

Weighted Average Maturity (days) : 22

City National Rochdale Government Money Market

Weighted Average Life (days) : 27

August 31, 2024

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
313384G45	FED HOME LN DISCOUNT NT	0.000%		09/18/2024	09/18/2024	50,000,000.00	\$ 49,876,088.89
313384H36	FED HOME LN DISCOUNT NT	0.000%		09/25/2024	09/25/2024	905,000,000.00	\$ 901,831,799.04
313384J26	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/02/2024	10/02/2024	250,000,000.00	\$ 248,871,083.35
313384J91	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/09/2024	10/09/2024	50,000,000.00	\$ 49,726,083.34
313384R27	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/27/2024	11/27/2024	200,000,000.00	\$ 197,594,450.00
3133EN5K2	FEDERAL FARM CREDIT BANK	5.500%		09/01/2024	01/06/2025	50,000,000.00	\$ 50,000,000.00
3133ENY79	FEDERAL FARM CREDIT BANK	5.470%		09/01/2024	11/14/2024	100,000,000.00	\$ 100,000,000.00
3133ERAY7	FEDERAL FARM CREDIT BANK	5.370%		09/01/2024	04/15/2025	100,000,000.00	\$ 100,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	5.140%	Investment Company	09/01/2024	09/01/2024	206,747,868.82	\$ 206,747,868.82
912797GL5	TREASURY BILL	0.000%		09/05/2024	09/05/2024	500,000,000.00	\$ 499,708,928.89
912797GW1	TREASURY BILL	0.000%		10/03/2024	10/03/2024	300,000,000.00	\$ 298,603,600.00
912797KK2	TREASURY BILL	0.000%		09/12/2024	09/12/2024	250,000,000.00	\$ 249,599,546.53
912797KL0	TREASURY BILL	0.000%		09/19/2024	09/19/2024	400,000,000.00	\$ 398,951,100.00
912797KM8	TREASURY BILL	0.000%		09/26/2024	09/26/2024	100,000,000.00	\$ 99,638,541.67
912797KU0	TREASURY BILL	0.000%		10/17/2024	10/17/2024	100,000,000.00	\$ 99,351,655.56
912797LA3	TREASURY BILL	0.000%		09/03/2024	09/03/2024	500,000,000.00	\$ 499,854,761.11
912797LC9	TREASURY BILL	0.000%		11/07/2024	11/07/2024	100,000,000.00	\$ 99,053,531.94
912797LD7	TREASURY BILL	0.000%		11/14/2024	11/14/2024	100,000,000.00	\$ 98,970,660.00
912797LE5	TREASURY BILL	0.000%		11/21/2024	11/21/2024	100,000,000.00	\$ 98,873,200.00
912797LG0	TREASURY BILL	0.000%		09/10/2024	09/10/2024	200,000,000.00	\$ 199,739,200.00
912797LH8	TREASURY BILL	0.000%		09/17/2024	09/17/2024	600,000,000.00	\$ 598,599,911.26
912797LJ4	TREASURY BILL	0.000%		09/24/2024	09/24/2024	300,000,000.00	\$ 299,001,895.84
912797LS4	TREASURY BILL	0.000%		10/08/2024	10/08/2024	100,000,000.00	\$ 99,468,536.11
912797LU9	TREASURY BILL	0.000%		10/22/2024	10/22/2024	300,000,000.00	\$ 297,827,612.50
912797MN4	TREASURY BILL	0.000%		12/10/2024	12/10/2024	100,000,000.00	\$ 98,633,180.56
912797MQ7	TREASURY BILL	0.000%		12/24/2024	12/24/2024	100,000,000.00	\$ 98,443,583.33
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	5.300%		09/01/2024	09/01/2024	100,000,000.00	\$ 100,000,000.00
BARCLT241	BARCLAY TERM REPURCHASE AGREEMENT	5.330%		09/01/2024	09/01/2024	200,000,000.00	\$ 200,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	09/01/2024	09/01/2024	300,000,000.00	\$ 300,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	5.300%		09/01/2024	09/01/2024	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	5.280%	Government Agency Repurchase Agreement	09/01/2024	09/01/2024	126,000,000.00	\$ 126,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	09/01/2024	09/01/2024	700,000,000.00	\$ 700,000,000.00