

Weighted Average Maturity (days) : 18

City National Rochdale Government Money Market

Weighted Average Life (days) : 38

December 31, 2023

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130AUPM0	FEDERAL HOME LOAN BANK	5.490%		01/01/2024	02/02/2024	50,000,000.00	\$ 50,000,000.00
3130AWZK9	FEDERAL HOME LOAN BANK	5.430%		01/01/2024	01/25/2024	100,000,000.00	\$ 100,000,000.00
3130AX6S2	FEDERAL HOME LOAN BANK	5.450%		01/01/2024	03/18/2024	100,000,000.00	\$ 100,000,000.00
3130AXGQ5	FEDERAL HOME LOAN BANK	5.465%		01/10/2024	07/10/2024	200,000,000.00	\$ 200,000,000.00
3130AXK98	FEDERAL HOME LOAN BANK	5.435%		01/19/2024	01/19/2024	200,000,000.00	\$ 200,000,000.00
313384RH4	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	01/03/2024	01/03/2024	279,000,000.00	\$ 278,918,281.75
313384RJ0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	01/04/2024	01/04/2024	100,000,000.00	\$ 99,956,166.69
313384RS0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	01/12/2024	01/12/2024	300,000,000.00	\$ 299,517,833.39
313384RY7	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	01/18/2024	01/18/2024	100,000,000.00	\$ 99,751,611.11
313384RZ4	FED HOME LN DISCOUNT NT	0.000%		01/19/2024	01/19/2024	196,000,000.00	\$ 195,484,030.00
313384SE0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	01/24/2024	01/24/2024	150,000,000.00	\$ 149,494,958.34
313384SG5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	01/26/2024	01/26/2024	75,000,000.00	\$ 74,725,468.75
313384SM2	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	01/31/2024	01/31/2024	150,000,000.00	\$ 149,342,500.00
313384SW0	FED HOME LN DISCOUNT NT	0.000%		02/09/2024	02/09/2024	195,000,000.00	\$ 193,890,307.53
313384TD1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	02/16/2024	02/16/2024	83,000,000.00	\$ 82,442,466.09
313384TR0	FED HOME LN DISCOUNT NT	0.000%		02/28/2024	02/28/2024	150,000,000.00	\$ 148,728,836.91
3133EN5K2	FEDERAL FARM CREDIT BANK	5.500%		01/01/2024	01/06/2025	50,000,000.00	\$ 50,000,000.00
3133ENE89	FEDERAL FARM CREDIT BANK	5.500%		01/01/2024	08/08/2024	25,000,000.00	\$ 25,000,000.00
3133ENJ43	FEDERAL FARM CREDIT BANK	5.490%		01/01/2024	08/26/2024	120,000,000.00	\$ 120,000,000.00
3133ENY79	FEDERAL FARM CREDIT BANK	5.470%		01/01/2024	11/14/2024	100,000,000.00	\$ 100,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	5.210%	Investment Company	01/01/2024	01/01/2024	78,366,367.58	\$ 78,366,367.58
912796ZY8	TREASURY BILL	0.000%		01/25/2024	01/25/2024	300,000,000.00	\$ 298,946,000.01
912797FW2	TREASURY BILL	0.000%		01/04/2024	01/04/2024	250,000,000.00	\$ 249,890,210.84
912797GC5	TREASURY BILL	0.000%		01/11/2024	01/11/2024	200,000,000.00	\$ 199,707,166.67
912797GD3	TREASURY BILL	0.000%		01/18/2024	01/18/2024	300,000,000.00	\$ 299,253,464.73
912797HX8	TREASURY BILL	0.000%		01/02/2024	01/02/2024	50,000,000.00	\$ 49,992,644.45
912797HY6	TREASURY BILL	0.000%		01/09/2024	01/09/2024	200,000,000.00	\$ 199,765,755.49
912797HZ3	TREASURY BILL	0.000%		01/16/2024	01/16/2024	400,000,000.00	\$ 399,121,687.63
912797JA6	TREASURY BILL	0.000%		01/23/2024	01/23/2024	300,000,000.00	\$ 299,031,725.00
912797JC2	TREASURY BILL	0.000%		02/06/2024	02/06/2024	400,000,000.00	\$ 397,893,600.00
912797JD0	TREASURY BILL	0.000%		02/13/2024	02/13/2024	300,000,000.00	\$ 298,110,269.01
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	5.300%		01/01/2024	01/01/2024	100,000,000.00	\$ 100,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	01/01/2024	01/01/2024	50,000,000.00	\$ 50,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	5.280%		01/01/2024	01/01/2024	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	01/01/2024	01/01/2024	113,000,000.00	\$ 113,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	5.240%	Government Agency Repurchase Agreement	01/01/2024	01/01/2024	700,000,000.00	\$ 700,000,000.00