

**Weighted Average Maturity (days) : 24**

**City National Rochdale Government Money Market**

**Weighted Average Life (days) : 48**

**July 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	5.365%		08/01/2023	08/01/2023	50,000,000.00	\$ 50,000,000.00
3130AUPM0	FEDERAL HOME LOAN BANK	5.390%		08/01/2023	02/02/2024	50,000,000.00	\$ 50,000,000.00
3130AUR30	FEDERAL HOME LOAN BANK	5.370%		08/01/2023	10/03/2023	50,000,000.00	\$ 50,000,000.00
3130AWCV0	FEDERAL HOME LOAN BANK	5.390%		09/05/2023	12/05/2023	100,000,000.00	\$ 100,000,000.00
313384JX8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/02/2023	08/02/2023	165,000,000.00	\$ 164,976,432.50
313384JZ3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/04/2023	08/04/2023	165,000,000.00	\$ 164,929,943.75
313384KE8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/09/2023	08/09/2023	350,000,000.00	\$ 349,606,888.88
313384KG3	FED HOME LN DISCOUNT NT	0.000%		08/11/2023	08/11/2023	20,000,000.00	\$ 19,971,416.67
313384KP3	FED HOME LN DISCOUNT NT	0.000%		08/18/2023	08/18/2023	202,000,000.00	\$ 201,506,839.47
313384LJ6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/06/2023	09/06/2023	600,000,000.00	\$ 596,881,200.00
313384LL1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/08/2023	09/08/2023	395,000,000.00	\$ 392,843,743.21
313384MA4	FED HOME LN DISCOUNT NT	0.000%		09/22/2023	09/22/2023	300,000,000.00	\$ 297,746,666.68
3133EN5K2	FEDERAL FARM CREDIT BANK	5.500%		08/01/2023	01/06/2025	50,000,000.00	\$ 50,000,000.00
3133ENE89	FEDERAL FARM CREDIT BANK	5.400%		08/01/2023	08/08/2024	25,000,000.00	\$ 25,000,000.00
3133ENJ43	FEDERAL FARM CREDIT BANK	5.390%		08/01/2023	08/26/2024	120,000,000.00	\$ 120,000,000.00
3133ENSC5	FEDERAL FARM CREDIT BANK	5.340%		08/01/2023	08/17/2023	50,000,000.00	\$ 50,000,000.00
3133ENY79	FEDERAL FARM CREDIT BANK	5.470%		08/01/2023	11/14/2024	100,000,000.00	\$ 100,000,000.00
3133EPFZ3	FEDERAL FARM CREDIT BANK	5.375%		08/01/2023	04/18/2024	100,000,000.00	\$ 100,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	5.190%	Investment Company	08/01/2023	08/01/2023	20,781,946.93	\$ 20,781,946.93
912796CQ0	TREASURY BILL	0.000%		09/14/2023	09/14/2023	200,000,000.00	\$ 198,727,544.44
912796XY0	TREASURY BILL	0.000%		08/10/2023	08/10/2023	100,000,000.00	\$ 99,871,950.00
912796YH6	TREASURY BILL	0.000%		09/07/2023	09/07/2023	200,000,000.00	\$ 198,930,730.84
912796YJ2	TREASURY BILL	0.000%		10/05/2023	10/05/2023	500,000,000.00	\$ 495,278,562.50
912796Z36	TREASURY BILL	0.000%		08/17/2023	08/17/2023	300,000,000.00	\$ 299,310,235.55
912796Z44	TREASURY BILL	0.000%		08/24/2023	08/24/2023	300,000,000.00	\$ 299,005,186.10
912797GA9	TREASURY BILL	0.000%		08/01/2023	08/01/2023	100,000,000.00	\$ 100,000,000.00
912797GF8	TREASURY BILL	0.000%		08/08/2023	08/08/2023	300,000,000.00	\$ 299,703,462.50
912797GG6	TREASURY BILL	0.000%		08/15/2023	08/15/2023	200,000,000.00	\$ 199,602,516.67
912797GH4	TREASURY BILL	0.000%		08/22/2023	08/22/2023	300,000,000.00	\$ 299,092,216.83
912797GJ0	TREASURY BILL	0.000%		08/29/2023	08/29/2023	200,000,000.00	\$ 199,194,805.55
912797GR2	TREASURY BILL	0.000%		09/05/2023	09/05/2023	300,000,000.00	\$ 298,480,416.68
912797GS0	TREASURY BILL	0.000%		09/12/2023	09/12/2023	300,000,000.00	\$ 298,168,799.99
912797GV3	TREASURY BILL	0.000%		10/03/2023	10/03/2023	100,000,000.00	\$ 99,085,765.00
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	5.300%		08/01/2023	08/01/2023	100,000,000.00	\$ 100,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	08/01/2023	08/01/2023	49,500,000.00	\$ 49,500,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	5.280%		08/01/2023	08/01/2023	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	08/01/2023	08/01/2023	75,000,000.00	\$ 75,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	08/01/2023	08/01/2023	700,000,000.00	\$ 700,000,000.00