

Weighted Average Maturity (days) : 19

City National Rochdale Government Money Market

Weighted Average Life (days) : 43

June 30, 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%		07/01/2023	08/01/2023	50,000,000.00	\$ 50,000,000.00
3130AUPM0	FEDERAL HOME LOAN BANK	5.150%		07/01/2023	02/02/2024	50,000,000.00	\$ 50,000,000.00
3130AUR30	FEDERAL HOME LOAN BANK	5.130%		07/01/2023	10/03/2023	50,000,000.00	\$ 50,000,000.00
3130AWCV0	FEDERAL HOME LOAN BANK	5.150%		09/05/2023	12/05/2023	100,000,000.00	\$ 100,000,000.00
313384HT9	FED HOME LN DISCOUNT NT	4.900%	Government Agency Debt	07/05/2023	07/05/2023	150,000,000.00	\$ 149,917,833.33
313384HV4	FED HOME LN DISCOUNT NT	0.000%		07/07/2023	07/07/2023	316,000,000.00	\$ 315,740,511.31
313384HZ5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/11/2023	07/11/2023	325,000,000.00	\$ 324,545,902.78
313384JG5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/18/2023	07/18/2023	300,000,000.00	\$ 299,297,333.33
313384JH3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/19/2023	07/19/2023	300,000,000.00	\$ 299,235,000.00
313384JK6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/21/2023	07/21/2023	200,000,000.00	\$ 199,424,444.48
313384JS9	FED HOME LN DISCOUNT NT	0.000%		07/28/2023	07/28/2023	75,000,000.00	\$ 74,721,168.78
313384JX8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/02/2023	08/02/2023	165,000,000.00	\$ 164,245,839.99
313384JZ3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/04/2023	08/04/2023	165,000,000.00	\$ 164,206,029.16
313384KE8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/09/2023	08/09/2023	350,000,000.00	\$ 348,083,583.33
313384LJ6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/06/2023	09/06/2023	600,000,000.00	\$ 594,195,566.64
313384LL1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/08/2023	09/08/2023	375,000,000.00	\$ 371,284,063.19
313396HT3	FREDDIE MAC DISCOUNT NT	0.000%	Government Agency Debt	07/05/2023	07/05/2023	200,000,000.00	\$ 199,890,222.22
313396HU0	FREDDIE MAC DISCOUNT NT	0.000%	Government Agency Debt	07/06/2023	07/06/2023	300,000,000.00	\$ 299,794,166.67
313396HY2	FREDDIE MAC DISCOUNT NT	0.000%		07/10/2023	07/10/2023	200,000,000.00	\$ 199,753,000.00
313396JA2	FREDDIE MAC DISCOUNT NT	0.000%		07/12/2023	07/12/2023	300,000,000.00	\$ 299,547,166.67
313396JC8	FREDDIE MAC DISCOUNT NT	0.000%		07/14/2023	07/14/2023	300,000,000.00	\$ 299,464,833.33
3133EN5K2	FEDERAL FARM CREDIT BANK	5.240%		07/01/2023	01/06/2025	50,000,000.00	\$ 50,000,000.00
3133ENE89	FEDERAL FARM CREDIT BANK	5.160%		07/01/2023	08/08/2024	25,000,000.00	\$ 25,000,000.00
3133ENJ43	FEDERAL FARM CREDIT BANK	5.150%		07/01/2023	08/26/2024	120,000,000.00	\$ 120,000,000.00
3133ENSC5	FEDERAL FARM CREDIT BANK	5.100%		07/01/2023	08/17/2023	50,000,000.00	\$ 50,000,000.00
3133ENY79	FEDERAL FARM CREDIT BANK	5.210%		07/01/2023	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	4.980%	Investment Company	07/01/2023	07/01/2023	1,323,852,625.73	\$ 1,323,852,625.73
912797FY8	TREASURY BILL	0.000%		07/18/2023	07/18/2023	100,000,000.00	\$ 99,763,747.22
912797GA9	TREASURY BILL	0.000%		08/01/2023	08/01/2023	100,000,000.00	\$ 99,568,755.55
912797GG6	TREASURY BILL	0.000%		08/15/2023	08/15/2023	100,000,000.00	\$ 99,366,875.00
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	5.050%		07/01/2023	07/01/2023	100,000,000.00	\$ 100,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	4.950%	Government Agency Repurchase Agreement	07/01/2023	07/01/2023	99,500,000.00	\$ 99,500,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	5.030%		07/01/2023	07/01/2023	200,000,000.00	\$ 200,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	5.010%	Government Agency Repurchase Agreement	07/01/2023	07/01/2023	700,000,000.00	\$ 700,000,000.00