

Weighted Average Maturity (days) : 36

City National Rochdale Government Money Market

Weighted Average Life (days) : 66

December 31, 2021

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
171316BZ4	CALIFORNIA STATE	0.060%		01/06/2022	05/15/2036	8,900,000.00	\$ 8,900,000.00
3130AKK47	FEDERAL HOME LOAN BANK	0.110%		01/01/2022	12/15/2022	50,000,000.00	\$ 50,000,000.00
313385RK4	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	01/05/2022	01/05/2022	28,000,000.00	\$ 27,999,866.23
313385SG2	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	01/26/2022	01/26/2022	25,000,000.00	\$ 24,999,305.56
313385SR8	FED HOME LN DISCOUNT NT	0.000%		02/04/2022	02/04/2022	215,000,000.00	\$ 214,989,847.23
313385SW7	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	02/09/2022	02/09/2022	50,000,000.00	\$ 49,997,344.36
313385SY3	FED HOME LN DISCOUNT NT	0.000%		02/11/2022	02/11/2022	100,000,000.00	\$ 99,994,305.55
313385TT3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	03/02/2022	03/02/2022	2,000,000.00	\$ 1,999,836.66
313385UH7	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	03/16/2022	03/16/2022	7,000,000.00	\$ 6,999,352.50
3133EMSV5	FEDERAL FARM CREDIT BANK	0.110%		01/01/2022	03/09/2023	50,000,000.00	\$ 50,000,000.00
3134GWPM2	FREDDIE MAC	0.120%	Government Agency Debt	01/01/2022	08/12/2022	50,000,000.00	\$ 50,000,000.00
3135G03J0	FANNIE MAE	0.440%	Government Agency Debt	01/01/2022	04/15/2022	50,000,000.00	\$ 50,000,000.00
3135G03M3	FANNIE MAE	0.410%	Government Agency Debt	01/01/2022	01/20/2022	50,000,000.00	\$ 50,000,000.00
3135G04H3	FANNIE MAE	0.290%	Government Agency Debt	01/01/2022	05/05/2022	25,000,000.00	\$ 25,000,000.00
3136G4VP5	FANNIE MAE	0.250%	Government Agency Debt	01/01/2022	05/09/2022	50,000,000.00	\$ 50,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.030%	Investment Company	01/01/2022	01/01/2022	321,654,321.23	\$ 321,654,321.23
64970HCH5	NEW YORK CITY NY HSG DEV CORP	0.100%		01/06/2022	03/15/2036	22,800,000.00	\$ 22,800,000.00
64986M6R1	NEW YORK ST HSG FIN AGY	0.100%		01/05/2022	05/15/2041	21,150,000.00	\$ 21,150,000.00
912796C31	TREASURY BILL	0.000%		01/27/2022	01/27/2022	200,000,000.00	\$ 199,993,073.93
912796K65	TREASURY BILL	0.000%		01/06/2022	01/06/2022	150,000,000.00	\$ 149,999,062.50
912796K73	TREASURY BILL	0.000%		01/13/2022	01/13/2022	100,000,000.00	\$ 99,998,333.32
912796K81	TREASURY BILL	0.000%		01/20/2022	01/20/2022	100,000,000.00	\$ 99,997,281.96
912796K99	TREASURY BILL	0.000%		02/03/2022	02/03/2022	250,000,000.00	\$ 249,988,152.11
912796L80	TREASURY BILL	0.000%		02/17/2022	02/17/2022	200,000,000.00	\$ 199,987,205.49
912796L98	TREASURY BILL	0.000%		03/03/2022	03/03/2022	100,000,000.00	\$ 99,990,510.81
912796N21	TREASURY BILL	0.000%		03/17/2022	03/17/2022	100,000,000.00	\$ 99,989,583.33
912796N39	TREASURY BILL	0.000%		03/31/2022	03/31/2022	75,000,000.00	\$ 74,990,729.17
912796Q69	TREASURY BILL	0.000%		01/11/2022	01/11/2022	150,000,000.00	\$ 149,997,777.78
912796Q77	TREASURY BILL	0.000%		01/18/2022	01/18/2022	150,000,000.00	\$ 149,997,095.83
912796Q85	TREASURY BILL	0.000%		01/25/2022	01/25/2022	200,000,000.00	\$ 199,993,883.34
912796Q93	CASH MGMT BILL	0.000%		02/01/2022	02/01/2022	200,000,000.00	\$ 199,992,250.00
912796R76	TREASURY BILL	0.000%		02/08/2022	02/08/2022	150,000,000.00	\$ 149,992,822.22
912796R92	TREASURY BILL	0.000%		02/22/2022	02/22/2022	100,000,000.00	\$ 99,993,138.89
912796S26	CASH MGMT BILL	0.000%		03/01/2022	03/01/2022	100,000,000.00	\$ 99,990,904.17
912796S75	CASH MGMT BILL	0.000%		03/08/2022	03/08/2022	200,000,000.00	\$ 199,982,583.33
912796S83	CASH MGMT BILL	0.000%		03/15/2022	03/15/2022	100,000,000.00	\$ 99,990,875.00
912796S91	CASH MGMT BILL	0.000%		03/22/2022	03/22/2022	150,000,000.00	\$ 149,981,277.78
912796T25	CASH MGMT BILL	0.000%		03/29/2022	03/29/2022	100,000,000.00	\$ 99,984,291.67
9128286C9	US TREASURY N/B	2.500%		02/15/2022	02/15/2022	100,000,000.00	\$ 100,300,028.77
912828H86	US TREASURY N/B	1.500%		01/31/2022	01/31/2022	50,000,000.00	\$ 50,059,724.90
912828J43	US TREASURY N/B	1.750%		02/28/2022	02/28/2022	100,000,000.00	\$ 100,271,449.08
912828SF8	US TREASURY N/B	2.000%		02/15/2022	02/15/2022	50,000,000.00	\$ 50,120,516.69
912828X47	US TREASURY N/B	1.875%		04/30/2022	04/30/2022	100,000,000.00	\$ 100,594,447.03
912828ZG8	US TREASURY N/B	0.375%		03/31/2022	03/31/2022	175,000,000.00	\$ 175,142,391.13
91282CBK6	US TREASURY FRN	0.134%		01/01/2022	01/31/2023	150,000,000.00	\$ 150,038,384.83

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91282CBY6	US TREASURY FRN	0.119%		01/01/2022	04/30/2023	50,000,000.00	\$ 50,002,687.86
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	0.050%		01/01/2022	01/01/2022	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	0.030%	Government Agency Repurchase Agreement	01/01/2022	01/01/2022	32,000,000.00	\$ 32,000,000.00