

Weighted Average Maturity (days) : 20

City National Rochdale Government Money Market

Weighted Average Life (days) : 36

January 31, 2024

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130AUPM0	FEDERAL HOME LOAN BANK	5.400%		02/01/2024	02/02/2024	50,000,000.00	\$ 50,000,000.00
3130AX6S2	FEDERAL HOME LOAN BANK	5.360%		02/01/2024	03/18/2024	100,000,000.00	\$ 100,000,000.00
3130AXGQ5	FEDERAL HOME LOAN BANK	5.375%		02/01/2024	07/10/2024	200,000,000.00	\$ 200,000,000.00
313384ST7	FED HOME LN DISCOUNT NT	0.000%		02/06/2024	02/06/2024	100,000,000.00	\$ 99,927,013.89
313384SW0	FED HOME LN DISCOUNT NT	0.000%		02/09/2024	02/09/2024	195,000,000.00	\$ 194,772,370.77
313384TD1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	02/16/2024	02/16/2024	83,000,000.00	\$ 82,818,195.48
313384TR0	FED HOME LN DISCOUNT NT	0.000%		02/28/2024	02/28/2024	150,000,000.00	\$ 149,408,251.67
313384UG2	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	03/14/2024	03/14/2024	250,000,000.00	\$ 248,467,291.78
3133EN5K2	FEDERAL FARM CREDIT BANK	5.500%		02/01/2024	01/06/2025	50,000,000.00	\$ 50,000,000.00
3133ENE89	FEDERAL FARM CREDIT BANK	5.410%		02/01/2024	08/08/2024	25,000,000.00	\$ 25,000,000.00
3133ENJ43	FEDERAL FARM CREDIT BANK	5.400%		02/01/2024	08/26/2024	120,000,000.00	\$ 120,000,000.00
3133ENY79	FEDERAL FARM CREDIT BANK	5.470%		02/01/2024	11/14/2024	100,000,000.00	\$ 100,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	5.160%	Investment Company	02/01/2024	02/01/2024	178,493,091.58	\$ 178,493,091.58
912796Z28	TREASURY BILL	0.000%		02/22/2024	02/22/2024	400,000,000.00	\$ 398,770,450.00
912797GN1	TREASURY BILL	0.000%		02/15/2024	02/15/2024	300,000,000.00	\$ 299,384,295.55
912797GP6	TREASURY BILL	0.000%		02/29/2024	02/29/2024	400,000,000.00	\$ 398,363,322.22
912797GQ4	TREASURY BILL	0.000%		03/07/2024	03/07/2024	400,000,000.00	\$ 397,958,479.16
912797GX9	TREASURY BILL	0.000%		03/14/2024	03/14/2024	50,000,000.00	\$ 49,729,180.55
912797JC2	TREASURY BILL	0.000%		02/06/2024	02/06/2024	400,000,000.00	\$ 399,707,444.45
912797JD0	TREASURY BILL	0.000%		02/13/2024	02/13/2024	300,000,000.00	\$ 299,472,633.21
912797JE8	TREASURY BILL	0.000%		02/20/2024	02/20/2024	400,000,000.00	\$ 398,890,400.00
912797JF5	TREASURY BILL	0.000%		02/27/2024	02/27/2024	100,000,000.00	\$ 99,619,497.22
912797JG3	TREASURY BILL	0.000%		03/05/2024	03/05/2024	400,000,000.00	\$ 398,071,360.90
912797JH1	TREASURY BILL	0.000%		03/12/2024	03/12/2024	400,000,000.00	\$ 397,655,944.68
912797JJ7	TREASURY BILL	0.000%		03/19/2024	03/19/2024	300,000,000.00	\$ 297,931,738.99
912797JK4	TREASURY BILL	0.000%		03/26/2024	03/26/2024	400,000,000.00	\$ 396,950,430.83
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	5.300%		02/01/2024	02/01/2024	100,000,000.00	\$ 100,000,000.00
BARCLT241	BARCLAY TERM REPURCHASE AGREEMENT	5.290%		02/01/2024	02/01/2024	200,000,000.00	\$ 200,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	02/01/2024	02/01/2024	300,000,000.00	\$ 300,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	5.300%		02/01/2024	02/01/2024	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	5.280%	Government Agency Repurchase Agreement	02/01/2024	02/01/2024	70,000,000.00	\$ 70,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	02/01/2024	02/01/2024	500,000,000.00	\$ 500,000,000.00