

Weighted Average Maturity (days) : 44

City National Rochdale Government Money Market

Weighted Average Life (days) : 91

January 31, 2021

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130AHW58	FEDERAL HOME LOAN BANK	0.141%	Government Agency Debt	02/13/2021	07/13/2021	50,000,000.00	\$ 50,000,000.00
3130AJFN4	FEDERAL HOME LOAN BANK	0.350%	Government Agency Debt	02/01/2021	09/24/2021	50,000,000.00	\$ 50,000,000.00
3130AJLK3	FEDERAL HOME LOAN BANK	0.210%	Government Agency Debt	02/01/2021	11/12/2021	50,000,000.00	\$ 50,000,000.00
3130AK6S0	FEDERAL HOME LOAN BANK	0.090%	Government Agency Debt	02/01/2021	07/16/2021	25,000,000.00	\$ 25,000,000.00
3130AK7C4	FEDERAL HOME LOAN BANK	0.130%	Government Agency Debt	06/17/2021	06/17/2021	25,000,000.00	\$ 24,999,393.48
3130AKK47	FEDERAL HOME LOAN BANK	0.100%		02/01/2021	12/15/2022	50,000,000.00	\$ 50,000,000.00
313385BK1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	02/03/2021	02/03/2021	48,000,000.00	\$ 47,999,752.00
313385BS4	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	02/10/2021	02/10/2021	50,000,000.00	\$ 49,998,850.00
313385CG9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	02/24/2021	02/24/2021	50,000,000.00	\$ 49,996,198.62
313385CJ3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	02/26/2021	02/26/2021	36,000,000.00	\$ 35,997,850.00
313385DN3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	03/26/2021	03/26/2021	100,000,000.00	\$ 99,984,541.67
313385DY9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/05/2021	04/05/2021	65,000,000.00	\$ 64,988,056.25
313385EA0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/07/2021	04/07/2021	53,325,000.00	\$ 53,314,409.07
313385EK8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/16/2021	04/16/2021	37,000,000.00	\$ 36,993,687.34
313385EQ5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/21/2021	04/21/2021	50,000,000.00	\$ 49,990,673.60
313385ES1	FED HOME LN DISCOUNT NT	0.000%		04/23/2021	04/23/2021	25,000,000.00	\$ 24,995,500.00
313385EX0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/28/2021	04/28/2021	50,000,000.00	\$ 49,991,041.75
313385EZ5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/30/2021	04/30/2021	50,000,000.00	\$ 49,987,044.45
313385FM3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/12/2021	05/12/2021	50,000,000.00	\$ 49,985,555.56
313385FP6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/14/2021	05/14/2021	30,000,000.00	\$ 29,991,160.00
313385GB6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/26/2021	05/26/2021	15,000,000.00	\$ 14,995,725.00
313385GJ9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/02/2021	06/02/2021	29,000,000.00	\$ 28,991,227.50
313385GR1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/09/2021	06/09/2021	50,000,000.00	\$ 49,984,000.00
313385JC1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/14/2021	07/14/2021	25,000,000.00	\$ 24,989,812.50
313385JK3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/21/2021	07/21/2021	75,000,000.00	\$ 74,966,708.34
3133EKRT5	FEDERAL FARM CREDIT BANK	0.200%	Government Agency Debt	02/24/2021	06/24/2021	50,000,000.00	\$ 49,998,250.88
3133ELV27	FEDERAL FARM CREDIT BANK	0.130%	Government Agency Debt	02/01/2021	07/15/2021	50,000,000.00	\$ 50,000,000.00
3134GTX24	FEDERAL HOME LOAN MORTGAGE CORP MTN	0.070%	Government Agency Debt	02/01/2021	02/05/2021	69,500,000.00	\$ 69,499,884.73
3134GVED6	FEDERAL HOME LOAN MORTGAGE CORP MTN	0.065%	Government Agency Debt	02/01/2021	02/26/2021	25,000,000.00	\$ 25,000,000.00
3134GWPM2	FREDDIE MAC	0.110%	Government Agency Debt	02/01/2021	08/12/2022	50,000,000.00	\$ 50,000,000.00
3135G03J0	FANNIE MAE	0.430%	Government Agency Debt	02/01/2021	04/15/2022	50,000,000.00	\$ 50,000,000.00
3135G03M3	FANNIE MAE	0.400%	Government Agency Debt	02/01/2021	01/20/2022	50,000,000.00	\$ 50,000,000.00
3135G04H3	FANNIE MAE	0.280%	Government Agency Debt	02/01/2021	05/05/2022	25,000,000.00	\$ 25,000,000.00
3136G4VP5	FANNIE MAE	0.240%	Government Agency Debt	02/01/2021	05/09/2022	50,000,000.00	\$ 50,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.030%	Investment Company	02/01/2021	02/01/2021	54,208,353.93	\$ 54,208,353.93
9127964C0	TREASURY BILL	0.000%	Treasury Debt	02/11/2021	02/11/2021	50,000,000.00	\$ 49,998,750.00
9127964D8	TREASURY BILL	0.000%	Treasury Debt	02/18/2021	02/18/2021	100,000,000.00	\$ 99,995,844.45
9127964F3	TREASURY BILL	0.000%	Treasury Debt	03/04/2021	03/04/2021	100,000,000.00	\$ 99,990,829.16
9127964X4	TREASURY BILL	0.000%	Treasury Debt	04/08/2021	04/08/2021	150,000,000.00	\$ 149,973,233.34
9127964Y2	TREASURY BILL	0.000%	Treasury Debt	04/15/2021	04/15/2021	50,000,000.00	\$ 49,988,543.06
9127965A3	TREASURY BILL	0.000%		05/06/2021	05/06/2021	75,000,000.00	\$ 74,983,354.17
912796A41	TREASURY BILL	0.000%		06/03/2021	06/03/2021	100,000,000.00	\$ 99,973,397.22
912796B65	TREASURY BILL	0.000%	Treasury Debt	02/02/2021	02/02/2021	50,000,000.00	\$ 49,999,838.89
912796B73	TREASURY BILL	0.000%	Treasury Debt	02/09/2021	02/09/2021	50,000,000.00	\$ 49,998,977.78
912796B99	TREASURY BILL	0.000%	Treasury Debt	02/23/2021	02/23/2021	50,000,000.00	\$ 49,997,234.72

