

Weighted Average Maturity (days) : 39

City National Rochdale Government Money Market

Weighted Average Life (days) : 62

February 28, 2022

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
171316BZ4	CALIFORNIA STATE	0.120%		03/03/2022	05/15/2036	8,900,000.00	\$ 8,900,000.00
3130AKK47	FEDERAL HOME LOAN BANK	0.110%		03/01/2022	12/15/2022	50,000,000.00	\$ 50,000,000.00
313385TT3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	03/02/2022	03/02/2022	2,000,000.00	\$ 1,999,997.28
313385UH7	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	03/16/2022	03/16/2022	7,000,000.00	\$ 6,999,868.75
313385WL6	FED HOME LN DISCOUNT NT	0.000%		05/06/2022	05/06/2022	225,000,000.00	\$ 224,913,375.18
313385XF8	FED HOME LN DISCOUNT NT	0.000%		05/25/2022	05/25/2022	121,000,000.00	\$ 120,886,005.06
3133EMSV5	FEDERAL FARM CREDIT BANK	0.110%		03/01/2022	03/09/2023	50,000,000.00	\$ 50,000,000.00
3134GWPM2	FREDDIE MAC	0.120%	Government Agency Debt	03/01/2022	08/12/2022	50,000,000.00	\$ 50,000,000.00
3135G03J0	FANNIE MAE	0.440%	Government Agency Debt	03/01/2022	04/15/2022	50,000,000.00	\$ 50,000,000.00
3135G04H3	FANNIE MAE	0.290%	Government Agency Debt	03/01/2022	05/05/2022	25,000,000.00	\$ 25,000,000.00
3136G4VP5	FANNIE MAE	0.250%	Government Agency Debt	03/01/2022	05/09/2022	50,000,000.00	\$ 50,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.030%	Investment Company	03/01/2022	03/01/2022	365,495,658.23	\$ 365,495,658.23
64970HCH5	NEW YORK CITY NY HSG DEV CORP	0.150%		03/03/2022	03/15/2036	22,800,000.00	\$ 22,800,000.00
64986M6R1	NEW YORK ST HSG FIN AGY	0.150%		03/02/2022	05/15/2041	21,150,000.00	\$ 21,150,000.00
912796G45	TREASURY BILL	0.000%		04/21/2022	04/21/2022	100,000,000.00	\$ 99,966,708.33
912796L98	TREASURY BILL	0.000%		03/03/2022	03/03/2022	100,000,000.00	\$ 99,999,688.88
912796N21	TREASURY BILL	0.000%		03/17/2022	03/17/2022	100,000,000.00	\$ 99,997,777.78
912796N39	TREASURY BILL	0.000%		03/31/2022	03/31/2022	75,000,000.00	\$ 74,996,875.00
912796N47	TREASURY BILL	0.000%		04/07/2022	04/07/2022	120,000,000.00	\$ 119,988,247.37
912796P29	TREASURY BILL	0.000%		04/14/2022	04/14/2022	100,000,000.00	\$ 99,985,333.49
912796P37	TREASURY BILL	0.000%		04/28/2022	04/28/2022	150,000,000.00	\$ 149,954,083.33
912796P45	TREASURY BILL	0.000%		05/05/2022	05/05/2022	250,000,000.00	\$ 249,911,843.75
912796Q44	TREASURY BILL	0.000%		06/02/2022	06/02/2022	100,000,000.00	\$ 99,926,142.50
912796R68	TREASURY BILL	0.000%		07/07/2022	07/07/2022	200,000,000.00	\$ 199,847,111.12
912796S26	TREASURY BILL	0.000%		03/01/2022	03/01/2022	200,000,000.00	\$ 200,000,000.00
912796S75	CASH MGMT BILL	0.000%		03/08/2022	03/08/2022	200,000,000.00	\$ 199,998,152.78
912796S83	TREASURY BILL	0.000%		03/15/2022	03/15/2022	200,000,000.00	\$ 199,996,247.22
912796S91	TREASURY BILL	0.000%		03/22/2022	03/22/2022	150,000,000.00	\$ 149,995,085.42
912796T90	TREASURY BILL	0.000%		04/19/2022	04/19/2022	100,000,000.00	\$ 99,965,972.13
912796U23	TREASURY BILL	0.000%		04/26/2022	04/26/2022	150,000,000.00	\$ 149,961,500.00
912796V30	CASH MGMT BILL	0.000%		05/31/2022	05/31/2022	200,000,000.00	\$ 199,850,102.77
912796V89	CASH MGMT BILL	0.000%		06/07/2022	06/07/2022	100,000,000.00	\$ 99,896,419.45
912796V97	CASH MGMT BILL	0.000%		06/14/2022	06/14/2022	250,000,000.00	\$ 249,618,718.75
912828X47	US TREASURY N/B	1.875%		04/30/2022	04/30/2022	100,000,000.00	\$ 100,299,721.19
912828ZG8	US TREASURY N/B	0.375%		03/31/2022	03/31/2022	175,000,000.00	\$ 175,047,997.01
91282CBK6	US TREASURY FRN	0.429%		03/01/2022	01/31/2023	150,000,000.00	\$ 150,032,651.40
91282CBY6	US TREASURY FRN	0.414%		03/01/2022	04/30/2023	50,000,000.00	\$ 50,002,360.21
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	0.050%		03/01/2022	03/01/2022	100,000,000.00	\$ 100,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.040%	Government Agency Repurchase Agreement	03/01/2022	03/01/2022	150,000,000.00	\$ 150,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	0.050%		03/01/2022	03/01/2022	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	0.040%	Government Agency Repurchase Agreement	03/01/2022	03/01/2022	81,000,000.00	\$ 81,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.050%	Government Agency Repurchase Agreement	03/01/2022	03/01/2022	150,000,000.00	\$ 150,000,000.00