

Weighted Average Maturity (days) : 18

CNR Government Money Market Fund

Weighted Average Life (days) : 81

May 31, 2025

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130B3ZF3	FEDERAL HOME LOAN BANK	4.465%		06/01/2025	12/11/2026	100,000,000.00	\$ 100,000,000.00
313385GL4	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/04/2025	06/04/2025	450,000,000.00	\$ 449,841,662.60
313385GN0	FED HOME LN DISCOUNT NT	0.000%		06/06/2025	06/06/2025	200,000,000.00	\$ 199,883,250.00
313385GT7	FED HOME LN DISCOUNT NT	0.000%		06/11/2025	06/11/2025	315,000,000.00	\$ 314,630,898.60
313385GZ3	FED HOME LN DISCOUNT NT	0.000%		06/17/2025	06/17/2025	100,000,000.00	\$ 99,812,000.00
313385HA7	FED HOME LN DISCOUNT NT	0.000%		06/18/2025	06/18/2025	150,000,000.00	\$ 149,700,375.00
313385HC3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/20/2025	06/20/2025	100,000,000.00	\$ 99,776,750.00
313385HG4	FED HOME LN DISCOUNT NT	0.000%		06/24/2025	06/24/2025	100,000,000.00	\$ 99,729,750.00
313385HH2	FED HOME LN DISCOUNT NT	0.000%		06/25/2025	06/25/2025	325,000,000.00	\$ 324,090,010.15
313385HK5	FED HOME LN DISCOUNT NT	0.000%		06/27/2025	06/27/2025	25,000,000.00	\$ 24,924,166.67
313385HV1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/07/2025	07/07/2025	75,000,000.00	\$ 74,683,500.51
313385HX7	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/09/2025	07/09/2025	150,000,000.00	\$ 149,333,733.34
313385HZ2	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/11/2025	07/11/2025	100,000,000.00	\$ 99,528,888.89
313385JE7	FED HOME LN DISCOUNT NT	0.000%		07/16/2025	07/16/2025	28,000,000.00	\$ 27,852,510.00
313385JL1	FED HOME LN DISCOUNT NT	0.000%		07/22/2025	07/22/2025	100,000,000.00	\$ 99,400,750.00
313385JM9	FED HOME LN DISCOUNT NT	0.000%		07/23/2025	07/23/2025	350,000,000.00	\$ 347,873,416.66
313385JU1	FED HOME LN DISCOUNT NT	0.000%		07/30/2025	07/30/2025	100,000,000.00	\$ 99,311,830.56
313385KJ4	FED HOME LN DISCOUNT NT	0.000%		08/13/2025	08/13/2025	250,000,000.00	\$ 247,857,652.79
313385KP0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/18/2025	08/18/2025	100,000,000.00	\$ 99,084,583.33
313385KR6	FED HOME LN DISCOUNT NT	0.000%		08/20/2025	08/20/2025	100,000,000.00	\$ 99,060,000.00
313385LV6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/17/2025	09/17/2025	100,000,000.00	\$ 98,731,600.00
313397GR6	FREDDIE MAC DISCOUNT NT	0.000%		06/09/2025	06/09/2025	155,800,000.00	\$ 155,653,374.89
3133ERB83	FEDERAL FARM CREDIT BANK	4.465%		06/01/2025	11/18/2026	215,000,000.00	\$ 214,999,453.29
3133ERG39	FEDERAL FARM CREDIT BANK	4.470%		06/01/2025	12/02/2026	100,000,000.00	\$ 100,000,000.00
3133ERH53	FEDERAL FARM CREDIT BANK	4.465%		06/01/2025	12/09/2026	150,000,000.00	\$ 150,000,000.00
3133ERWZ0	FEDERAL FARM CREDIT BANK	4.455%		06/01/2025	07/09/2026	100,000,000.00	\$ 100,000,000.00
3133ERXV8	FEDERAL FARM CREDIT BANK	4.465%		06/01/2025	09/16/2026	100,000,000.00	\$ 100,000,000.00
3133ERZP9	FEDERAL FARM CREDIT BANK	4.455%		06/01/2025	08/06/2026	150,000,000.00	\$ 150,000,000.00
3135G1AA9	FANNIE MAE	4.470%		06/01/2025	11/20/2026	54,000,000.00	\$ 54,000,000.00
38141W273	GOLDMAN SACHS FINANCIAL SQUARE FUNDS	4.205%	Investment Company	06/01/2025	06/01/2025	551,720,057.00	\$ 551,720,057.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	4.170%	Investment Company	06/01/2025	06/01/2025	265,000,000.00	\$ 265,000,000.00
912797NP8	TREASURY BILL	0.000%		06/05/2025	06/05/2025	100,000,000.00	\$ 99,953,200.00
912797PL5	TREASURY BILL	0.000%		06/03/2025	06/03/2025	450,000,000.00	\$ 449,895,004.17
912797PR2	TREASURY BILL	0.000%		06/10/2025	06/10/2025	100,000,000.00	\$ 99,894,675.00
912797PZ4	TREASURY BILL	0.000%		07/08/2025	07/08/2025	300,000,000.00	\$ 298,695,544.44
912797QA8	TREASURY BILL	0.000%		07/15/2025	07/15/2025	200,000,000.00	\$ 198,968,444.44
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	4.250%		06/01/2025	06/01/2025	100,000,000.00	\$ 100,000,000.00
BARCLT241	BARCLAY TERM REPURCHASE AGREEMENT	4.290%		06/01/2025	06/01/2025	200,000,000.00	\$ 200,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	4.200%	Government Agency Repurchase Agreement	06/01/2025	06/01/2025	300,000,000.00	\$ 300,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	4.270%		06/01/2025	06/01/2025	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	4.250%	Government Agency Repurchase Agreement	06/01/2025	06/01/2025	89,000,000.00	\$ 89,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	4.240%	Government Agency Repurchase Agreement	06/01/2025	06/01/2025	700,000,000.00	\$ 700,000,000.00