

Weighted Average Maturity (days) : 40

City National Rochdale Government Money Market

Weighted Average Life (days) : 43

September 30, 2024

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
313384J26	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/02/2024	10/02/2024	250,000,000.00	\$ 249,963,583.35
313384J91	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/09/2024	10/09/2024	50,000,000.00	\$ 49,942,333.33
313384L98	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/25/2024	10/25/2024	350,000,000.00	\$ 348,908,467.05
313384P60	FED HOME LN DISCOUNT NT	0.000%		11/15/2024	11/15/2024	120,000,000.00	\$ 119,298,775.00
313384Q36	FED HOME LN DISCOUNT NT	0.000%		11/20/2024	11/20/2024	300,000,000.00	\$ 298,077,083.34
313384R27	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/27/2024	11/27/2024	200,000,000.00	\$ 198,423,950.00
313384R43	FED HOME LN DISCOUNT NT	0.000%		11/29/2024	11/29/2024	65,000,000.00	\$ 64,467,361.12
313384S83	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	12/11/2024	12/11/2024	400,000,000.00	\$ 396,165,211.10
313384T90	FED HOME LN DISCOUNT NT	0.000%		12/20/2024	12/20/2024	323,550,000.00	\$ 320,275,119.99
313384U72	FED HOME LN DISCOUNT NT	0.000%		12/26/2024	12/26/2024	250,000,000.00	\$ 247,304,138.90
3133EN5K2	FEDERAL FARM CREDIT BANK	5.000%		10/01/2024	01/06/2025	50,000,000.00	\$ 50,000,000.00
3133ENY79	FEDERAL FARM CREDIT BANK	4.970%		10/01/2024	11/14/2024	100,000,000.00	\$ 100,000,000.00
3133ERAY7	FEDERAL FARM CREDIT BANK	4.880%		10/01/2024	04/15/2025	100,000,000.00	\$ 100,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	4.770%	Investment Company	10/01/2024	10/01/2024	131,116,888.82	\$ 131,116,888.82
912797GW1	TREASURY BILL	0.000%		10/03/2024	10/03/2024	300,000,000.00	\$ 299,912,725.00
912797HP5	TREASURY BILL	0.000%		11/29/2024	11/29/2024	200,000,000.00	\$ 198,369,715.28
912797KJ5	TREASURY BILL	0.000%		03/20/2025	03/20/2025	100,000,000.00	\$ 97,910,416.67
912797KU0	TREASURY BILL	0.000%		10/17/2024	10/17/2024	200,000,000.00	\$ 199,549,711.11
912797LC9	TREASURY BILL	0.000%		11/07/2024	11/07/2024	200,000,000.00	\$ 198,964,719.45
912797LD7	TREASURY BILL	0.000%		11/14/2024	11/14/2024	100,000,000.00	\$ 99,387,960.00
912797LE5	TREASURY BILL	0.000%		11/21/2024	11/21/2024	100,000,000.00	\$ 99,290,533.33
912797LF2	TREASURY BILL	0.000%		12/05/2024	12/05/2024	100,000,000.00	\$ 99,108,055.56
912797LP0	TREASURY BILL	0.000%		12/12/2024	12/12/2024	200,000,000.00	\$ 198,049,600.00
912797LQ8	TREASURY BILL	0.000%		12/19/2024	12/19/2024	300,000,000.00	\$ 296,932,825.38
912797LS4	TREASURY BILL	0.000%		10/08/2024	10/08/2024	100,000,000.00	\$ 99,899,452.78
912797LU9	TREASURY BILL	0.000%		10/22/2024	10/22/2024	300,000,000.00	\$ 299,105,487.50
912797LV7	TREASURY BILL	0.000%		10/29/2024	10/29/2024	400,000,000.00	\$ 398,423,677.77
912797MA2	TREASURY BILL	0.000%		11/05/2024	11/05/2024	300,000,000.00	\$ 298,556,979.18
912797MB0	TREASURY BILL	0.000%		11/12/2024	11/12/2024	100,000,000.00	\$ 99,437,666.67
912797MC8	TREASURY BILL	0.000%		11/19/2024	11/19/2024	350,000,000.00	\$ 347,772,541.36
912797MN4	TREASURY BILL	0.000%		12/10/2024	12/10/2024	100,000,000.00	\$ 99,043,226.39
912797MQ7	TREASURY BILL	0.000%		12/24/2024	12/24/2024	300,000,000.00	\$ 296,570,000.01
912797MX2	TREASURY BILL	0.000%		01/14/2025	01/14/2025	100,000,000.00	\$ 98,637,333.33
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	4.800%		10/01/2024	10/01/2024	100,000,000.00	\$ 100,000,000.00
BARCLT241	BARCLAY TERM REPURCHASE AGREEMENT	4.830%		10/01/2024	10/01/2024	200,000,000.00	\$ 200,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	4.750%	Government Agency Repurchase Agreement	10/01/2024	10/01/2024	50,000,000.00	\$ 50,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	4.800%		10/01/2024	10/01/2024	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	4.780%	Government Agency Repurchase Agreement	10/01/2024	10/01/2024	152,000,000.00	\$ 152,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	4.750%	Government Agency Repurchase Agreement	10/01/2024	10/01/2024	700,000,000.00	\$ 700,000,000.00