

Weighted Average Maturity (days) : 20

City National Rochdale Government Money Market

Weighted Average Life (days) : 33

February 29, 2024

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130AX6S2	FEDERAL HOME LOAN BANK	5.360%		03/01/2024	03/18/2024	100,000,000.00	\$ 100,000,000.00
3130AXGQ5	FEDERAL HOME LOAN BANK	5.375%		03/01/2024	07/10/2024	200,000,000.00	\$ 200,000,000.00
313384UG2	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	03/14/2024	03/14/2024	250,000,000.00	\$ 249,525,590.32
313384VK2	FED HOME LN DISCOUNT NT	0.000%		04/10/2024	04/10/2024	83,000,000.00	\$ 82,514,173.34
3133EN5K2	FEDERAL FARM CREDIT BANK	5.500%		03/01/2024	01/06/2025	50,000,000.00	\$ 50,000,000.00
3133ENE89	FEDERAL FARM CREDIT BANK	5.410%		03/01/2024	08/08/2024	25,000,000.00	\$ 25,000,000.00
3133ENJ43	FEDERAL FARM CREDIT BANK	5.400%		03/01/2024	08/26/2024	120,000,000.00	\$ 120,000,000.00
3133ENY79	FEDERAL FARM CREDIT BANK	5.470%		03/01/2024	11/14/2024	100,000,000.00	\$ 100,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	5.170%	Investment Company	03/01/2024	03/01/2024	136,300,943.58	\$ 136,300,943.58
912797GQ4	TREASURY BILL	0.000%		03/07/2024	03/07/2024	400,000,000.00	\$ 399,650,025.00
912797GX9	TREASURY BILL	0.000%		03/14/2024	03/14/2024	50,000,000.00	\$ 49,904,847.22
912797GY7	TREASURY BILL	0.000%		03/28/2024	03/28/2024	300,000,000.00	\$ 298,811,850.00
912797GZ4	TREASURY BILL	0.000%		04/04/2024	04/04/2024	400,000,000.00	\$ 398,004,908.33
912797HF7	TREASURY BILL	0.000%		04/11/2024	04/11/2024	300,000,000.00	\$ 298,193,949.99
912797JG3	TREASURY BILL	0.000%		03/05/2024	03/05/2024	400,000,000.00	\$ 399,766,225.56
912797JH1	TREASURY BILL	0.000%		03/12/2024	03/12/2024	400,000,000.00	\$ 399,355,384.79
912797JJ7	TREASURY BILL	0.000%		03/19/2024	03/19/2024	300,000,000.00	\$ 299,207,900.03
912797JK4	TREASURY BILL	0.000%		03/26/2024	03/26/2024	400,000,000.00	\$ 398,537,406.24
912797JL2	TREASURY BILL	0.000%		04/02/2024	04/02/2024	100,000,000.00	\$ 99,531,777.78
912797JM0	TREASURY BILL	0.000%		04/09/2024	04/09/2024	267,000,000.00	\$ 265,476,247.18
912797JN8	TREASURY BILL	0.000%		04/16/2024	04/16/2024	300,000,000.00	\$ 297,979,705.47
912797JP3	TREASURY BILL	0.000%		04/23/2024	04/23/2024	400,000,000.00	\$ 396,886,470.84
912797JQ1	TREASURY BILL	0.000%		04/30/2024	04/30/2024	300,000,000.00	\$ 297,533,667.00
912797LL9	TREASURY BILL	0.000%		03/21/2024	03/21/2024	350,000,000.00	\$ 348,976,805.56
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	5.300%		03/01/2024	03/01/2024	100,000,000.00	\$ 100,000,000.00
BARCLT241	BARCLAY TERM REPURCHASE AGREEMENT	5.290%		03/01/2024	03/01/2024	200,000,000.00	\$ 200,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	03/01/2024	03/01/2024	300,000,000.00	\$ 300,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	5.300%		03/01/2024	03/01/2024	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	5.280%	Government Agency Repurchase Agreement	03/01/2024	03/01/2024	28,000,000.00	\$ 28,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	5.240%	Government Agency Repurchase Agreement	03/01/2024	03/01/2024	700,000,000.00	\$ 700,000,000.00