

Weighted Average Maturity (days) : 48

City National Rochdale Government Money Market

Weighted Average Life (days) : 90

September 30, 2021

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
171316BZ4	CALIFORNIA STATE	0.060%		10/07/2021	05/15/2036	8,900,000.00	\$ 8,900,000.00
3130AJLK3	FEDERAL HOME LOAN BANK	0.220%	Government Agency Debt	10/01/2021	11/12/2021	50,000,000.00	\$ 50,000,000.00
3130AKK47	FEDERAL HOME LOAN BANK	0.110%		10/01/2021	12/15/2022	50,000,000.00	\$ 50,000,000.00
3130ALQ64	FEDERAL HOME LOAN BANK	0.060%		10/15/2021	10/15/2021	50,000,000.00	\$ 49,999,967.29
3130AMS94	FEDERAL HOME LOAN BANK	0.030%		12/03/2021	12/03/2021	50,000,000.00	\$ 49,999,601.92
313385MK9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/01/2021	10/01/2021	75,000,000.00	\$ 75,000,000.00
313385MQ6	FED HOME LN DISCOUNT NT	0.010%	Government Agency Debt	10/06/2021	10/06/2021	92,000,000.00	\$ 91,999,527.22
313385NE2	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/20/2021	10/20/2021	42,000,000.00	\$ 41,999,224.17
313385NM4	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/27/2021	10/27/2021	171,000,000.00	\$ 170,995,060.03
313385NP7	FED HOME LN DISCOUNT NT	0.000%		10/29/2021	10/29/2021	112,900,000.00	\$ 112,896,487.60
313385NU6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/03/2021	11/03/2021	121,500,000.00	\$ 121,495,990.50
313385PY6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	12/01/2021	12/01/2021	75,000,000.00	\$ 74,994,662.49
313385QA7	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	12/03/2021	12/03/2021	75,000,000.00	\$ 74,994,487.50
313385UH7	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	03/16/2022	03/16/2022	50,000,000.00	\$ 49,989,625.00
3133EMSV5	FEDERAL FARM CREDIT BANK	0.110%		10/01/2021	03/09/2023	50,000,000.00	\$ 50,000,000.00
3134GWPM2	FREDDIE MAC	0.120%	Government Agency Debt	10/01/2021	08/12/2022	50,000,000.00	\$ 50,000,000.00
3135G03J0	FANNIE MAE	0.440%	Government Agency Debt	10/01/2021	04/15/2022	50,000,000.00	\$ 50,000,000.00
3135G03M3	FANNIE MAE	0.410%	Government Agency Debt	10/01/2021	01/20/2022	50,000,000.00	\$ 50,000,000.00
3135G04H3	FANNIE MAE	0.290%	Government Agency Debt	10/01/2021	05/05/2022	25,000,000.00	\$ 25,000,000.00
3136G4VP5	FANNIE MAE	0.250%	Government Agency Debt	10/01/2021	05/09/2022	50,000,000.00	\$ 50,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.030%	Investment Company	10/01/2021	10/01/2021	120,343,874.06	\$ 120,343,874.06
64970HCH5	NEW YORK CITY NY HSG DEV CORP	0.050%		10/07/2021	03/15/2036	22,800,000.00	\$ 22,800,000.00
64986M6R1	NEW YORK ST HSG FIN AGY	0.050%		10/06/2021	05/15/2041	21,150,000.00	\$ 21,150,000.00
9127964W6	TREASURY BILL	0.000%		11/04/2021	11/04/2021	200,000,000.00	\$ 199,991,972.22
9127965G0	TREASURY BILL	0.000%		12/02/2021	12/02/2021	100,000,000.00	\$ 99,992,938.89
912796G52	TREASURY BILL	0.000%		10/14/2021	10/14/2021	100,000,000.00	\$ 99,998,681.94
912796G60	TREASURY BILL	0.000%		10/21/2021	10/21/2021	100,000,000.00	\$ 99,997,500.00
912796H51	TREASURY BILL	0.000%		11/12/2021	11/12/2021	150,000,000.00	\$ 149,990,812.50
912796H69	TREASURY BILL	0.000%		11/18/2021	11/18/2021	200,000,000.00	\$ 199,989,600.00
912796H77	TREASURY BILL	0.000%		11/26/2021	11/26/2021	200,000,000.00	\$ 199,986,311.11
912796J59	TREASURY BILL	0.000%		12/09/2021	12/09/2021	50,000,000.00	\$ 49,996,597.92
912796K99	TREASURY BILL	0.000%		02/03/2022	02/03/2022	100,000,000.00	\$ 99,981,944.44
912796M22	CASH MGMT BILL	0.000%		10/05/2021	10/05/2021	100,000,000.00	\$ 99,999,694.44
912796M30	TREASURY BILL	0.000%		10/12/2021	10/12/2021	75,000,000.00	\$ 74,999,026.04
912796M48	CASH MGMT BILL	0.000%		10/19/2021	10/19/2021	150,000,000.00	\$ 149,996,862.50
912796N39	TREASURY BILL	0.000%		03/31/2022	03/31/2022	75,000,000.00	\$ 74,981,145.84
912796N54	CASH MGMT BILL	0.000%		11/09/2021	11/09/2021	150,000,000.00	\$ 149,992,633.33
912796N62	CASH MGMT BILL	0.000%		11/16/2021	11/16/2021	100,000,000.00	\$ 99,994,569.44
912796N88	CASH MGMT BILL	0.000%		11/30/2021	11/30/2021	200,000,000.00	\$ 199,983,416.64
912796P86	CASH MGMT BILL	0.000%		12/28/2021	12/28/2021	100,000,000.00	\$ 99,989,000.00
9128285F3	US TREASURY N/B	2.875%		10/15/2021	10/15/2021	50,000,000.00	\$ 50,054,099.46
9128285L0	US TREASURY N/B	2.875%		11/15/2021	11/15/2021	50,000,000.00	\$ 50,172,443.63
9128286C9	US TREASURY N/B	2.500%		02/15/2022	02/15/2022	50,000,000.00	\$ 50,457,699.42
912828F96	US TREASURY N/B	2.000%		10/31/2021	10/31/2021	100,000,000.00	\$ 100,159,852.86
912828H86	US TREASURY N/B	1.500%		01/31/2022	01/31/2022	50,000,000.00	\$ 50,242,881.27

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912828SF8	US TREASURY N/B	2.000%		02/15/2022	02/15/2022	50,000,000.00	\$ 50,366,906.37
912828X47	US TREASURY N/B	1.875%		04/30/2022	04/30/2022	100,000,000.00	\$ 101,054,019.52
912828YT1	US TREASURY N/B	1.500%		11/30/2021	11/30/2021	50,000,000.00	\$ 50,120,018.12
912828ZG8	US TREASURY N/B	0.375%		03/31/2022	03/31/2022	175,000,000.00	\$ 175,289,581.95
91282CBK6	US TREASURY FRN	0.084%		10/01/2021	01/31/2023	150,000,000.00	\$ 150,047,325.10
91282CBY6	US TREASURY FRN	0.069%		10/01/2021	04/30/2023	50,000,000.00	\$ 50,003,198.77
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.040%	Government Agency Repurchase Agreement	10/01/2021	10/01/2021	70,000,000.00	\$ 70,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	0.030%	Government Agency Repurchase Agreement	10/01/2021	10/01/2021	133,000,000.00	\$ 133,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.050%	Government Agency Repurchase Agreement	10/01/2021	10/01/2021	75,000,000.00	\$ 75,000,000.00