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912796C23	TREASURY BILL	0.000%	Treasury Debt	03/02/2021	03/02/2021	100,000,000.00	\$ 99,993,132.64
912796C72	TREASURY BILL	0.000%	Treasury Debt	03/09/2021	03/09/2021	100,000,000.00	\$ 99,989,850.00
912796C80	TREASURY BILL	0.000%	Treasury Debt	03/16/2021	03/16/2021	100,000,000.00	\$ 99,986,502.77
912796D89	CASH MGMT BILL	0.000%	Treasury Debt	04/13/2021	04/13/2021	75,000,000.00	\$ 74,988,092.71
912796D97	CASH MGMT BILL	0.000%	Treasury Debt	04/20/2021	04/20/2021	100,000,000.00	\$ 99,981,095.84
912796F20	CASH MGMT BILL	0.000%		04/27/2021	04/27/2021	50,000,000.00	\$ 49,989,670.14
912796F79	CASH MGMT BILL	0.000%		05/04/2021	05/04/2021	50,000,000.00	\$ 49,988,500.00
912796F87	CASH MGMT BILL	0.000%		05/11/2021	05/11/2021	50,000,000.00	\$ 49,990,925.01
912796F95	CASH MGMT BILL	0.000%		05/18/2021	05/18/2021	50,000,000.00	\$ 49,988,590.28
912796G29	CASH MGMT BILL	0.000%		05/25/2021	05/25/2021	50,000,000.00	\$ 49,987,679.87
912796G86	CASH MGMT BILL	0.000%		06/08/2021	06/08/2021	75,000,000.00	\$ 74,978,039.58
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.040%	Government Agency Repurchase Agreement	02/01/2021	02/01/2021	150,000,000.00	\$ 150,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	0.050%	Government Agency Repurchase Agreement	02/01/2021	02/01/2021	182,000,000.00	\$ 182,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.030%	Government Agency Repurchase Agreement	02/01/2021	02/01/2021	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	0.050%	Government Agency Repurchase Agreement	02/01/2021	02/01/2021	450,000,000.00	\$ 450,000,000.00