

Weighted Average Maturity (days) : 19

City National Rochdale Government Money Market

Weighted Average Life (days) : 37

July 31, 2022

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130AKK47	FEDERAL HOME LOAN BANK	1.590%		08/01/2022	12/15/2022	50,000,000.00	\$ 50,000,000.00
313385A55	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/03/2022	08/03/2022	100,000,000.00	\$ 99,991,944.42
313385A71	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/05/2022	08/05/2022	100,000,000.00	\$ 99,987,222.24
313385B47	FEDERAL HOME LOAN BANK DISCOUNT NOTES	0.000%	Government Agency Debt	08/10/2022	08/10/2022	135,000,000.00	\$ 134,945,392.47
313385B62	FED HOME LN DISCOUNT NT	0.000%		08/12/2022	08/12/2022	300,000,000.00	\$ 299,848,750.00
313385C38	FEDERAL HOME LOAN BANK DISCOUNT NOTES	0.000%	Government Agency Debt	08/17/2022	08/17/2022	200,000,000.00	\$ 199,828,511.20
313385C95	FEDERAL HOME LOAN BANK DISCOUNT NOTES	0.000%		08/23/2022	08/23/2022	100,000,000.00	\$ 99,877,777.78
313385D29	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/24/2022	08/24/2022	300,000,000.00	\$ 299,695,250.01
313385D45	FED HOME LN DISCOUNT NT	0.000%		08/26/2022	08/26/2022	280,000,000.00	\$ 279,583,111.09
313385E36	FED HOME LN DISCOUNT NT	0.000%		09/02/2022	09/02/2022	75,000,000.00	\$ 74,877,999.99
313385E85	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/07/2022	09/07/2022	300,000,000.00	\$ 299,383,333.37
313385F27	FEDERAL HOME LOAN BANK	0.010%		09/09/2022	09/09/2022	100,000,000.00	\$ 99,756,250.00
313385F76	FEDERAL HOME LOAN BANK DISCOUNT NOTES	0.000%	Government Agency Debt	09/14/2022	09/14/2022	200,000,000.00	\$ 199,461,000.00
3133EMSV5	FEDERAL FARM CREDIT BANK	2.360%		08/01/2022	03/09/2023	50,000,000.00	\$ 50,000,000.00
3133ENSC5	FEDERAL FARM CREDIT BANK	2.320%		08/01/2022	08/17/2023	50,000,000.00	\$ 50,000,000.00
3134GWPM2	FREDDIE MAC	2.350%	Government Agency Debt	08/01/2022	08/12/2022	50,000,000.00	\$ 50,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	1.930%	Investment Company	08/01/2022	08/01/2022	224,086,223.23	\$ 224,086,223.23
912796X46	TREASURY BILL	0.000%		08/02/2022	08/02/2022	100,000,000.00	\$ 99,997,125.00
912796XM6	TREASURY BILL	0.000%		08/16/2022	08/16/2022	300,000,000.00	\$ 299,755,416.97
912796XN4	TREASURY BILL	0.000%		08/23/2022	08/23/2022	150,000,000.00	\$ 149,808,875.00
912796XP9	TREASURY BILL	0.000%		08/30/2022	08/30/2022	100,000,000.00	\$ 99,834,528.00
912796XU8	CASH MGMT BILL	0.000%		09/06/2022	09/06/2022	325,000,000.00	\$ 324,411,700.21
912796XV6	CASH MGMT BILL	0.000%		09/13/2022	09/13/2022	50,000,000.00	\$ 49,907,729.17
912796XW4	TREASURY BILL	0.000%		09/20/2022	09/20/2022	50,000,000.00	\$ 49,887,152.78
91282CBK6	US TREASURY FRN	2.585%		08/01/2022	01/31/2023	150,000,000.00	\$ 150,017,783.35
91282CBY6	US TREASURY FRN	2.570%		08/01/2022	04/30/2023	50,000,000.00	\$ 50,001,510.53
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	2.300%		08/01/2022	08/01/2022	100,000,000.00	\$ 100,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	2.200%	Government Agency Repurchase Agreement	08/01/2022	08/01/2022	107,000,000.00	\$ 107,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	2.280%		08/01/2022	08/01/2022	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	2.250%	Government Agency Repurchase Agreement	08/01/2022	08/01/2022	117,000,000.00	\$ 117,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	2.220%	Government Agency Repurchase Agreement	08/01/2022	08/01/2022	150,000,000.00	\$ 150,000,000.00