

Weighted Average Maturity (days) : 27

City National Rochdale Government Money Market

Weighted Average Life (days) : 34

July 31, 2024

| CUSIP/Other ID | Name of Issuer | Coupon | Category of Investment | Effective Maturity | Final Maturity | Principal Amount | Amortized Cost |
|----------------|--|--------|--|--------------------|----------------|------------------|-------------------|
| 313384A58 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 08/02/2024 | 08/02/2024 | 200,000,000.00 | \$ 199,970,750.00 |
| 313384B24 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 08/07/2024 | 08/07/2024 | 86,000,000.00 | \$ 85,924,635.35 |
| 313384B99 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 08/14/2024 | 08/14/2024 | 400,000,000.00 | \$ 399,241,377.76 |
| 313384C72 | FED HOME LN DISCOUNT NT | 0.000% | | 08/20/2024 | 08/20/2024 | 200,000,000.00 | \$ 199,446,888.84 |
| 313384D22 | FED HOME LN DISCOUNT NT | 0.000% | | 08/23/2024 | 08/23/2024 | 400,000,000.00 | \$ 398,714,955.52 |
| 313384D71 | FED HOME LN DISCOUNT NT | 0.000% | | 08/28/2024 | 08/28/2024 | 46,490,000.00 | \$ 46,306,248.38 |
| 313384G45 | FED HOME LN DISCOUNT NT | 0.000% | | 09/18/2024 | 09/18/2024 | 50,000,000.00 | \$ 49,650,133.33 |
| 313384H36 | FED HOME LN DISCOUNT NT | 0.000% | | 09/25/2024 | 09/25/2024 | 905,000,000.00 | \$ 897,739,539.38 |
| 313384J26 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 10/02/2024 | 10/02/2024 | 250,000,000.00 | \$ 247,742,166.70 |
| 3133EN5K2 | FEDERAL FARM CREDIT BANK | 5.500% | | 08/01/2024 | 01/06/2025 | 50,000,000.00 | \$ 50,000,000.00 |
| 3133ENE89 | FEDERAL FARM CREDIT BANK | 5.430% | | 08/01/2024 | 08/08/2024 | 25,000,000.00 | \$ 25,000,000.00 |
| 3133ENJ43 | FEDERAL FARM CREDIT BANK | 5.420% | | 08/01/2024 | 08/26/2024 | 120,000,000.00 | \$ 120,000,000.00 |
| 3133ENY79 | FEDERAL FARM CREDIT BANK | 5.470% | | 08/01/2024 | 11/14/2024 | 100,000,000.00 | \$ 100,000,000.00 |
| 3133ERAY7 | FEDERAL FARM CREDIT BANK | 5.370% | | 08/01/2024 | 04/15/2025 | 100,000,000.00 | \$ 100,000,000.00 |
| 61747C871 | MORGAN STANLEY LIQUIDITY GOVERNMENT | 5.150% | Investment Company | 08/01/2024 | 08/01/2024 | 35,600,796.00 | \$ 35,600,796.00 |
| 912797GL5 | TREASURY BILL | 0.000% | | 09/05/2024 | 09/05/2024 | 100,000,000.00 | \$ 99,486,919.45 |
| 912797GW1 | TREASURY BILL | 0.000% | | 10/03/2024 | 10/03/2024 | 300,000,000.00 | \$ 297,250,837.50 |
| 912797KC0 | TREASURY BILL | 0.000% | | 08/22/2024 | 08/22/2024 | 400,000,000.00 | \$ 398,777,345.00 |
| 912797KD8 | TREASURY BILL | 0.000% | | 08/29/2024 | 08/29/2024 | 400,000,000.00 | \$ 398,366,394.44 |
| 912797KL0 | TREASURY BILL | 0.000% | | 09/19/2024 | 09/19/2024 | 300,000,000.00 | \$ 297,859,993.06 |
| 912797KX4 | TREASURY BILL | 0.000% | | 08/13/2024 | 08/13/2024 | 100,000,000.00 | \$ 99,825,300.00 |
| 912797KZ9 | TREASURY BILL | 0.000% | | 08/27/2024 | 08/27/2024 | 400,000,000.00 | \$ 398,478,530.56 |
| 912797LA3 | TREASURY BILL | 0.000% | | 09/03/2024 | 09/03/2024 | 200,000,000.00 | \$ 199,036,583.34 |
| 912797LH8 | TREASURY BILL | 0.000% | | 09/17/2024 | 09/17/2024 | 600,000,000.00 | \$ 595,887,239.30 |
| BARCLM241 | BARCLAY MBS REPURCHASE AGREEMENT | 5.300% | | 08/01/2024 | 08/01/2024 | 100,000,000.00 | \$ 100,000,000.00 |
| BARCLT241 | BARCLAY TERM REPURCHASE AGREEMENT | 5.300% | | 08/01/2024 | 08/01/2024 | 200,000,000.00 | \$ 200,000,000.00 |
| BARCLY241 | BARCLAY TRI-PARTY REPURCHASE AGREEMENT | 5.250% | Government Agency Repurchase Agreement | 08/01/2024 | 08/01/2024 | 300,000,000.00 | \$ 300,000,000.00 |
| DAIWAM241 | DAWIWA MBS REPURCHASE AGREEMENT | 5.300% | | 08/01/2024 | 08/01/2024 | 200,000,000.00 | \$ 200,000,000.00 |
| DAIWAX241 | DAWIWA TRI-PARTY REPURCHASE AGREEMENT | 5.280% | Government Agency Repurchase Agreement | 08/01/2024 | 08/01/2024 | 132,000,000.00 | \$ 132,000,000.00 |
| GOLDMN241 | GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT | 5.250% | Government Agency Repurchase Agreement | 08/01/2024 | 08/01/2024 | 600,000,000.00 | \$ 600,000,000.00 |