

Weighted Average Maturity (days) : 20

City National Rochdale Government Money Market

Weighted Average Life (days) : 67

February 28, 2023

| CUSIP/Other ID | Name of Issuer | Coupon | Category of Investment | Effective Maturity | Final Maturity | Principal Amount | Amortized Cost |
|----------------|--|--------|--|--------------------|----------------|------------------|-------------------|
| 3130AUPJ7 | FEDERAL HOME LOAN BANK | 4.605% | | 05/01/2023 | 08/01/2023 | 50,000,000.00 | \$ 50,000,000.00 |
| 3130AUPM0 | FEDERAL HOME LOAN BANK | 4.640% | | 05/02/2023 | 02/02/2024 | 50,000,000.00 | \$ 50,000,000.00 |
| 3130AUR30 | FEDERAL HOME LOAN BANK | 4.620% | | 03/01/2023 | 10/03/2023 | 50,000,000.00 | \$ 50,000,000.00 |
| 313384CP2 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 03/03/2023 | 03/03/2023 | 15,000,000.00 | \$ 14,996,274.16 |
| 313384DB2 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 03/15/2023 | 03/15/2023 | 400,000,000.00 | \$ 399,300,000.00 |
| 313384DJ5 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 03/22/2023 | 03/22/2023 | 250,000,000.00 | \$ 249,345,208.33 |
| 313384DL0 | FED HOME LN DISCOUNT NT | 0.000% | | 03/24/2023 | 03/24/2023 | 318,000,000.00 | \$ 317,080,874.15 |
| 313384DT3 | FED HOME LN DISCOUNT NT | 0.000% | | 03/31/2023 | 03/31/2023 | 50,000,000.00 | \$ 49,810,833.33 |
| 313384EN5 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 04/19/2023 | 04/19/2023 | 286,000,000.00 | \$ 284,195,302.77 |
| 313384FZ7 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 05/24/2023 | 05/24/2023 | 325,000,000.00 | \$ 321,380,153.86 |
| 313384GB9 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 05/26/2023 | 05/26/2023 | 100,000,000.00 | \$ 98,857,393.52 |
| 3133EMSV5 | FEDERAL FARM CREDIT BANK | 4.600% | | 03/01/2023 | 03/09/2023 | 50,000,000.00 | \$ 50,000,000.00 |
| 3133EN5K2 | FEDERAL FARM CREDIT BANK | 4.740% | | 04/06/2023 | 01/06/2025 | 50,000,000.00 | \$ 50,000,000.00 |
| 3133ENE89 | FEDERAL FARM CREDIT BANK | 4.650% | | 03/01/2023 | 08/08/2024 | 25,000,000.00 | \$ 25,000,000.00 |
| 3133ENJ43 | FEDERAL FARM CREDIT BANK | 4.640% | | 03/01/2023 | 08/26/2024 | 120,000,000.00 | \$ 120,000,000.00 |
| 3133ENSC5 | FEDERAL FARM CREDIT BANK | 4.590% | | 03/01/2023 | 08/17/2023 | 50,000,000.00 | \$ 50,000,000.00 |
| 3133ENY79 | FEDERAL FARM CREDIT BANK | 4.710% | | 03/01/2023 | 11/14/2024 | 100,000,000.00 | \$ 100,000,000.00 |
| 61747C871 | MORGAN STANLEY LIQUIDITY GOVERNMENT | 4.360% | Investment Company | 03/01/2023 | 03/01/2023 | 616,018,963.35 | \$ 616,018,963.35 |
| 912796YK9 | TREASURY BILL | 0.000% | | 03/09/2023 | 03/09/2023 | 150,000,000.00 | \$ 149,850,666.66 |
| 912796Z69 | TREASURY BILL | 0.000% | | 03/14/2023 | 03/14/2023 | 100,000,000.00 | \$ 99,838,402.78 |
| 912796Z93 | TREASURY BILL | 0.000% | | 04/04/2023 | 04/04/2023 | 200,000,000.00 | \$ 199,139,138.89 |
| 91282CBY6 | US TREASURY FRN | 4.842% | | 03/01/2023 | 04/30/2023 | 50,000,000.00 | \$ 50,000,333.21 |
| BARCLM241 | BARCLAY MBS REPURCHASE AGREEMENT | 4.550% | | 03/01/2023 | 03/01/2023 | 100,000,000.00 | \$ 100,000,000.00 |
| BARCLY241 | BARCLAY TRI-PARTY REPURCHASE AGREEMENT | 4.450% | Government Agency Repurchase Agreement | 03/01/2023 | 03/01/2023 | 149,400,000.00 | \$ 149,400,000.00 |
| DAIWAM241 | DAWIWA MBS REPURCHASE AGREEMENT | 4.530% | | 03/01/2023 | 03/01/2023 | 200,000,000.00 | \$ 200,000,000.00 |
| GOLDMN241 | GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT | 4.500% | Government Agency Repurchase Agreement | 03/01/2023 | 03/01/2023 | 700,000,000.00 | \$ 700,000,000.00 |