

CITY OF LITTLE ROCK

INVESTMENT PORTFOLIO REPORT

2ND QUARTER 2025



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PORTFOLIO HOLDINGS

• AS OF JUNE 30, 2025



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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>
\$6,000,000 Due 07/08/25	0.00%	TN	06/04/25	\$5,995,140	\$5,976,937	4.14%

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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 12/01/25	0.55%	FHLB	12/08/20	\$1,968,280	\$2,000,000	0.55%
\$2,000,000 Due 02/12/26	0.51%	FHLB	02/05/21	\$1,954,280	\$2,000,000	0.53%
\$1,950,000 Due 03/23/26	1.00%	FHLB	02/26/21	\$1,905,443	\$1,950,000	1.01%
\$1,000,000 Due 03/25/26	0.88%	FHLB	08/19/21	\$976,110	\$1,000,000	0.88%
\$2,000,000 Due 04/29/26	1.00%	FHLB	04/15/21	\$1,949,660	\$2,000,000	1.00%
\$2,000,000 Due 04/28/26	1.00%	FHLB	04/15/21	\$1,949,000	\$2,000,000	1.00%
\$4,000,000 Due 07/25/25	0.80%	FHLB	04/29/21	\$3,990,680	\$4,000,000	0.80%
\$4,000,000 Due 05/26/26	1.03%	FHLB	05/12/21	\$3,887,560	\$4,000,000	1.00%
\$2,000,000 Due 11/26/25	0.75%	FHLB	08/09/21	\$1,971,360	\$2,000,000	0.76%
\$2,000,000 Due 11/25/25	0.78%	FHLB	08/09/21	\$1,971,300	\$2,000,000	0.78%
\$2,000,000 Due 10/09/25	0.75%	FHLB	08/12/21	\$1,980,160	\$2,000,000	0.75%
\$4,000,000 Due 09/25/25	0.75%	FHLB	08/12/21	\$3,965,240	\$4,000,000	0.75%
\$1,000,000 Due 09/09/26	0.50%	FHLB	10/27/21	\$975,350	\$998,773	0.95%
\$1,000,000 Due 06/25/26	0.88%	FHLB	09/21/21	\$969,110	\$1,000,000	0.88%
\$2,000,000 Due 03/25/26	0.81%	FHLB	08/19/21	\$1,951,280	\$2,000,000	0.81%

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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>
\$2,900,000 Due 01/16/26	0.76%	FHLB	08/31/21	\$2,844,639	\$2,900,000	0.76%
\$3,700,000 Due 03/30/26	0.88%	FHLB	09/22/21	\$3,610,275	\$3,700,000	0.88%
\$4,000,000 Due 06/29/26	0.85%	FHLB	09/21/21	\$3,874,400	\$3,999,654	0.85%
\$2,000,000 Due 09/30/26	1.00%	FHLB	09/17/21	\$1,926,480	\$2,000,000	1.00%
\$2,000,000 Due 09/30/26	1.02%	FHLB	09/17/21	\$1,926,960	\$2,000,000	1.02%
\$4,280,000 Due 09/29/26	1.13%	FHLB	10/01/21	\$4,131,741	\$4,279,914	1.13%
\$4,000,000 Due 07/28/26	1.00%	FHLB	10/06/21	\$3,871,600	\$4,000,000	1.00%
\$2,000,000 Due 07/28/26	1.02%	FHLB	10/06/21	\$1,936,220	\$2,000,000	1.02%
\$4,000,000 Due 12/23/25	3.00%	FHLB	05/31/22	\$3,975,600	\$4,000,000	3.00%
\$4,000,000 Due 10/02/29	4.63%	FHLB	10/02/24	\$3,978,080	\$4,000,000	4.44%
\$4,000,000 Due 10/22/27	4.31%	FHLB	10/29/24	\$3,991,360	\$4,000,000	4.31%
\$1,000,000 Due 05/25/29	4.75%	FHLB	11/25/24	\$998,130	\$1,000,000	4.75%
\$3,000,000 Due 05/25/29	4.82%	FHLB	11/25/24	\$2,992,470	\$3,000,000	4.82%
\$5,000,000 Due 06/09/28	4.75%	FHLB	12/05/24	\$4,990,700	\$5,000,000	4.75%
\$4,000,000 Due 06/16/27	4.58%	FHLB	12/13/24	\$3,993,280	\$4,000,000	4.58%

