

Weighted Average Maturity (days) : 14

City National Rochdale Government Money Market

Weighted Average Life (days) : 48

September 30, 2022

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130AKK47	FEDERAL HOME LOAN BANK	3.020%		10/01/2022	12/15/2022	50,000,000.00	\$ 50,000,000.00
313385J49	FEDERAL HOME LOAN BANK DISCOUNT NOTES	0.000%	Government Agency Debt	10/05/2022	10/05/2022	175,000,000.00	\$ 174,952,294.44
313385J64	FEDERAL HOME LOAN DISCOUNT NOTE	0.000%		10/05/2022	10/05/2022	400,000,000.00	\$ 399,888,146.26
313385K39	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/12/2022	10/12/2022	300,000,000.00	\$ 299,757,083.33
313385K54	FED HOME LN DISCOUNT NT	0.000%		10/14/2022	10/14/2022	150,000,000.00	\$ 149,856,819.44
313385L20	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/19/2022	10/19/2022	500,000,000.00	\$ 499,326,750.04
313385L46	FED HOME LN DISCOUNT NT	0.000%		10/21/2022	10/21/2022	75,000,000.00	\$ 74,890,208.34
313385L95	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/26/2022	10/26/2022	300,000,000.00	\$ 299,406,250.00
313385M86	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/02/2022	11/02/2022	75,000,000.00	\$ 74,815,688.01
313385N28	FED HOME LN DISCOUNT NT	0.000%		11/04/2022	11/04/2022	250,000,000.00	\$ 249,345,972.25
313385P42	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/14/2022	11/14/2022	50,000,000.00	\$ 49,807,500.00
313385Q58	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/23/2022	11/23/2022	100,000,000.00	\$ 99,528,888.90
3133EMSV5	FEDERAL FARM CREDIT BANK	3.110%		10/01/2022	03/09/2023	50,000,000.00	\$ 50,000,000.00
3133ENE89	FEDERAL FARM CREDIT BANK	3.060%		10/01/2022	08/08/2024	25,000,000.00	\$ 25,000,000.00
3133ENJ43	FEDERAL FARM CREDIT BANK	3.050%		11/26/2022	08/26/2024	120,000,000.00	\$ 120,000,000.00
3133ENSC5	FEDERAL FARM CREDIT BANK	3.000%		10/01/2022	08/17/2023	50,000,000.00	\$ 50,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	2.760%	Investment Company	10/01/2022	10/01/2022	190,289,845.23	\$ 190,289,845.23
912796YC7	TREASURY BILL	0.000%		10/04/2022	10/04/2022	300,000,000.00	\$ 299,939,004.20
912796YD5	TREASURY BILL	0.000%		10/11/2022	10/11/2022	500,000,000.00	\$ 499,670,861.11
912796YG8	CASH MGMT BILL	0.000%		11/01/2022	11/01/2022	100,000,000.00	\$ 99,766,596.02
912796YP8	CASH MGMT BILL	0.000%		11/08/2022	11/08/2022	150,000,000.00	\$ 149,575,468.74
91282CBK6	US TREASURY FRN	3.346%		10/01/2022	01/31/2023	150,000,000.00	\$ 150,011,855.58
91282CBY6	US TREASURY FRN	3.331%		10/01/2022	04/30/2023	50,000,000.00	\$ 50,001,171.77
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	3.050%		10/01/2022	10/01/2022	100,000,000.00	\$ 100,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	2.950%	Government Agency Repurchase Agreement	10/01/2022	10/01/2022	12,000,000.00	\$ 12,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	3.020%		10/01/2022	10/01/2022	200,000,000.00	\$ 200,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	2.960%	Government Agency Repurchase Agreement	10/01/2022	10/01/2022	150,000,000.00	\$ 150,000,000.00