

**Weighted Average Maturity (days) : 21**

**City National Rochdale Government Money Market**

**Weighted Average Life (days) : 48**

**May 31, 2023**

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130AUPJ7	FEDERAL HOME LOAN BANK	5.115%		06/01/2023	08/01/2023	50,000,000.00	\$ 50,000,000.00
3130AUPM0	FEDERAL HOME LOAN BANK	5.150%		06/01/2023	02/02/2024	50,000,000.00	\$ 50,000,000.00
3130AUR30	FEDERAL HOME LOAN BANK	5.130%		06/01/2023	10/03/2023	50,000,000.00	\$ 50,000,000.00
313384GJ2	FED HOME LN DISCOUNT NT	4.880%		06/02/2023	06/02/2023	300,000,000.00	\$ 299,960,499.99
313384GP8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/07/2023	06/07/2023	800,000,000.00	\$ 799,358,916.46
313384GR4	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/09/2023	06/09/2023	160,000,000.00	\$ 159,825,288.90
313384GU7	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/12/2023	06/12/2023	150,000,000.00	\$ 149,780,000.00
313384HC6	FED HOME LN DISCOUNT NT	0.000%		06/20/2023	06/20/2023	350,000,000.00	\$ 349,115,972.25
313384HF9	FED HOME LN DISCOUNT NT	0.000%		06/23/2023	06/23/2023	46,375,000.00	\$ 46,240,667.08
313384HN2	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/30/2023	06/30/2023	30,030,000.00	\$ 29,915,335.45
313384HT9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/05/2023	07/05/2023	150,000,000.00	\$ 149,301,583.35
313384HV4	FED HOME LN DISCOUNT NT	0.000%		07/07/2023	07/07/2023	316,000,000.00	\$ 314,443,068.00
313384HZ5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/11/2023	07/11/2023	325,000,000.00	\$ 323,183,611.10
313384JG5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/18/2023	07/18/2023	300,000,000.00	\$ 298,057,333.33
313384JH3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/19/2023	07/19/2023	300,000,000.00	\$ 297,960,000.03
313384JK6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/21/2023	07/21/2023	200,000,000.00	\$ 198,561,111.12
313384JS9	FED HOME LN DISCOUNT NT	0.000%		07/28/2023	07/28/2023	75,000,000.00	\$ 74,411,356.30
313384KE8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/09/2023	08/09/2023	100,000,000.00	\$ 99,041,666.68
313396HT3	FREDDIE MAC DISCOUNT NT	0.000%	Government Agency Debt	07/05/2023	07/05/2023	200,000,000.00	\$ 199,066,888.90
313396HU0	FREDDIE MAC DISCOUNT NT	0.000%	Government Agency Debt	07/06/2023	07/06/2023	300,000,000.00	\$ 298,559,166.67
313396HY2	FREDDIE MAC DISCOUNT NT	0.000%		07/10/2023	07/10/2023	200,000,000.00	\$ 198,929,666.66
313396JA2	FREDDIE MAC DISCOUNT NT	0.000%		07/12/2023	07/12/2023	300,000,000.00	\$ 298,312,166.67
313396JC8	FREDDIE MAC DISCOUNT NT	0.000%		07/14/2023	07/14/2023	300,000,000.00	\$ 298,229,833.33
3133EN5K2	FEDERAL FARM CREDIT BANK	5.250%		06/01/2023	01/06/2025	50,000,000.00	\$ 50,000,000.00
3133ENE89	FEDERAL FARM CREDIT BANK	5.160%		06/01/2023	08/08/2024	25,000,000.00	\$ 25,000,000.00
3133ENJ43	FEDERAL FARM CREDIT BANK	5.150%		06/01/2023	08/26/2024	120,000,000.00	\$ 120,000,000.00
3133ENSC5	FEDERAL FARM CREDIT BANK	5.100%		06/01/2023	08/17/2023	50,000,000.00	\$ 50,000,000.00
3133ENY79	FEDERAL FARM CREDIT BANK	5.220%		06/01/2023	11/14/2024	100,000,000.00	\$ 100,000,000.00
3133EPFZ3	FEDERAL FARM CREDIT BANK	5.135%		07/18/2023	04/18/2024	100,000,000.00	\$ 100,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	4.950%	Investment Company	06/01/2023	06/01/2023	567,669,601.42	\$ 567,669,601.42
912797FN2	TREASURY BILL	0.000%		06/13/2023	06/13/2023	300,000,000.00	\$ 299,523,500.14
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	5.050%		06/01/2023	06/01/2023	100,000,000.00	\$ 100,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	4.950%	Government Agency Repurchase Agreement	06/01/2023	06/01/2023	150,000,000.00	\$ 150,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	5.030%		06/01/2023	06/01/2023	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	5.000%	Government Agency Repurchase Agreement	06/01/2023	06/01/2023	25,000,000.00	\$ 25,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	4.980%	Government Agency Repurchase Agreement	06/01/2023	06/01/2023	700,000,000.00	\$ 700,000,000.00