

Weighted Average Maturity (days) : 53

City National Rochdale Government Money Market

Weighted Average Life (days) : 93

February 28, 2021

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130AHW58	FEDERAL HOME LOAN BANK	0.127%	Government Agency Debt	03/13/2021	07/13/2021	50,000,000.00	\$ 50,000,000.00
3130AJFN4	FEDERAL HOME LOAN BANK	0.340%	Government Agency Debt	03/01/2021	09/24/2021	50,000,000.00	\$ 50,000,000.00
3130AJLK3	FEDERAL HOME LOAN BANK	0.200%	Government Agency Debt	03/01/2021	11/12/2021	50,000,000.00	\$ 50,000,000.00
3130AK6S0	FEDERAL HOME LOAN BANK	0.080%	Government Agency Debt	03/01/2021	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	\$ 24,999,518.35
3130AKK47	FEDERAL HOME LOAN BANK	0.090%		03/01/2021	12/15/2022	50,000,000.00	\$ 50,000,000.00
313313KJ6	FED FARM CRD DISCOUNT NT	0.000%	Government Agency Debt	08/13/2021	08/13/2021	20,000,000.00	\$ 19,996,333.33
313313KU1	FED FARM CRD DISCOUNT NT	0.000%	Government Agency Debt	08/23/2021	08/23/2021	10,000,000.00	\$ 9,997,083.32
313385DN3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	03/26/2021	03/26/2021	100,000,000.00	\$ 99,992,708.33
313385DY9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/05/2021	04/05/2021	65,000,000.00	\$ 64,993,364.58
313385EA0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/07/2021	04/07/2021	53,325,000.00	\$ 53,318,971.31
313385EK8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/16/2021	04/16/2021	37,000,000.00	\$ 36,996,075.92
313385EQ5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/21/2021	04/21/2021	50,000,000.00	\$ 49,993,979.16
313385ES1	FED HOME LN DISCOUNT NT	0.000%		04/23/2021	04/23/2021	25,000,000.00	\$ 24,997,055.56
313385EX0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/28/2021	04/28/2021	50,000,000.00	\$ 49,993,958.39
313385EZ5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/30/2021	04/30/2021	50,000,000.00	\$ 49,991,166.67
313385FM3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/12/2021	05/12/2021	50,000,000.00	\$ 49,989,600.00
313385FP6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/14/2021	05/14/2021	30,000,000.00	\$ 29,993,586.66
313385FU5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/19/2021	05/19/2021	100,000,000.00	\$ 99,991,222.22
313385GB6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/26/2021	05/26/2021	15,000,000.00	\$ 14,996,775.00
313385GJ9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/02/2021	06/02/2021	29,000,000.00	\$ 28,993,257.50
313385GR1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/09/2021	06/09/2021	50,000,000.00	\$ 49,987,500.00
313385JC1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/14/2021	07/14/2021	25,000,000.00	\$ 24,991,562.50
313385JK3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/21/2021	07/21/2021	75,000,000.00	\$ 74,972,191.68
313385KB1	FED HOME LN DISCOUNT NT	0.000%		08/06/2021	08/06/2021	30,000,000.00	\$ 29,993,680.00
313385KG0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/11/2021	08/11/2021	25,840,000.00	\$ 25,834,527.73
313385KY1	FED HOME LN DISCOUNT NT	0.000%		08/27/2021	08/27/2021	40,000,000.00	\$ 39,988,862.24
3133EKRT5	FEDERAL FARM CREDIT BANK	0.185%	Government Agency Debt	03/24/2021	06/24/2021	50,000,000.00	\$ 49,998,593.37
3133ELV27	FEDERAL FARM CREDIT BANK	0.120%	Government Agency Debt	03/01/2021	07/15/2021	50,000,000.00	\$ 50,000,000.00
3134GWPM2	FREDDIE MAC	0.100%	Government Agency Debt	03/01/2021	08/12/2022	50,000,000.00	\$ 50,000,000.00
3135G03J0	FANNIE MAE	0.420%	Government Agency Debt	03/01/2021	04/15/2022	50,000,000.00	\$ 50,000,000.00
3135G03M3	FANNIE MAE	0.390%	Government Agency Debt	03/01/2021	01/20/2022	50,000,000.00	\$ 50,000,000.00
3135G04H3	FANNIE MAE	0.270%	Government Agency Debt	03/01/2021	05/05/2022	25,000,000.00	\$ 25,000,000.00
3136G4VP5	FANNIE MAE	0.230%	Government Agency Debt	03/01/2021	05/09/2022	50,000,000.00	\$ 50,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.030%	Investment Company	03/01/2021	03/01/2021	29,682,621.93	\$ 29,682,621.93
9127964B2	TREASURY BILL	0.000%		08/12/2021	08/12/2021	100,000,000.00	\$ 99,983,144.44
9127964F3	TREASURY BILL	0.000%	Treasury Debt	03/04/2021	03/04/2021	100,000,000.00	\$ 99,999,112.50
9127964X4	TREASURY BILL	0.000%	Treasury Debt	04/08/2021	04/08/2021	150,000,000.00	\$ 149,984,588.89
9127964Y2	TREASURY BILL	0.000%	Treasury Debt	04/15/2021	04/15/2021	50,000,000.00	\$ 49,992,937.50
9127965A3	TREASURY BILL	0.000%		05/06/2021	05/06/2021	75,000,000.00	\$ 74,988,312.50
912796A41	TREASURY BILL	0.000%		06/03/2021	06/03/2021	150,000,000.00	\$ 149,974,280.60
912796C23	TREASURY BILL	0.000%	Treasury Debt	03/02/2021	03/02/2021	100,000,000.00	\$ 99,999,763.20
912796C72	TREASURY BILL	0.000%	Treasury Debt	03/09/2021	03/09/2021	100,000,000.00	\$ 99,997,744.45
912796C80	TREASURY BILL	0.000%	Treasury Debt	03/16/2021	03/16/2021	100,000,000.00	\$ 99,995,291.67
912796D48	TREASURY BILL	0.000%		08/19/2021	08/19/2021	100,000,000.00	\$ 99,980,525.00

