

Weighted Average Maturity (days) 53

CNR Government Money Market Fund

Weighted Average Life (days) :

May 31, 2026

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130AMFS6	FEDERAL HOME LOAN BANK	0.750%		06/12/2026	06/12/2026	50,000,000.00	\$ 49,955,177.89
3130B3ZF3	FEDERAL HOME LOAN BANK	3.755%		06/01/2026	12/11/2026	100,000,000.00	\$ 100,000,000.00
313384AW9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	01/21/2027	01/21/2027	100,000,000.00	\$ 97,630,750.00
313385C53	FED HOME LN DISCOUNT NT	0.000%		08/19/2026	08/19/2026	100,000,000.00	\$ 99,212,414.27
313385C79	FED HOME LN DISCOUNT NT	0.000%		08/21/2026	08/21/2026	100,000,000.00	\$ 99,187,975.00
313385D45	FED HOME LN DISCOUNT NT	2.170%		08/26/2026	08/26/2026	100,000,000.00	\$ 99,136,894.46
313385F92	FED HOME LN DISCOUNT NT	0.000%		09/16/2026	09/16/2026	100,000,000.00	\$ 98,928,813.11
313385G34	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/18/2026	09/18/2026	100,000,000.00	\$ 98,906,063.90
313385H25	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/25/2026	09/25/2026	100,000,000.00	\$ 98,828,400.00
313385P83	FED HOME LN DISCOUNT NT	0.000%		11/18/2026	11/18/2026	100,000,000.00	\$ 98,289,611.11
313385U46	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	12/24/2026	12/24/2026	200,000,000.00	\$ 195,834,222.43
313385XX9	FED HOME LN DISCOUNT NT	0.000%		06/10/2026	06/10/2026	300,000,000.00	\$ 299,728,625.00
313385YK6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/22/2026	06/22/2026	175,000,000.00	\$ 174,630,210.41
313385YM2	FED HOME LN DISCOUNT NT	0.000%		06/24/2026	06/24/2026	60,000,000.00	\$ 59,861,846.68
313385YP5	FED HOME LN DISCOUNT NT	0.000%		06/26/2026	06/26/2026	135,000,000.00	\$ 134,658,843.75
313385YZ3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/06/2026	07/06/2026	200,000,000.00	\$ 199,294,361.12
313385ZJ8	FED HOME LN DISCOUNT NT	0.000%		07/15/2026	07/15/2026	100,000,000.00	\$ 99,556,700.00
313385ZL3	FED HOME LN DISCOUNT NT	0.000%		07/17/2026	07/17/2026	280,000,000.00	\$ 278,711,386.68
313385ZR0	FED HOME LN DISCOUNT NT	0.000%		07/22/2026	07/22/2026	82,000,000.00	\$ 81,581,335.34
313385ZT6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/24/2026	07/24/2026	75,000,000.00	\$ 74,601,175.00
313385ZY5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/29/2026	07/29/2026	100,000,000.00	\$ 99,429,022.22
3133ERB83	FEDERAL FARM CREDIT BANK	3.755%		06/01/2026	11/18/2026	215,000,000.00	\$ 214,999,826.28
3133ERG39	FEDERAL FARM CREDIT BANK	3.760%		06/01/2026	12/02/2026	100,000,000.00	\$ 100,000,000.00
3133ERH53	FEDERAL FARM CREDIT BANK	3.755%		06/01/2026	12/09/2026	150,000,000.00	\$ 150,000,000.00
3133ERWZ0	FEDERAL FARM CREDIT BANK	3.745%		06/01/2026	07/09/2026	100,000,000.00	\$ 100,000,000.00
3133ERXV8	FEDERAL FARM CREDIT BANK	3.755%		06/01/2026	09/16/2026	100,000,000.00	\$ 100,000,000.00
3133ERZP9	FEDERAL FARM CREDIT BANK	3.745%		06/01/2026	08/06/2026	150,000,000.00	\$ 150,000,000.00
313589B69	FANNIE DISCOUNT NOTE	0.000%		08/12/2026	08/12/2026	100,000,000.00	\$ 99,283,001.45
313589D26	FANNIE DISCOUNT NOTE	0.000%		08/24/2026	08/24/2026	100,000,000.00	\$ 99,163,501.47
313589YP2	FANNIE DISCOUNT NOTE	0.000%		06/26/2026	06/26/2026	100,000,000.00	\$ 99,747,917.55
3135G1AA9	FANNIE MAE	3.760%		06/01/2026	11/20/2026	54,000,000.00	\$ 54,000,000.00
38141W273	GOLDMAN SACHS FINANCIAL SQUARE FUNDS	3.529%	Investment Company	06/01/2026	06/01/2026	66,669,639.74	\$ 66,669,639.74
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	3.500%	Investment Company	06/01/2026	06/01/2026	33,133,675.00	\$ 33,133,675.00
912797RF6	TREASURY BILL	0.000%		07/09/2026	07/09/2026	200,000,000.00	\$ 199,237,730.55
912797TE7	TREASURY BILL	0.000%		06/25/2026	06/25/2026	100,000,000.00	\$ 99,768,823.33
912797TF4	TREASURY BILL	0.000%		07/02/2026	07/02/2026	180,000,000.00	\$ 179,441,984.49
912797TW7	TREASURY BILL	0.000%		08/13/2026	08/13/2026	100,000,000.00	\$ 99,271,419.44
912797TZ0	TREASURY BILL	0.000%		06/09/2026	06/09/2026	200,000,000.00	\$ 199,841,111.11
912797UD7	TREASURY BILL	0.000%		03/18/2027	03/18/2027	100,000,000.00	\$ 97,062,018.05
912797UP0	TREASURY BILL	0.000%		07/14/2026	07/14/2026	100,000,000.00	\$ 99,570,418.05
912797VC8	TREASURY BILL	0.000%		09/15/2026	09/15/2026	100,000,000.00	\$ 98,938,822.22
912828YG9	US TREASURY N/B	1.625%		09/30/2026	09/30/2026	50,000,000.00	\$ 49,673,839.89
912828ZN3	US TREASURY N/B	0.500%		04/30/2027	04/30/2027	75,000,000.00	\$ 72,835,309.53
91282CCJ8	US TREASURY N/B	0.875%		06/30/2026	06/30/2026	100,000,000.00	\$ 99,780,862.92

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91282CHU8	US TREASURY N/B	4.375%		08/15/2026	08/15/2026	100,000,000.00	\$ 100,129,462.50
91282CKR1	US TREASURY N/B	4.500%		05/15/2027	05/15/2027	100,000,000.00	\$ 100,528,020.20
91282CMV0	US TREASURY N/B	3.875%		03/31/2027	03/31/2027	100,000,000.00	\$ 100,093,373.56
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	3.500%		06/01/2026	06/01/2026	100,000,000.00	\$ 100,000,000.00
BARCLT241	BARCLAY TERM REPURCHASE AGREEMENT	3.540%		06/01/2026	06/01/2026	200,000,000.00	\$ 200,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	3.450%	Government Agency Repurchase Agreement	06/01/2026	06/01/2026	300,000,000.00	\$ 300,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	3.520%		06/01/2026	06/01/2026	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	3.500%	Government Agency Repurchase Agreement	06/01/2026	06/01/2026	162,000,000.00	\$ 162,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	3.560%	Government Agency Repurchase Agreement	06/01/2026	06/01/2026	700,000,000.00	\$ 700,000,000.00
TDSECU241	TD SECURITIES TRI-PARTY REPURCHASE AGREEMENT	3.610%		06/01/2026	06/01/2026	100,000,000.00	\$ 100,000,000.00