

Weighted Average Maturity (days) : 20

City National Rochdale Government Money Market

Weighted Average Life (days) : 55

August 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	2.350%		09/01/2022	12/15/2022	50,000,000.00	\$ 50,000,000.00
313385E36	FED HOME LN DISCOUNT NT	0.000%		09/02/2022	09/02/2022	200,000,000.00	\$ 199,988,756.96
313385E85	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/07/2022	09/07/2022	300,000,000.00	\$ 299,899,999.99
313385F27	FED HOME LN DISCOUNT NT	2.200%		09/09/2022	09/09/2022	250,000,000.00	\$ 249,878,333.38
313385F76	FEDERAL HOME LOAN BANK DISCOUNT NOTES	0.000%	Government Agency Debt	09/14/2022	09/14/2022	300,000,000.00	\$ 299,763,111.17
313385G59	FED HOME LN DISCOUNT NT	2.200%		09/20/2022	09/20/2022	125,000,000.00	\$ 124,854,201.39
313385G67	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/21/2022	09/21/2022	300,000,000.00	\$ 299,641,666.68
313385H58	FED HOME LN DISCOUNT NT	2.385%	Government Agency Debt	09/28/2022	09/28/2022	50,000,000.00	\$ 49,910,562.50
313385J49	FEDERAL HOME LOAN BANK DISCOUNT NOTES	0.000%	Government Agency Debt	10/05/2022	10/05/2022	75,000,000.00	\$ 74,832,975.00
313385J64	FEDERAL HOME LOAN DISCOUNT NOTE	0.000%		10/05/2022	10/05/2022	300,000,000.00	\$ 299,306,567.97
313385K54	FED HOME LN DISCOUNT NT	0.000%		10/14/2022	10/14/2022	50,000,000.00	\$ 49,854,875.00
313385L20	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/19/2022	10/19/2022	300,000,000.00	\$ 298,994,000.10
313385L46	FED HOME LN DISCOUNT NT	0.000%		10/21/2022	10/21/2022	75,000,000.00	\$ 74,725,520.85
313385L95	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/26/2022	10/26/2022	100,000,000.00	\$ 99,579,861.12
3133EMSV5	FEDERAL FARM CREDIT BANK	2.360%		09/01/2022	03/09/2023	50,000,000.00	\$ 50,000,000.00
3133ENE89	FEDERAL FARM CREDIT BANK	2.390%		09/01/2022	08/08/2024	25,000,000.00	\$ 25,000,000.00
3133ENJ43	FEDERAL FARM CREDIT BANK	2.380%		11/26/2022	08/26/2024	120,000,000.00	\$ 120,000,000.00
3133ENSC5	FEDERAL FARM CREDIT BANK	2.330%		09/01/2022	08/17/2023	50,000,000.00	\$ 50,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	2.070%	Investment Company	09/01/2022	09/01/2022	153,804,960.23	\$ 153,804,960.23
912796XU8	CASH MGMT BILL	0.000%		09/06/2022	09/06/2022	325,000,000.00	\$ 324,918,291.70
912796XV6	CASH MGMT BILL	0.000%		09/13/2022	09/13/2022	50,000,000.00	\$ 49,974,250.00
912796XW4	TREASURY BILL	0.000%		09/20/2022	09/20/2022	50,000,000.00	\$ 49,957,118.06
912796XX2	CASH MGMT BILL	0.000%		09/27/2022	09/27/2022	200,000,000.00	\$ 199,678,611.02
912796YD5	CASH MGMT BILL	0.000%		10/11/2022	10/11/2022	300,000,000.00	\$ 299,206,555.56
91282CBK6	US TREASURY FRN	2.950%		09/01/2022	01/31/2023	150,000,000.00	\$ 150,014,770.86
91282CBY6	US TREASURY FRN	2.935%		09/01/2022	04/30/2023	50,000,000.00	\$ 50,001,338.38
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	2.300%		09/01/2022	09/01/2022	100,000,000.00	\$ 100,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	2.200%	Government Agency Repurchase Agreement	09/01/2022	09/01/2022	134,000,000.00	\$ 134,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	2.280%		09/01/2022	09/01/2022	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	2.250%	Government Agency Repurchase Agreement	09/01/2022	09/01/2022	97,000,000.00	\$ 97,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	2.220%	Government Agency Repurchase Agreement	09/01/2022	09/01/2022	50,000,000.00	\$ 50,000,000.00