

Weighted Average Maturity (days) : 17

City National Rochdale Government Money Market

Weighted Average Life (days) : 43

August 31, 2023

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130AUPM0	FEDERAL HOME LOAN BANK	5.390%		09/01/2023	02/02/2024	50,000,000.00	\$ 50,000,000.00
3130AUR30	FEDERAL HOME LOAN BANK	5.370%		09/01/2023	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
3130AWVT4	FEDERAL HOME LOAN BANK	5.325%		09/14/2023	12/14/2023	200,000,000.00	\$ 200,000,000.00
3130AWZK9	FEDERAL HOME LOAN BANK	5.330%		10/25/2023	01/25/2024	100,000,000.00	\$ 100,000,000.00
313384LD9	FED HOME LN DISCOUNT NT	5.170%	Government Agency Debt	09/01/2023	09/01/2023	50,000,000.00	\$ 50,000,000.00
313384LJ6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/06/2023	09/06/2023	600,000,000.00	\$ 599,566,833.36
313384LL1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/08/2023	09/08/2023	395,000,000.00	\$ 394,602,794.81
313384MA4	FED HOME LN DISCOUNT NT	0.000%		09/22/2023	09/22/2023	300,000,000.00	\$ 299,090,000.00
313384MF3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/27/2023	09/27/2023	112,000,000.00	\$ 111,572,906.68
313384MH9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/29/2023	09/29/2023	50,000,000.00	\$ 49,794,861.12
313384MN6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/04/2023	10/04/2023	200,000,000.00	\$ 199,034,750.00
313384NE5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/20/2023	10/20/2023	150,000,000.00	\$ 148,920,979.14
3133EN5K2	FEDERAL FARM CREDIT BANK	5.500%		09/01/2023	01/06/2025	50,000,000.00	\$ 50,000,000.00
3133ENE89	FEDERAL FARM CREDIT BANK	5.400%		09/01/2023	08/08/2024	25,000,000.00	\$ 25,000,000.00
3133ENJ43	FEDERAL FARM CREDIT BANK	5.390%		09/01/2023	08/26/2024	120,000,000.00	\$ 120,000,000.00
3133ENY79	FEDERAL FARM CREDIT BANK	5.470%		09/01/2023	11/14/2024	100,000,000.00	\$ 100,000,000.00
3133EPFZ3	FEDERAL FARM CREDIT BANK	5.375%		09/01/2023	04/18/2024	100,000,000.00	\$ 100,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	5.200%	Investment Company	09/01/2023	09/01/2023	139,886,914.82	\$ 139,886,914.82
912796CQ0	TREASURY BILL	0.000%		09/14/2023	09/14/2023	200,000,000.00	\$ 199,624,047.23
912796CR8	TREASURY BILL	0.000%		09/21/2023	09/21/2023	200,000,000.00	\$ 199,416,055.56
912796YH6	TREASURY BILL	0.000%		09/07/2023	09/07/2023	200,000,000.00	\$ 199,826,605.00
912796YJ2	TREASURY BILL	0.000%		10/05/2023	10/05/2023	500,000,000.00	\$ 497,530,325.00
912797GR2	TREASURY BILL	0.000%		09/05/2023	09/05/2023	300,000,000.00	\$ 299,826,333.33
912797GS0	TREASURY BILL	0.000%		09/12/2023	09/12/2023	400,000,000.00	\$ 399,359,341.54
912797GT8	TREASURY BILL	0.000%		09/19/2023	09/19/2023	300,000,000.00	\$ 299,209,200.14
912797GU5	TREASURY BILL	0.000%		09/26/2023	09/26/2023	300,000,000.00	\$ 298,902,847.23
912797GV3	TREASURY BILL	0.000%		10/03/2023	10/03/2023	100,000,000.00	\$ 99,535,626.67
912797HA8	TREASURY BILL	0.000%		10/10/2023	10/10/2023	300,000,000.00	\$ 298,286,004.40
912797HB6	TREASURY BILL	0.000%		10/17/2023	10/17/2023	200,000,000.00	\$ 198,650,506.85
912797HC4	TREASURY BILL	0.000%		10/24/2023	10/24/2023	200,000,000.00	\$ 198,445,186.32
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	5.300%		09/01/2023	09/01/2023	100,000,000.00	\$ 100,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	09/01/2023	09/01/2023	147,100,000.00	\$ 147,100,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	5.280%		09/01/2023	09/01/2023	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	09/01/2023	09/01/2023	49,000,000.00	\$ 49,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	5.230%	Government Agency Repurchase Agreement	09/01/2023	09/01/2023	700,000,000.00	\$ 700,000,000.00