

Weighted Average Maturity (days) : 21

City National Rochdale Government Money Market

Weighted Average Life (days) : 44

September 30, 2023

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130AUPM0	FEDERAL HOME LOAN BANK	5.400%		10/01/2023	02/02/2024	50,000,000.00	\$ 50,000,000.00
3130AUR30	FEDERAL HOME LOAN BANK	5.380%		10/01/2023	10/03/2023	50,000,000.00	\$ 50,000,000.00
3130AWCV0	FEDERAL HOME LOAN BANK	5.400%		10/01/2023	12/05/2023	100,000,000.00	\$ 100,000,000.00
3130AWVT4	FEDERAL HOME LOAN BANK	5.335%		10/01/2023	12/14/2023	200,000,000.00	\$ 200,000,000.00
3130AWZK9	FEDERAL HOME LOAN BANK	5.340%		10/25/2023	01/25/2024	100,000,000.00	\$ 100,000,000.00
3130AX4X3	FEDERAL HOME LOAN BANK	5.340%		12/06/2023	12/06/2023	100,000,000.00	\$ 100,000,000.00
3130AX6S2	FEDERAL HOME LOAN BANK	5.360%		12/18/2023	03/18/2024	100,000,000.00	\$ 100,000,000.00
3130AXC48	FEDERAL HOME LOAN BANK	5.335%		10/01/2023	12/22/2023	85,000,000.00	\$ 85,000,000.00
313384MN6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/04/2023	10/04/2023	275,000,000.00	\$ 274,879,375.00
313384MQ9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/06/2023	10/06/2023	138,000,000.00	\$ 137,899,221.66
313384NC9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/18/2023	10/18/2023	195,000,000.00	\$ 194,513,339.60
313384NE5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/20/2023	10/20/2023	150,000,000.00	\$ 149,581,604.16
313384NK1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/25/2023	10/25/2023	145,000,000.00	\$ 144,489,406.66
313384NM7	FED HOME LN DISCOUNT NT	0.000%		10/27/2023	10/27/2023	200,000,000.00	\$ 199,237,550.01
313384NU9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/03/2023	11/03/2023	435,000,000.00	\$ 432,895,672.49
313384PE3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/13/2023	11/13/2023	145,000,000.00	\$ 144,086,399.30
313384PG8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/15/2023	11/15/2023	100,000,000.00	\$ 99,340,625.00
313384PJ2	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/17/2023	11/17/2023	275,000,000.00	\$ 273,098,393.09
313384PM5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/20/2023	11/20/2023	231,000,000.00	\$ 229,304,395.83
313384PR4	FED HOME LN DISCOUNT NT	0.000%		11/24/2023	11/24/2023	180,000,000.00	\$ 178,561,980.00
3133EN5K2	FEDERAL FARM CREDIT BANK	5.500%		10/01/2023	01/06/2025	50,000,000.00	\$ 50,000,000.00
3133ENE89	FEDERAL FARM CREDIT BANK	5.410%		10/01/2023	08/08/2024	25,000,000.00	\$ 25,000,000.00
3133ENJ43	FEDERAL FARM CREDIT BANK	5.400%		10/01/2023	08/26/2024	120,000,000.00	\$ 120,000,000.00
3133ENY79	FEDERAL FARM CREDIT BANK	5.470%		10/01/2023	11/14/2024	100,000,000.00	\$ 100,000,000.00
3133EPFZ3	FEDERAL FARM CREDIT BANK	5.385%		10/01/2023	04/18/2024	100,000,000.00	\$ 100,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	5.210%	Investment Company	10/01/2023	10/01/2023	149,801,638.20	\$ 149,801,638.20
912796YJ2	TREASURY BILL	0.000%		10/05/2023	10/05/2023	500,000,000.00	\$ 499,709,450.01
912797FB8	TREASURY BILL	0.000%		10/19/2023	10/19/2023	400,000,000.00	\$ 398,944,000.00
912797GV3	TREASURY BILL	0.000%		10/03/2023	10/03/2023	250,000,000.00	\$ 249,926,968.38
912797HA8	TREASURY BILL	0.000%		10/10/2023	10/10/2023	500,000,000.00	\$ 499,340,462.33
912797HB6	TREASURY BILL	0.000%		10/17/2023	10/17/2023	200,000,000.00	\$ 199,530,611.08
912797HC4	TREASURY BILL	0.000%		10/24/2023	10/24/2023	200,000,000.00	\$ 199,325,269.53
912797HD2	TREASURY BILL	0.000%		10/31/2023	10/31/2023	400,000,000.00	\$ 398,239,562.23
912797HJ9	TREASURY BILL	0.000%		11/07/2023	11/07/2023	200,000,000.00	\$ 198,912,406.14
912797HK6	TREASURY BILL	0.000%		11/14/2023	11/14/2023	350,000,000.00	\$ 347,738,751.38
912797HL4	TREASURY BILL	0.000%		11/21/2023	11/21/2023	200,000,000.00	\$ 198,499,749.99
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	5.300%		10/01/2023	10/01/2023	100,000,000.00	\$ 100,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	10/01/2023	10/01/2023	48,300,000.00	\$ 48,300,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	5.280%		10/01/2023	10/01/2023	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	10/01/2023	10/01/2023	23,000,000.00	\$ 23,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	5.230%	Government Agency Repurchase Agreement	10/01/2023	10/01/2023	700,000,000.00	\$ 700,000,000.00