

Weighted Average Maturity (days) : 50

City National Rochdale Government Money Market

Weighted Average Life (days) : 103

May 31, 2021

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
171316BZ4	CALIFORNIA STATE	0.040%		06/03/2021	05/15/2036	8,900,000.00	\$ 8,900,000.00
3130AHW58	FEDERAL HOME LOAN BANK	0.109%	Government Agency Debt	06/13/2021	07/13/2021	50,000,000.00	\$ 50,000,000.00
3130AJFN4	FEDERAL HOME LOAN BANK	0.320%	Government Agency Debt	06/01/2021	09/24/2021	50,000,000.00	\$ 50,000,000.00
3130AJLK3	FEDERAL HOME LOAN BANK	0.180%	Government Agency Debt	06/01/2021	11/12/2021	50,000,000.00	\$ 50,000,000.00
3130AK6S0	FEDERAL HOME LOAN BANK	0.060%	Government Agency Debt	06/01/2021	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	\$ 24,999,928.64
3130AKK47	FEDERAL HOME LOAN BANK	0.070%		06/01/2021	12/15/2022	50,000,000.00	\$ 50,000,000.00
3130ALL85	FEDERAL HOME LOAN BANK	0.045%		06/08/2021	06/08/2021	50,000,000.00	\$ 49,999,992.71
3130ALQ64	FEDERAL HOME LOAN BANK	0.060%		10/15/2021	10/15/2021	50,000,000.00	\$ 49,999,682.24
3130ALUP7	FEDERAL HOME LOAN BANK	0.040%		09/29/2021	09/29/2021	50,000,000.00	\$ 49,999,022.07
313313KJ6	FED FARM CRD DISCOUNT NT	0.000%	Government Agency Debt	08/13/2021	08/13/2021	20,000,000.00	\$ 19,998,377.78
313313KU1	FED FARM CRD DISCOUNT NT	0.000%	Government Agency Debt	08/23/2021	08/23/2021	10,000,000.00	\$ 9,998,616.66
313385GH3	FED HOME LN DISCOUNT NT	0.000%		06/01/2021	06/01/2021	200,000,000.00	\$ 200,000,000.00
313385GJ9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/02/2021	06/02/2021	29,000,000.00	\$ 28,999,927.50
313385GR1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/09/2021	06/09/2021	50,000,000.00	\$ 49,999,000.00
313385GT7	FED HOME LN DISCOUNT NT	0.000%		06/11/2021	06/11/2021	50,000,000.00	\$ 49,999,486.11
313385JC1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/14/2021	07/14/2021	25,000,000.00	\$ 24,997,312.50
313385JK3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/21/2021	07/21/2021	75,000,000.00	\$ 74,990,208.33
313385KB1	FED HOME LN DISCOUNT NT	0.000%		08/06/2021	08/06/2021	30,000,000.00	\$ 29,997,360.00
313385KG0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/11/2021	08/11/2021	25,840,000.00	\$ 25,837,616.37
313385KY1	FED HOME LN DISCOUNT NT	0.000%		08/27/2021	08/27/2021	40,000,000.00	\$ 39,994,586.67
313385MC7	FED HOME LN DISCOUNT NT	0.000%		09/24/2021	09/24/2021	40,000,000.00	\$ 39,994,920.83
313385MK9	FED HOME LN DISCOUNT NT	0.000%		10/01/2021	10/01/2021	75,000,000.00	\$ 74,990,426.39
313385MQ6	FED HOME LN DISCOUNT NT	0.000%		10/06/2021	10/06/2021	92,000,000.00	\$ 91,987,991.31
313385NE2	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/20/2021	10/20/2021	42,000,000.00	\$ 41,994,242.50
313385NU6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/03/2021	11/03/2021	121,500,000.00	\$ 121,481,167.50
3133EKRT5	FEDERAL FARM CREDIT BANK	0.163%	Government Agency Debt	06/24/2021	06/24/2021	50,000,000.00	\$ 49,999,718.67
3133ELV27	FEDERAL FARM CREDIT BANK	0.100%	Government Agency Debt	06/01/2021	07/15/2021	50,000,000.00	\$ 50,000,000.00
3133EMSV5	FEDERAL FARM CREDIT BANK	0.090%		06/01/2021	03/09/2023	50,000,000.00	\$ 50,000,000.00
3134GWPM2	FREDDIE MAC	0.080%	Government Agency Debt	06/01/2021	08/12/2022	50,000,000.00	\$ 50,000,000.00
3135G03J0	FANNIE MAE	0.400%	Government Agency Debt	06/01/2021	04/15/2022	50,000,000.00	\$ 50,000,000.00
3135G03M3	FANNIE MAE	0.370%	Government Agency Debt	06/01/2021	01/20/2022	50,000,000.00	\$ 50,000,000.00
3135G04H3	FANNIE MAE	0.250%	Government Agency Debt	06/01/2021	05/05/2022	25,000,000.00	\$ 25,000,000.00
3136G4VP5	FANNIE MAE	0.210%	Government Agency Debt	06/01/2021	05/09/2022	50,000,000.00	\$ 50,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.030%	Investment Company	06/01/2021	06/01/2021	726,422,149.06	\$ 726,422,149.06
64970HCH5	NEW YORK CITY NY HSG DEV CORP	0.030%		06/03/2021	03/15/2036	22,800,000.00	\$ 22,800,000.00
64986M6R1	NEW YORK ST HSG FIN AGY	0.030%		06/02/2021	05/15/2041	21,150,000.00	\$ 21,150,000.00
9127964B2	TREASURY BILL	0.000%		08/12/2021	08/12/2021	100,000,000.00	\$ 99,992,600.00
9127964W6	TREASURY BILL	0.000%		11/04/2021	11/04/2021	100,000,000.00	\$ 99,984,833.34
912796A41	TREASURY BILL	0.000%		06/03/2021	06/03/2021	150,000,000.00	\$ 149,999,452.78
912796D48	TREASURY BILL	0.000%		08/19/2021	08/19/2021	100,000,000.00	\$ 99,991,002.78
912796D55	TREASURY BILL	0.000%		08/26/2021	08/26/2021	50,000,000.00	\$ 49,993,848.61
912796F46	TREASURY BILL	0.000%		09/16/2021	09/16/2021	100,000,000.00	\$ 99,992,420.83
912796G37	TREASURY BILL	0.000%		06/01/2021	06/01/2021	100,000,000.00	\$ 100,000,000.00
912796G52	TREASURY BILL	0.000%		10/14/2021	10/14/2021	100,000,000.00	\$ 99,986,312.50

