

Weighted Average Maturity (days) : 22

City National Rochdale Government Money Market

Weighted Average Life (days) : 57

March 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	4.875%		05/01/2023	08/01/2023	50,000,000.00	\$ 50,000,000.00
3130AUPM0	FEDERAL HOME LOAN BANK	4.910%		05/02/2023	02/02/2024	50,000,000.00	\$ 50,000,000.00
3130AUR30	FEDERAL HOME LOAN BANK	4.900%		04/01/2023	10/03/2023	50,000,000.00	\$ 50,000,000.00
313384EF2	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/12/2023	04/12/2023	200,000,000.00	\$ 199,709,111.12
313384EN5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/19/2023	04/19/2023	286,000,000.00	\$ 285,337,050.00
313384EV7	FED HOME LN DISCOUNT NT	4.550%	Government Agency Debt	04/26/2023	04/26/2023	200,000,000.00	\$ 199,351,736.11
313384EX3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/28/2023	04/28/2023	100,000,000.00	\$ 99,653,500.00
313384FK0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/10/2023	05/10/2023	100,000,000.00	\$ 99,476,750.00
313384FM6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/12/2023	05/12/2023	150,000,000.00	\$ 149,183,416.65
313384FR5	FED HOME LN DISCOUNT NT	0.000%		05/16/2023	05/16/2023	410,600,000.00	\$ 408,197,990.00
313384FS3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/17/2023	05/17/2023	300,000,000.00	\$ 298,208,299.98
313384FU8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/19/2023	05/19/2023	300,000,000.00	\$ 298,122,400.04
313384FZ7	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/24/2023	05/24/2023	325,000,000.00	\$ 322,716,049.41
313384GB9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/26/2023	05/26/2023	100,000,000.00	\$ 99,269,263.29
313384GP8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/07/2023	06/07/2023	250,000,000.00	\$ 247,734,097.22
313384GR4	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/09/2023	06/09/2023	85,000,000.00	\$ 84,195,191.67
3133EN5K2	FEDERAL FARM CREDIT BANK	5.000%		04/06/2023	01/06/2025	50,000,000.00	\$ 50,000,000.00
3133ENE89	FEDERAL FARM CREDIT BANK	4.920%		04/01/2023	08/08/2024	25,000,000.00	\$ 25,000,000.00
3133ENJ43	FEDERAL FARM CREDIT BANK	4.910%		04/01/2023	08/26/2024	120,000,000.00	\$ 120,000,000.00
3133ENSC5	FEDERAL FARM CREDIT BANK	4.860%		04/01/2023	08/17/2023	50,000,000.00	\$ 50,000,000.00
3133ENY79	FEDERAL FARM CREDIT BANK	4.970%		04/01/2023	11/14/2024	100,000,000.00	\$ 100,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	4.700%	Investment Company	04/01/2023	04/01/2023	1,104,402,167.05	\$ 1,104,402,167.05
912796Z93	TREASURY BILL	0.000%		04/04/2023	04/04/2023	200,000,000.00	\$ 199,924,041.66
91282CBY6	US TREASURY FRN	4.765%		04/01/2023	04/30/2023	50,000,000.00	\$ 50,000,161.05
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	4.800%		04/01/2023	04/01/2023	100,000,000.00	\$ 100,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	4.700%	Government Agency Repurchase Agreement	04/01/2023	04/01/2023	100,000,000.00	\$ 100,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	4.780%		04/01/2023	04/01/2023	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	4.750%	Government Agency Repurchase Agreement	04/01/2023	04/01/2023	42,000,000.00	\$ 42,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	4.730%	Government Agency Repurchase Agreement	04/01/2023	04/01/2023	700,000,000.00	\$ 700,000,000.00