

Weighted Average Maturity (days) : 19

City National Rochdale Government Money Market

Weighted Average Life (days) : 49

October 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	3.110%		11/01/2022	12/15/2022	50,000,000.00	\$ 50,000,000.00
313384AL3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	01/11/2023	01/11/2023	100,000,000.00	\$ 99,269,291.66
313385M86	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/02/2022	11/02/2022	75,000,000.00	\$ 74,994,240.24
313385N28	FED HOME LN DISCOUNT NT	0.000%		11/04/2022	11/04/2022	250,000,000.00	\$ 249,942,291.65
313385N77	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/09/2022	11/09/2022	300,000,000.00	\$ 299,801,533.34
313385P42	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/14/2022	11/14/2022	150,000,000.00	\$ 149,831,902.80
313385P67	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/16/2022	11/16/2022	342,000,000.00	\$ 341,546,850.00
313385Q58	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/23/2022	11/23/2022	121,145,000.00	\$ 120,906,091.32
313385Q74	FED HOME LN DISCOUNT NT	0.000%		11/25/2022	11/25/2022	75,000,000.00	\$ 74,825,000.01
313385R40	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/30/2022	11/30/2022	400,000,000.00	\$ 398,946,655.59
313385R65	FED HOME LN DISCOUNT NT	0.000%		12/02/2022	12/02/2022	300,000,000.00	\$ 299,150,600.02
313385S31	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	12/07/2022	12/07/2022	400,000,000.00	\$ 398,668,400.00
313385T97	FED HOME LN DISCOUNT NT	3.780%	Government Agency Debt	12/21/2022	12/21/2022	400,000,000.00	\$ 397,916,666.71
313385U38	FED HOME LN DISCOUNT NT	0.000%		12/23/2022	12/23/2022	100,000,000.00	\$ 99,451,400.00
3133EMSV5	FEDERAL FARM CREDIT BANK	3.110%		11/01/2022	03/09/2023	50,000,000.00	\$ 50,000,000.00
3133ENE89	FEDERAL FARM CREDIT BANK	3.150%		11/01/2022	08/08/2024	25,000,000.00	\$ 25,000,000.00
3133ENJ43	FEDERAL FARM CREDIT BANK	3.140%		11/26/2022	08/26/2024	120,000,000.00	\$ 120,000,000.00
3133ENSC5	FEDERAL FARM CREDIT BANK	3.090%		11/01/2022	08/17/2023	50,000,000.00	\$ 50,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	2.840%	Investment Company	11/01/2022	11/01/2022	210,189,625.36	\$ 210,189,625.36
912796YG8	CASH MGMT BILL	0.000%		11/01/2022	11/01/2022	100,000,000.00	\$ 100,000,000.00
912796YP8	TREASURY BILL	0.000%		11/08/2022	11/08/2022	150,000,000.00	\$ 149,921,796.88
912796YQ6	TREASURY BILL	0.000%		11/15/2022	11/15/2022	200,000,000.00	\$ 199,761,125.00
91282CBK6	US TREASURY FRN	4.090%		11/01/2022	01/31/2023	150,000,000.00	\$ 150,008,843.09
91282CBy6	US TREASURY FRN	4.075%		11/01/2022	04/30/2023	50,000,000.00	\$ 50,000,999.62
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	3.050%		11/01/2022	11/01/2022	100,000,000.00	\$ 100,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	2.950%	Government Agency Repurchase Agreement	11/01/2022	11/01/2022	127,300,000.00	\$ 127,300,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	3.030%		11/01/2022	11/01/2022	200,000,000.00	\$ 200,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	2.950%	Government Agency Repurchase Agreement	11/01/2022	11/01/2022	150,000,000.00	\$ 150,000,000.00