

Weighted Average Maturity (days) : 31

City National Rochdale Government Money Market

Weighted Average Life (days) : 40

June 30, 2024

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130AXGQ5	FEDERAL HOME LOAN BANK	5.405%		07/01/2024	07/10/2024	200,000,000.00	\$ 200,000,000.00
313384A58	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/02/2024	08/02/2024	200,000,000.00	\$ 199,064,000.00
313384B24	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/07/2024	08/07/2024	86,000,000.00	\$ 85,535,251.27
313384B99	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/14/2024	08/14/2024	400,000,000.00	\$ 397,432,355.56
313384C72	FED HOME LN DISCOUNT NT	0.000%		08/20/2024	08/20/2024	200,000,000.00	\$ 198,544,444.36
313384D22	FED HOME LN DISCOUNT NT	0.000%		08/23/2024	08/23/2024	400,000,000.00	\$ 396,904,211.08
313384G45	FED HOME LN DISCOUNT NT	0.000%		09/18/2024	09/18/2024	50,000,000.00	\$ 49,424,177.78
313384H36	FED HOME LN DISCOUNT NT	0.000%		09/25/2024	09/25/2024	400,000,000.00	\$ 394,992,885.19
3133EN5K2	FEDERAL FARM CREDIT BANK	5.500%		07/01/2024	01/06/2025	50,000,000.00	\$ 50,000,000.00
3133ENE89	FEDERAL FARM CREDIT BANK	5.440%		07/01/2024	08/08/2024	25,000,000.00	\$ 25,000,000.00
3133ENJ43	FEDERAL FARM CREDIT BANK	5.430%		07/01/2024	08/26/2024	120,000,000.00	\$ 120,000,000.00
3133ENY79	FEDERAL FARM CREDIT BANK	5.470%		07/01/2024	11/14/2024	100,000,000.00	\$ 100,000,000.00
3133ERAY7	FEDERAL FARM CREDIT BANK	5.380%		07/15/2024	04/15/2025	100,000,000.00	\$ 100,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	5.180%	Investment Company	07/01/2024	07/01/2024	314,837,314.44	\$ 314,837,314.44
912796Y52	TREASURY BILL	0.000%		07/05/2024	07/05/2024	400,000,000.00	\$ 399,766,122.22
912797GL5	TREASURY BILL	0.000%		09/05/2024	09/05/2024	200,000,000.00	\$ 198,082,425.00
912797JT5	TREASURY BILL	0.000%		07/25/2024	07/25/2024	400,000,000.00	\$ 398,596,323.60
912797KC0	TREASURY BILL	0.000%		08/22/2024	08/22/2024	400,000,000.00	\$ 396,972,473.33
912797KH9	TREASURY BILL	0.000%		07/02/2024	07/02/2024	500,000,000.00	\$ 499,927,153.33
912797KL0	TREASURY BILL	0.000%		09/19/2024	09/19/2024	300,000,000.00	\$ 296,506,111.10
912797KN6	TREASURY BILL	0.000%		07/09/2024	07/09/2024	300,000,000.00	\$ 299,648,499.87
912797KR7	TREASURY BILL	0.000%		07/30/2024	07/30/2024	400,000,000.00	\$ 398,299,915.28
912797KX4	TREASURY BILL	0.000%		08/13/2024	08/13/2024	100,000,000.00	\$ 99,373,991.67
912797LH8	TREASURY BILL	0.000%		09/17/2024	09/17/2024	300,000,000.00	\$ 296,597,250.66
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	5.300%		07/01/2024	07/01/2024	100,000,000.00	\$ 100,000,000.00
BARCLT241	BARCLAY TERM REPURCHASE AGREEMENT	5.300%		07/01/2024	07/01/2024	200,000,000.00	\$ 200,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	07/01/2024	07/01/2024	50,000,000.00	\$ 50,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	5.300%		07/01/2024	07/01/2024	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	5.280%	Government Agency Repurchase Agreement	07/01/2024	07/01/2024	45,000,000.00	\$ 45,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	07/01/2024	07/01/2024	700,000,000.00	\$ 700,000,000.00