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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 12/11/26	4.40%	FHLB	03/11/25	\$1,999,220	\$2,000,000	4.40%
\$4,000,000 Due 09/25/28	4.25%	FHLB	03/18/25	\$3,988,400	\$4,000,000	4.25%
\$2,000,000 Due 10/03/28	4.50%	FHLB	03/26/25	\$1,999,020	\$2,000,000	4.54%
\$1,000,000 Due 04/17/30	4.54%	FHLB	04/03/25	\$999,600	\$1,000,000	4.54%
\$1,000,000 Due 05/14/30	4.63%	FHLB	05/29/25	\$999,060	\$1,000,253	4.62%
\$2,000,000 Due 10/20/26	1.11%	FFCB	10/14/21	\$1,930,660	\$2,000,000	1.11%
\$4,000,000 Due 10/20/26	1.11%	FFCB	10/14/21	\$3,859,840	\$4,000,000	1.11%
\$4,000,000 Due 12/02/26	4.32%	FFCB	11/20/24	\$4,012,560	\$4,000,000	4.32%
\$4,000,000 Due 04/07/25	4.44%	FFCB	10/02/24	\$3,997,560	\$4,000,000	4.44%
\$3,000,000 Due 04/09/30	4.52%	FFCB	04/03/25	\$3,005,580	\$3,000,000	4.52%

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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	03/15/22	\$463,147	\$471,340	2.20%
\$200,000 Due 09/01/25	1.02%	MNB	07/23/21	\$198,900	\$200,000	1.02%
\$795,000 Due 09/01/26	1.38%	MNB	11/05/20	\$780,579	\$795,000	1.38%

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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>
\$1,000,000 Due 12/15/25	4.33%	CD	12/16/24	\$1,000,000	\$1,000,000	4.33%

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ACCOUNT SUMMARY

Securities Market Value	\$116,636,014
Cash Equivalents:	
Raymond James Bank Deposit Program	\$4,831,342
State Treasury Management Trust	\$4,887
Accrued Interest	\$448,140
Grand Total	<u>\$121,920,383</u>

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CASH FLOW ANALYSIS

Beginning Market Value as of March 31, 2025	\$131,371,526
Contribution	\$4,000,000
Withdrawals	(\$14,540,000)
Interest & Dividends	\$948,208
Change in Accruals *	(\$107,781)
Unrealized Gain/(Loss)	\$248,430
Ending Market Value as of June 30, 2025	\$121,920,383
Avg. Yield-to-Maturity	2.47%

* Difference from last quarter's accruals

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INVESTMENT TYPES

TN	Treasury note
TSB	Treasury bond
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