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912796D55	TREASURY BILL	0.000%		08/26/2021	08/26/2021	50,000,000.00	\$ 49,987,268.06
912796D71	TREASURY BILL	0.000%		04/06/2021	04/06/2021	50,000,000.00	\$ 49,998,200.00
912796D89	TREASURY BILL	0.000%	Treasury Debt	04/13/2021	04/13/2021	75,000,000.00	\$ 74,992,788.54
912796D97	TREASURY BILL	0.000%	Treasury Debt	04/20/2021	04/20/2021	100,000,000.00	\$ 99,987,881.95
912796F20	CASH MGMT BILL	0.000%		04/27/2021	04/27/2021	50,000,000.00	\$ 49,993,072.92
912796F79	CASH MGMT BILL	0.000%		05/04/2021	05/04/2021	50,000,000.00	\$ 49,992,000.00
912796F87	CASH MGMT BILL	0.000%		05/11/2021	05/11/2021	50,000,000.00	\$ 49,993,491.67
912796F95	CASH MGMT BILL	0.000%		05/18/2021	05/18/2021	50,000,000.00	\$ 49,991,604.17
912796G29	CASH MGMT BILL	0.000%		05/25/2021	05/25/2021	50,000,000.00	\$ 49,990,732.64
912796G37	CASH MGMT BILL	0.000%		06/01/2021	06/01/2021	100,000,000.00	\$ 99,989,522.22
912796G86	CASH MGMT BILL	0.000%		06/08/2021	06/08/2021	75,000,000.00	\$ 74,982,881.25
912796J26	CASH MGMT BILL	0.000%		07/20/2021	07/20/2021	50,000,000.00	\$ 49,992,852.09
9128287F1	US TREASURY N/B	1.750%		07/31/2021	07/31/2021	50,000,000.00	\$ 50,357,001.58
912828WY2	US TREASURY N/B	2.250%		07/31/2021	07/31/2021	25,000,000.00	\$ 25,231,819.06
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.010%	Government Agency Repurchase Agreement	03/01/2021	03/01/2021	225,000,000.00	\$ 225,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	0.010%	Government Agency Repurchase Agreement	03/01/2021	03/01/2021	45,000,000.00	\$ 45,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.010%	Government Agency Repurchase Agreement	03/01/2021	03/01/2021	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	0.020%	Government Agency Repurchase Agreement	03/01/2021	03/01/2021	500,000,000.00	\$ 500,000,000.00