

Weighted Average Maturity (days) : 22

City National Rochdale Government Money Market

Weighted Average Life (days) : 33

March 31, 2024

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130AXGQ5	FEDERAL HOME LOAN BANK	5.395%		04/01/2024	07/10/2024	200,000,000.00	\$ 200,000,000.00
313384VK2	FED HOME LN DISCOUNT NT	0.000%		04/10/2024	04/10/2024	83,000,000.00	\$ 82,890,689.00
3133EN5K2	FEDERAL FARM CREDIT BANK	5.500%		04/01/2024	01/06/2025	50,000,000.00	\$ 50,000,000.00
3133ENE89	FEDERAL FARM CREDIT BANK	5.420%		04/01/2024	08/08/2024	25,000,000.00	\$ 25,000,000.00
3133ENJ43	FEDERAL FARM CREDIT BANK	5.420%		04/01/2024	08/26/2024	120,000,000.00	\$ 120,000,000.00
3133ENY79	FEDERAL FARM CREDIT BANK	5.470%		04/01/2024	11/14/2024	100,000,000.00	\$ 100,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	5.170%	Investment Company	04/01/2024	04/01/2024	275,606,013.58	\$ 275,606,013.58
912796CX5	TREASURY BILL	0.000%		04/18/2024	04/18/2024	400,000,000.00	\$ 399,003,714.21
912797GZ4	TREASURY BILL	0.000%		04/04/2024	04/04/2024	400,000,000.00	\$ 399,823,962.51
912797HF7	TREASURY BILL	0.000%		04/11/2024	04/11/2024	300,000,000.00	\$ 299,559,500.01
912797HG5	TREASURY BILL	0.000%		04/25/2024	04/25/2024	400,000,000.00	\$ 398,595,033.33
912797HH3	TREASURY BILL	0.000%		05/02/2024	05/02/2024	400,000,000.00	\$ 398,187,920.84
912797HQ3	TREASURY BILL	0.000%		05/09/2024	05/09/2024	400,000,000.00	\$ 397,774,361.12
912797JL2	TREASURY BILL	0.000%		04/02/2024	04/02/2024	164,000,000.00	\$ 163,976,154.73
912797JM0	TREASURY BILL	0.000%		04/09/2024	04/09/2024	267,000,000.00	\$ 266,687,435.31
912797JN8	TREASURY BILL	0.000%		04/16/2024	04/16/2024	300,000,000.00	\$ 299,341,208.31
912797JP3	TREASURY BILL	0.000%		04/23/2024	04/23/2024	400,000,000.00	\$ 398,707,591.67
912797JQ1	TREASURY BILL	0.000%		04/30/2024	04/30/2024	400,000,000.00	\$ 398,298,062.68
912797JV0	TREASURY BILL	0.000%		05/07/2024	05/07/2024	400,000,000.00	\$ 397,891,889.28
912797JW8	TREASURY BILL	0.000%		05/14/2024	05/14/2024	400,000,000.00	\$ 397,483,287.38
912797JX6	TREASURY BILL	0.000%		05/21/2024	05/21/2024	400,000,000.00	\$ 397,072,777.19
912797JY4	TREASURY BILL	0.000%		05/28/2024	05/28/2024	100,000,000.00	\$ 99,180,222.00
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	5.300%		04/01/2024	04/01/2024	100,000,000.00	\$ 100,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	04/01/2024	04/01/2024	100,000,000.00	\$ 100,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	5.300%		04/01/2024	04/01/2024	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	5.280%	Government Agency Repurchase Agreement	04/01/2024	04/01/2024	97,000,000.00	\$ 97,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	5.240%	Government Agency Repurchase Agreement	04/01/2024	04/01/2024	700,000,000.00	\$ 700,000,000.00