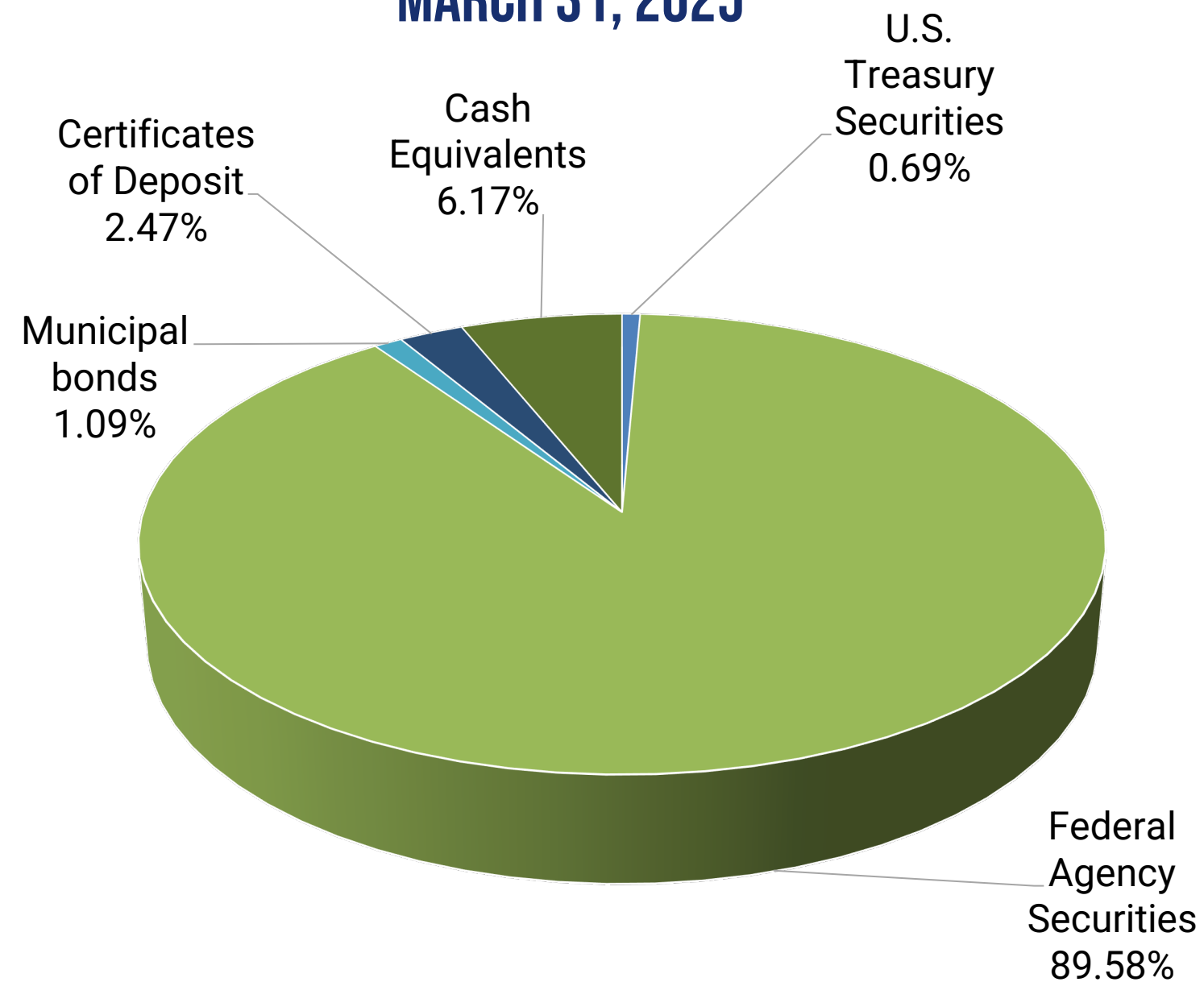
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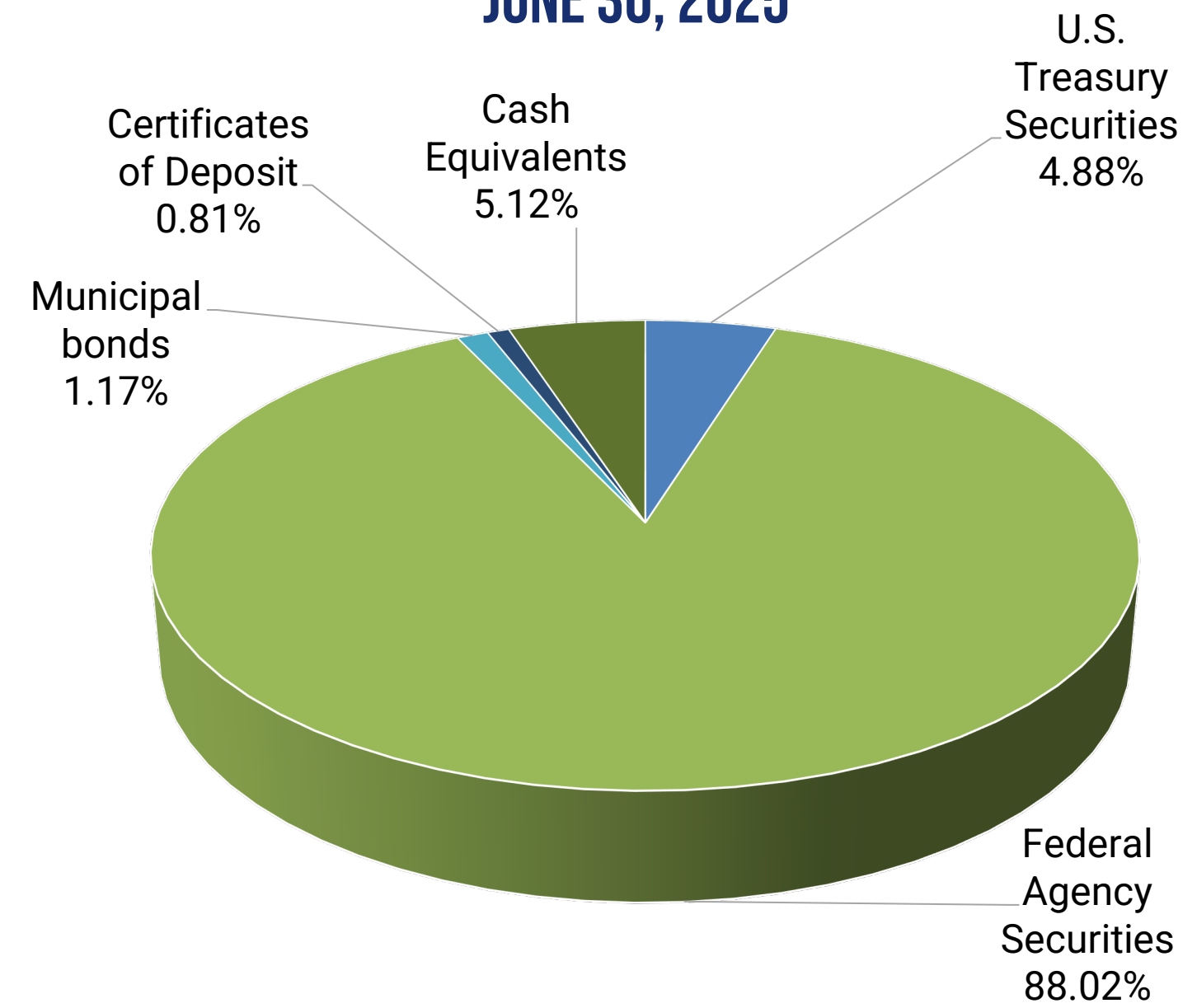
ASSET ALLOCATION ANALYSIS