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912796G86	TREASURY BILL	0.000%		06/08/2021	06/08/2021	75,000,000.00	\$ 74,998,789.58
912796H69	TREASURY BILL	0.000%		11/18/2021	11/18/2021	100,000,000.00	\$ 99,987,958.33
912796H85	TREASURY BILL	0.000%		07/06/2021	07/06/2021	100,000,000.00	\$ 99,995,722.23
912796J26	TREASURY BILL	0.000%		07/20/2021	07/20/2021	50,000,000.00	\$ 49,997,515.97
912796J91	CASH MGMT BILL	0.000%		08/10/2021	08/10/2021	100,000,000.00	\$ 99,999,027.77
9128285A4	US TREASURY N/B	2.750%		09/15/2021	09/15/2021	50,000,000.00	\$ 50,391,721.00
9128285F3	US TREASURY N/B	2.875%		10/15/2021	10/15/2021	50,000,000.00	\$ 50,525,537.63
9128285L0	US TREASURY N/B	2.875%		11/15/2021	11/15/2021	50,000,000.00	\$ 50,639,957.48
9128287F1	US TREASURY N/B	1.750%		07/31/2021	07/31/2021	100,000,000.00	\$ 100,282,612.02
912828F96	US TREASURY N/B	2.000%		10/31/2021	10/31/2021	100,000,000.00	\$ 100,809,921.12
912828H86	US TREASURY N/B	1.500%		01/31/2022	01/31/2022	50,000,000.00	\$ 50,485,762.55
912828SF8	US TREASURY N/B	2.000%		02/15/2022	02/15/2022	50,000,000.00	\$ 50,693,640.51
912828WY2	US TREASURY N/B	2.250%		07/31/2021	07/31/2021	25,000,000.00	\$ 25,091,507.52
912828YT1	US TREASURY N/B	1.500%		11/30/2021	11/30/2021	50,000,000.00	\$ 50,364,054.95
91282CBK6	US TREASURY FRN	0.064%		06/01/2021	01/31/2023	150,000,000.00	\$ 150,059,180.66
91282CBY6	US TREASURY FRN	0.049%		06/01/2021	04/30/2023	50,000,000.00	\$ 50,003,876.29
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.010%	Government Agency Repurchase Agreement	06/01/2021	06/01/2021	75,000,000.00	\$ 75,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.005%	Government Agency Repurchase Agreement	06/01/2021	06/01/2021	75,000,000.00	\$ 75,000,000.00
WELLSF241	WELLS FARGO REPO	0.010%	Government Agency Repurchase Agreement	06/01/2021	06/01/2021	650,000,000.00	\$ 650,000,000.00