

Weighted Average Maturity (days) : 18

City National Rochdale Government Money Market

Weighted Average Life (days) : 66

January 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	4.355%		05/01/2023	08/01/2023	50,000,000.00	\$ 50,000,000.00
3130AUPM0	FEDERAL HOME LOAN BANK	4.390%		05/02/2023	02/02/2024	50,000,000.00	\$ 50,000,000.00
3130AUR30	FEDERAL HOME LOAN BANK	0.000%		02/03/2023	10/03/2023	50,000,000.00	\$ 50,000,000.00
313384BH1	FED HOME LN DISCOUNT NT	4.110%	Government Agency Debt	02/01/2023	02/01/2023	300,000,000.00	\$ 300,000,000.00
313384BK4	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	02/03/2023	02/03/2023	50,000,000.00	\$ 49,988,527.78
313384BQ1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	02/08/2023	02/08/2023	500,000,000.00	\$ 499,594,291.67
313384BS7	FED HOME LN DISCOUNT NT	0.000%		02/10/2023	02/10/2023	225,000,000.00	\$ 224,765,437.50
313384DB2	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	03/15/2023	03/15/2023	400,000,000.00	\$ 397,900,000.00
313384DL0	FED HOME LN DISCOUNT NT	0.000%		03/24/2023	03/24/2023	318,000,000.00	\$ 315,961,938.31
313384EN5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/19/2023	04/19/2023	100,000,000.00	\$ 99,016,111.11
3133EMSV5	FEDERAL FARM CREDIT BANK	4.360%		02/01/2023	03/09/2023	50,000,000.00	\$ 50,000,000.00
3133EN5K2	FEDERAL FARM CREDIT BANK	4.500%		04/06/2023	01/06/2025	50,000,000.00	\$ 50,000,000.00
3133ENE89	FEDERAL FARM CREDIT BANK	4.400%		02/01/2023	08/08/2024	25,000,000.00	\$ 25,000,000.00
3133ENJ43	FEDERAL FARM CREDIT BANK	4.390%		02/01/2023	08/26/2024	120,000,000.00	\$ 120,000,000.00
3133ENSC5	FEDERAL FARM CREDIT BANK	4.340%		02/01/2023	08/17/2023	50,000,000.00	\$ 50,000,000.00
3133ENY79	FEDERAL FARM CREDIT BANK	4.470%		02/01/2023	11/14/2024	100,000,000.00	\$ 100,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	4.090%	Investment Company	02/01/2023	02/01/2023	529,235,578.18	\$ 529,235,578.18
912796Y60	TREASURY BILL	0.000%		02/21/2023	02/21/2023	500,000,000.00	\$ 498,757,028.14
912796YK9	TREASURY BILL	0.000%		03/09/2023	03/09/2023	150,000,000.00	\$ 149,328,000.00
912796Z69	TREASURY BILL	0.000%		03/14/2023	03/14/2023	100,000,000.00	\$ 99,490,347.23
91282CBY6	US TREASURY FRN	4.663%		02/01/2023	04/30/2023	50,000,000.00	\$ 50,000,488.70
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	4.300%		02/01/2023	02/01/2023	100,000,000.00	\$ 100,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	4.200%	Government Agency Repurchase Agreement	02/01/2023	02/01/2023	150,000,000.00	\$ 150,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	4.280%		02/01/2023	02/01/2023	200,000,000.00	\$ 200,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	4.230%	Government Agency Repurchase Agreement	02/01/2023	02/01/2023	500,000,000.00	\$ 500,000,000.00