

Weighted Average Maturity (days) : 19

City National Rochdale Government Money Market

Weighted Average Life (days) : 29

May 31, 2024

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130AXGQ5	FEDERAL HOME LOAN BANK	5.395%		06/01/2024	07/10/2024	200,000,000.00	\$ 200,000,000.00
313384XU8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/06/2024	06/06/2024	80,000,000.00	\$ 79,941,333.33
313384YJ2	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/20/2024	06/20/2024	100,000,000.00	\$ 99,721,597.22
313384YK9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/21/2024	06/21/2024	75,000,000.00	\$ 74,780,166.67
313384YS2	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/28/2024	06/28/2024	50,000,000.00	\$ 49,802,337.50
3133EN5K2	FEDERAL FARM CREDIT BANK	5.500%		06/01/2024	01/06/2025	50,000,000.00	\$ 50,000,000.00
3133ENE89	FEDERAL FARM CREDIT BANK	5.430%		06/01/2024	08/08/2024	25,000,000.00	\$ 25,000,000.00
3133ENJ43	FEDERAL FARM CREDIT BANK	5.420%		06/01/2024	08/26/2024	120,000,000.00	\$ 120,000,000.00
3133ENY79	FEDERAL FARM CREDIT BANK	5.470%		06/01/2024	11/14/2024	100,000,000.00	\$ 100,000,000.00
3133ERAY7	FEDERAL FARM CREDIT BANK	5.370%		07/15/2024	04/15/2025	100,000,000.00	\$ 100,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	5.180%	Investment Company	06/01/2024	06/01/2024	268,099,698.72	\$ 268,099,698.72
912796Y45	TREASURY BILL	0.000%		06/27/2024	06/27/2024	400,000,000.00	\$ 398,475,966.68
912796Y52	TREASURY BILL	0.000%		07/05/2024	07/05/2024	400,000,000.00	\$ 398,012,038.90
912796ZW2	TREASURY BILL	0.000%		06/20/2024	06/20/2024	400,000,000.00	\$ 398,887,138.34
912797FS1	TREASURY BILL	0.000%		06/13/2024	06/13/2024	367,640,000.00	\$ 366,992,886.94
912797HT7	TREASURY BILL	0.000%		06/06/2024	06/06/2024	400,000,000.00	\$ 399,708,430.52
912797JZ1	TREASURY BILL	0.000%		06/04/2024	06/04/2024	550,000,000.00	\$ 549,758,793.76
912797KE6	TREASURY BILL	0.000%		06/11/2024	06/11/2024	400,000,000.00	\$ 399,414,569.44
912797KF3	TREASURY BILL	0.000%		06/18/2024	06/18/2024	400,000,000.00	\$ 399,003,608.68
912797KG1	TREASURY BILL	0.000%		06/25/2024	06/25/2024	350,000,000.00	\$ 348,771,859.81
912797KH9	TREASURY BILL	0.000%		07/02/2024	07/02/2024	400,000,000.00	\$ 398,185,354.72
912797KN6	TREASURY BILL	0.000%		07/09/2024	07/09/2024	300,000,000.00	\$ 298,330,374.33
912797KX4	TREASURY BILL	0.000%		08/13/2024	08/13/2024	100,000,000.00	\$ 98,937,241.67
912797LH8	TREASURY BILL	0.000%		09/17/2024	09/17/2024	300,000,000.00	\$ 295,288,500.90
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	5.300%		06/01/2024	06/01/2024	100,000,000.00	\$ 100,000,000.00
BARCLT241	BARCLAY TERM REPURCHASE AGREEMENT	5.300%		06/01/2024	06/01/2024	200,000,000.00	\$ 200,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	06/01/2024	06/01/2024	300,000,000.00	\$ 300,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	5.300%		06/01/2024	06/01/2024	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	5.280%	Government Agency Repurchase Agreement	06/01/2024	06/01/2024	105,000,000.00	\$ 105,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	06/01/2024	06/01/2024	500,000,000.00	\$ 500,000,000.00