

Weighted Average Maturity (days) : 31

City National Rochdale Government Money Market

Weighted Average Life (days) : 58

January 31, 2022

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
171316BZ4	CALIFORNIA STATE	0.070%		02/03/2022	05/15/2036	8,900,000.00	\$ 8,900,000.00
3130AKK47	FEDERAL HOME LOAN BANK	0.110%		02/01/2022	12/15/2022	50,000,000.00	\$ 50,000,000.00
313385SR8	FED HOME LN DISCOUNT NT	0.000%		02/04/2022	02/04/2022	215,000,000.00	\$ 214,999,104.16
313385SW7	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	02/09/2022	02/09/2022	50,000,000.00	\$ 49,999,455.25
313385SY3	FED HOME LN DISCOUNT NT	0.000%		02/11/2022	02/11/2022	100,000,000.00	\$ 99,998,611.11
313385TT3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	03/02/2022	03/02/2022	2,000,000.00	\$ 1,999,921.06
313385UH7	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	03/16/2022	03/16/2022	7,000,000.00	\$ 6,999,623.75
3133EMSV5	FEDERAL FARM CREDIT BANK	0.110%		02/01/2022	03/09/2023	50,000,000.00	\$ 50,000,000.00
3134GWPM2	FREDDIE MAC	0.120%	Government Agency Debt	02/01/2022	08/12/2022	50,000,000.00	\$ 50,000,000.00
3135G03J0	FANNIE MAE	0.440%	Government Agency Debt	02/01/2022	04/15/2022	50,000,000.00	\$ 50,000,000.00
3135G04H3	FANNIE MAE	0.290%	Government Agency Debt	02/01/2022	05/05/2022	25,000,000.00	\$ 25,000,000.00
3136G4VP5	FANNIE MAE	0.250%	Government Agency Debt	02/01/2022	05/09/2022	50,000,000.00	\$ 50,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.030%	Investment Company	02/01/2022	02/01/2022	212,259,005.23	\$ 212,259,005.23
64970HCH5	NEW YORK CITY NY HSG DEV CORP	0.060%		02/03/2022	03/15/2036	22,800,000.00	\$ 22,800,000.00
64986M6R1	NEW YORK ST HSG FIN AGY	0.060%		02/02/2022	05/15/2041	21,150,000.00	\$ 21,150,000.00
912796K99	TREASURY BILL	0.000%		02/03/2022	02/03/2022	250,000,000.00	\$ 249,999,281.95
912796L80	TREASURY BILL	0.000%		02/17/2022	02/17/2022	200,000,000.00	\$ 199,995,644.43
912796L98	TREASURY BILL	0.000%		03/03/2022	03/03/2022	100,000,000.00	\$ 99,995,333.19
912796N21	TREASURY BILL	0.000%		03/17/2022	03/17/2022	100,000,000.00	\$ 99,993,888.89
912796N39	TREASURY BILL	0.000%		03/31/2022	03/31/2022	75,000,000.00	\$ 74,993,958.33
912796N47	TREASURY BILL	0.000%		04/07/2022	04/07/2022	120,000,000.00	\$ 119,979,353.48
912796P29	TREASURY BILL	0.000%		04/14/2022	04/14/2022	100,000,000.00	\$ 99,976,000.26
912796P37	TREASURY BILL	0.000%		04/28/2022	04/28/2022	150,000,000.00	\$ 149,931,916.66
912796Q93	CASH MGMT BILL	0.000%		02/01/2022	02/01/2022	200,000,000.00	\$ 200,000,000.00
912796R68	TREASURY BILL	0.000%		07/07/2022	07/07/2022	200,000,000.00	\$ 199,813,666.68
912796R76	TREASURY BILL	0.000%		02/08/2022	02/08/2022	150,000,000.00	\$ 149,998,677.78
912796R92	TREASURY BILL	0.000%		02/22/2022	02/22/2022	100,000,000.00	\$ 99,997,229.17
912796S26	TREASURY BILL	0.000%		03/01/2022	03/01/2022	200,000,000.00	\$ 199,992,494.44
912796S75	CASH MGMT BILL	0.000%		03/08/2022	03/08/2022	200,000,000.00	\$ 199,990,763.89
912796S83	TREASURY BILL	0.000%		03/15/2022	03/15/2022	200,000,000.00	\$ 199,988,741.67
912796S91	TREASURY BILL	0.000%		03/22/2022	03/22/2022	150,000,000.00	\$ 149,988,532.64
912796T25	CASH MGMT BILL	0.000%		03/29/2022	03/29/2022	100,000,000.00	\$ 99,989,888.89
912796U23	CASH MGMT BILL	0.000%		04/26/2022	04/26/2022	150,000,000.00	\$ 149,942,250.00
9128286C9	US TREASURY N/B	2.500%		02/15/2022	02/15/2022	100,000,000.00	\$ 100,093,342.28
912828J43	US TREASURY N/B	1.750%		02/28/2022	02/28/2022	100,000,000.00	\$ 100,126,364.23
912828SF8	US TREASURY N/B	2.000%		02/15/2022	02/15/2022	50,000,000.00	\$ 50,037,494.08
912828X47	US TREASURY N/B	1.875%		04/30/2022	04/30/2022	100,000,000.00	\$ 100,439,591.08
912828ZG8	US TREASURY N/B	0.375%		03/31/2022	03/31/2022	175,000,000.00	\$ 175,092,794.22
91282CBK6	US TREASURY FRN	0.239%		02/01/2022	01/31/2023	150,000,000.00	\$ 150,035,372.35
91282CBY6	US TREASURY FRN	0.224%		02/01/2022	04/30/2023	50,000,000.00	\$ 50,002,515.70
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	0.050%		02/01/2022	02/01/2022	100,000,000.00	\$ 100,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.040%	Government Agency Repurchase Agreement	02/01/2022	02/01/2022	150,000,000.00	\$ 150,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	0.050%		02/01/2022	02/01/2022	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	0.040%	Government Agency Repurchase Agreement	02/01/2022	02/01/2022	24,000,000.00	\$ 24,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.050%	Government Agency Repurchase Agreement	02/01/2022	02/01/2022	150,000,000.00	\$ 150,000,000.00

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