MARKET VALUE AS OF JUNE 30, 2025

MARCH 31, 2025



JUNE 30, 2025



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INVESTMENT TRANSACTIONS

2ND QUARTER

PURCHASES

<u>Fund</u>	<u>Type</u>	<u>Maturity</u>	<u>Coupon</u>	<u>Par</u>	<u>Purchase Date</u>
3130B5RF7	FHLB	10/03/28	4.50%	\$2,000,000	03/26/25
3133ETCF2	FFCB	04/09/30	4.52%	\$3,000,000	04/03/25
3130B5TW8	FHLB	04/17/30	4.54%	\$1,000,000	04/03/25
3130B6GP5	FHLB	05/14/30	4.63%	\$1,000,000	05/29/25
912797PZ4	TN	07/08/25	0.00%	\$6,000,000	06/04/25

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INVESTMENT TRANSACTIONS

2ND QUARTER

REDEMPTIONS (MATURITIES AND CALLED BONDS)

<u>Fund</u>	<u>Type</u>	<u>Maturity</u>	<u>Coupon</u>	<u>Par</u>	<u>Purchase Date</u>
3133EMUP5	FFCB	04/01/25	0.71%	\$4,000,000	03/26/21
91282CKE0	TN	03/15/27	4.25%	\$900,000	02/07/25
3135GAA43	FNMA	04/23/25	0.50%	\$5,000,000	12/03/20
3130ANBU3	FHLB	04/29/25	0.70%	\$4,000,000	07/13/21
61690UJ43	CD	05/19/25	3.15%	\$250,000	05/16/22
61768EJP9	CD	05/19/25	3.15%	\$250,000	05/16/22
254673E69	CD	05/27/25	3.10%	\$250,000	05/20/22
38150VAR0	CD	05/27/25	3.05%	\$250,000	05/19/22
02007GSF1	CD	06/02/25	3.00%	\$250,000	05/31/22
06740KQS9	CD	06/02/25	3.05%	\$250,000	05/31/22
14042RRT0	CD	06/02/25	3.10%	\$250,000	05/31/22
14042TGM3	CD	06/02/25	3.10%	\$250,000	05/31/22
05600XFV7	CD	06/17/25	3.15%	\$250,000	06/06/22
3133EMN99	FFCB	06/30/25	0.74%	\$4,000,000	06/24/21

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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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