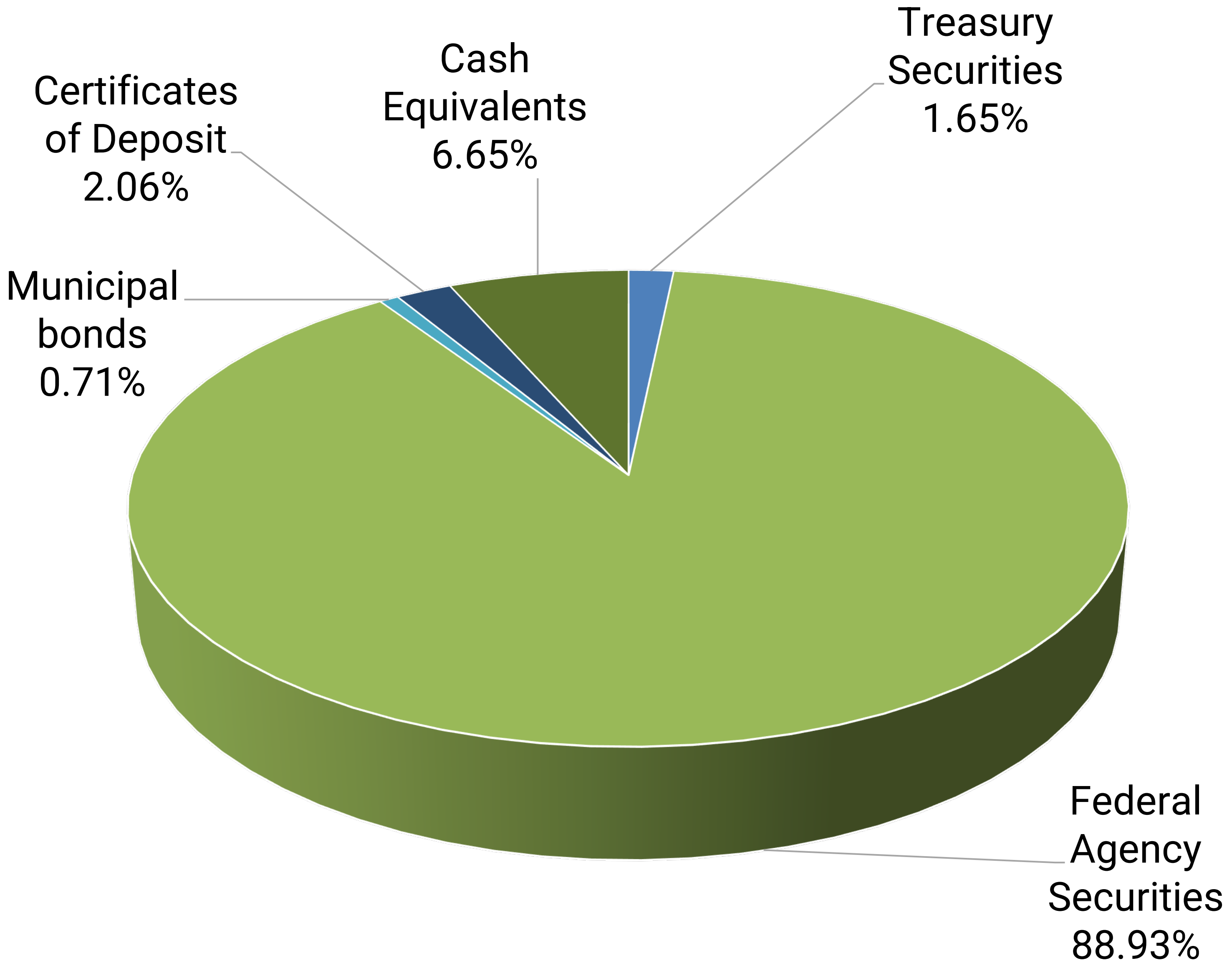
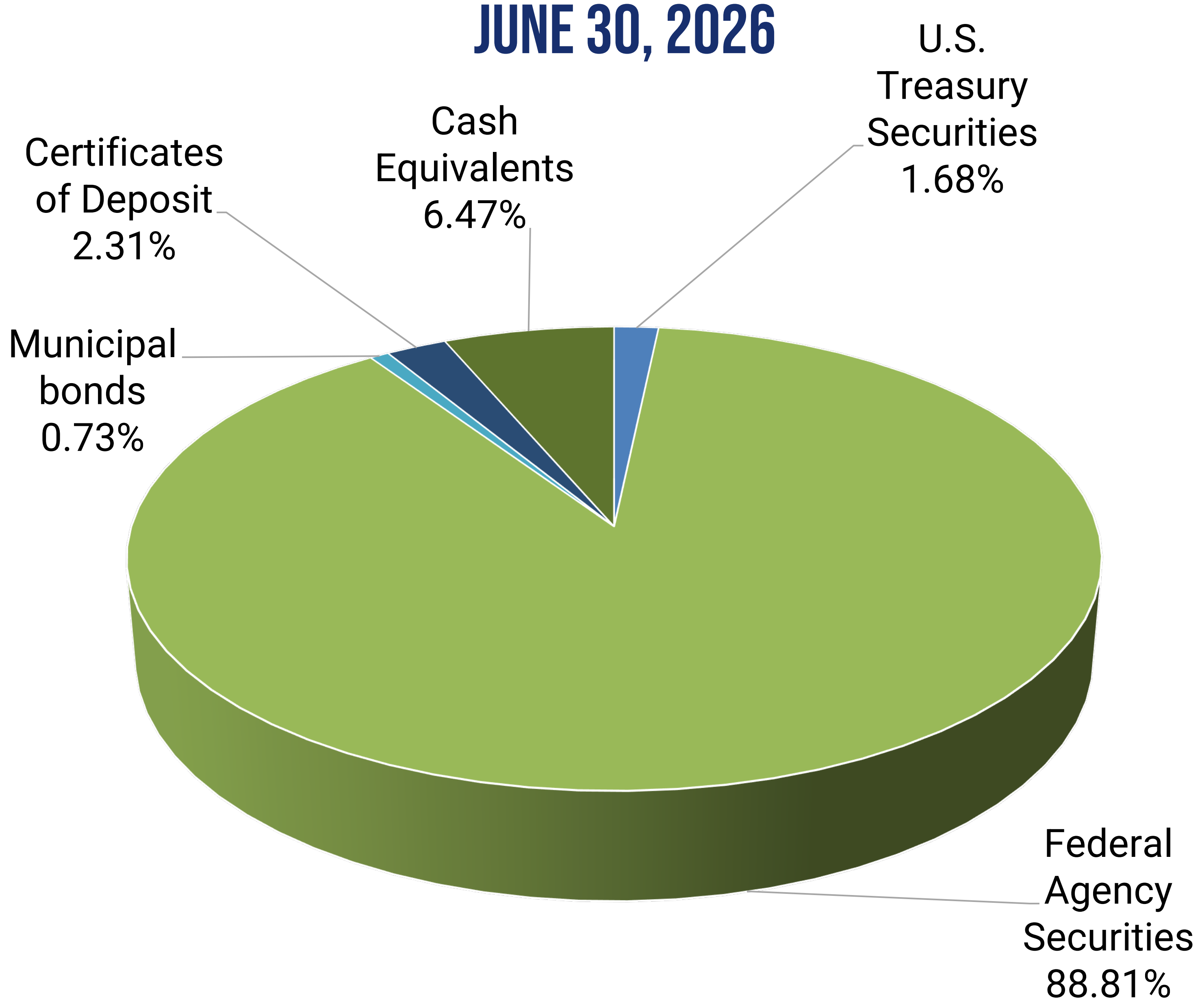
ASSET ALLOCATION ANALYSIS

