

Weighted Average Maturity (days) : 21

City National Rochdale Government Money Market

Weighted Average Life (days) : 43

October 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	5.400%		11/01/2023	02/02/2024	50,000,000.00	\$ 50,000,000.00
3130AWCV0	FEDERAL HOME LOAN BANK	5.400%		11/01/2023	12/05/2023	100,000,000.00	\$ 100,000,000.00
3130AWVT4	FEDERAL HOME LOAN BANK	5.335%		11/01/2023	12/14/2023	200,000,000.00	\$ 200,000,000.00
3130AWZK9	FEDERAL HOME LOAN BANK	5.340%		11/01/2023	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%		11/01/2023	12/22/2023	85,000,000.00	\$ 85,000,000.00
3130AXGQ5	FEDERAL HOME LOAN BANK	5.375%		01/10/2024	07/10/2024	200,000,000.00	\$ 200,000,000.00
3130AXK98	FEDERAL HOME LOAN BANK	5.345%		01/19/2024	01/19/2024	200,000,000.00	\$ 200,000,000.00
313312QR4	FED FARM CRD DISCOUNT NT	0.000%		12/18/2023	12/18/2023	40,000,000.00	\$ 39,721,655.56
313384NU9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/03/2023	11/03/2023	435,000,000.00	\$ 434,872,465.00
313384PE3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/13/2023	11/13/2023	145,000,000.00	\$ 144,745,041.67
313384PG8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/15/2023	11/15/2023	200,000,000.00	\$ 199,588,750.02
313384PJ2	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/17/2023	11/17/2023	275,000,000.00	\$ 274,352,644.42
313384PM5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/20/2023	11/20/2023	231,000,000.00	\$ 230,355,670.41
313384PR4	FED HOME LN DISCOUNT NT	0.000%		11/24/2023	11/24/2023	208,430,000.00	\$ 207,720,879.59
313384PY9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	12/01/2023	12/01/2023	115,000,000.00	\$ 114,489,495.83
313384QN2	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	12/15/2023	12/15/2023	365,000,000.00	\$ 362,631,150.00
313384QU6	FED HOME LN DISCOUNT NT	0.000%		12/21/2023	12/21/2023	100,000,000.00	\$ 99,261,111.02
3133EN5K2	FEDERAL FARM CREDIT BANK	5.500%		11/01/2023	01/06/2025	50,000,000.00	\$ 50,000,000.00
3133ENE89	FEDERAL FARM CREDIT BANK	5.410%		11/01/2023	08/08/2024	25,000,000.00	\$ 25,000,000.00
3133ENJ43	FEDERAL FARM CREDIT BANK	5.400%		11/01/2023	08/26/2024	120,000,000.00	\$ 120,000,000.00
3133ENY79	FEDERAL FARM CREDIT BANK	5.470%		11/01/2023	11/14/2024	100,000,000.00	\$ 100,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	5.200%	Investment Company	11/01/2023	11/01/2023	125,980,300.58	\$ 125,980,300.58
912796ZD4	TREASURY BILL	0.000%		11/30/2023	11/30/2023	100,000,000.00	\$ 99,571,001.39
912797FK8	TREASURY BILL	0.000%		11/16/2023	11/16/2023	300,000,000.00	\$ 299,334,554.17
912797HJ9	TREASURY BILL	0.000%		11/07/2023	11/07/2023	500,000,000.00	\$ 499,558,333.34
912797HK6	TREASURY BILL	0.000%		11/14/2023	11/14/2023	350,000,000.00	\$ 349,331,903.82
912797HL4	TREASURY BILL	0.000%		11/21/2023	11/21/2023	200,000,000.00	\$ 199,411,666.66
912797HM2	TREASURY BILL	0.000%		11/28/2023	11/28/2023	400,000,000.00	\$ 398,405,987.50
912797HN0	TREASURY BILL	0.000%		12/05/2023	12/05/2023	100,000,000.00	\$ 99,496,138.82
912797HU4	TREASURY BILL	0.000%		12/12/2023	12/12/2023	200,000,000.00	\$ 198,789,133.32
912797HV2	TREASURY BILL	0.000%		12/19/2023	12/19/2023	375,000,000.00	\$ 372,344,633.32
912797HW0	TREASURY BILL	0.000%		12/26/2023	12/26/2023	300,000,000.00	\$ 297,558,916.35
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	5.300%		11/01/2023	11/01/2023	100,000,000.00	\$ 100,000,000.00
BARCLT241	BARCLAY TERM REPURCHASE AGREEMENT	5.290%		11/01/2023	11/01/2023	200,000,000.00	\$ 200,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	11/01/2023	11/01/2023	300,000,000.00	\$ 300,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	5.280%		11/01/2023	11/01/2023	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	5.250%	Government Agency Repurchase Agreement	11/01/2023	11/01/2023	22,000,000.00	\$ 22,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	5.230%	Government Agency Repurchase Agreement	11/01/2023	11/01/2023	700,000,000.00	\$ 700,000,000.00