MARKET VALUE AS OF JUNE 30, 2026

MARCH 31, 2026



JUNE 30, 2026



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INVESTMENT TRANSACTIONS
2ND QUARTER

PURCHASES

CUSIP	Type	Maturity	Coupon	Par	Purchase Date
3133EWLL2	FFCB	04/16/29	4.09%	$2,000,000	04/16/26
3130BAFS1	FHLB	10/22/27	3.80%	$4,000,000	04/24/26
75472RBP5	CD	06/13/28	3.95%	$250,000	05/13/26
3136GDCQ4	FNMA	05/15/31	4.30%	$2,000,000	05/21/26
3136GDGE7	FNMA	06/12/31	4.50%	$4,000,000	06/12/26
3130BB6W0	FHLB	12/21/28	4.35%	$4,000,000	06/30/26

INVESTMENT TRANSACTIONS

2ND QUARTER

REDEMPTIONS (MATURITIES AND CALLED BONDS)

CUSIP	Type	Maturity/Called	Coupon	Par	Purchase Date
3130B3JC8	FHLB	04/22/26	4.31%	$4,000,000	10/29/24
3130AM4W9	FHLB	04/28/26	1.00%	$2,000,000	04/15/21
3130AM3T7	FHLB	04/29/26	1.00%	$2,000,000	04/15/21
3130B5TW8	FHLB	04/29/26	4.54%	$1,000,000	04/17/25
3130AMJN3	FHLB	05/26/26	1.03%	$4,000,000	05/26/21
3130ANSG6	FHLB	06/25/26	0.88%	$1,000,000	09/22/21
3130AP3A1	FHLB	06/29/26	0.85%	$4,000,000	09/29/21

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SUPPLEMENTAL INFORMATION

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2nd Quarter Review and Outlook

During the second quarter of 2026, the Federal Reserve maintained the federal funds target rate range at **3.50% to 3.75%**, reflecting continued progress toward moderating inflation while recognizing that price pressures remained above the Federal Reserve's long-term objective. Economic growth and labor market conditions remained generally resilient during the quarter. While inflation eased modestly from earlier in the year, it remained above the Fed's 2% target, and economic growth and employment continued to show resilience.

Federal Open Market Committee Meetings

Looking ahead through the remainder of 2026, the Federal Open Market Committee (FOMC) is scheduled to meet **September 15-16, October 27-28, and December 8-9.** Current market expectations indicate the Federal Reserve will likely maintain its current policy rate through the remainder of the year unless economic data indicate a significant change in inflation or employment conditions. As a result, short-term investment yields are expected to remain relatively stable, allowing the City to continue earning favorable returns on its investment portfolio while maintaining safety and liquidity as its primary investment objectives.

Investment Team

Nick Sarpy, Chief Financial Officer
Scott Massanelli, Treasury Manager
Amanda McKinney, Treasury Analyst II
Devin Bryant, Treasury Analyst I

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