

Weighted Average Maturity (days) : 38

City National Rochdale Government Money Market

Weighted Average Life (days) : 64

March 31, 2022

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
171316BZ4	CALIFORNIA STATE	0.400%		04/07/2022	05/15/2036	8,900,000.00	\$ 8,900,000.00
3130AKK47	FEDERAL HOME LOAN BANK	0.330%		04/01/2022	12/15/2022	50,000,000.00	\$ 50,000,000.00
3130APEV3	FEDERAL HOME LOAN BANK	0.050%		04/29/2022	04/29/2022	125,000,000.00	\$ 124,980,884.62
313385WL6	FED HOME LN DISCOUNT NT	0.000%		05/06/2022	05/06/2022	225,000,000.00	\$ 224,954,062.61
313385WY8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/18/2022	05/18/2022	100,000,000.00	\$ 99,960,963.88
313385XF8	FED HOME LN DISCOUNT NT	0.000%		05/25/2022	05/25/2022	121,000,000.00	\$ 120,927,579.68
313385XT8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/06/2022	06/06/2022	175,000,000.00	\$ 174,878,083.31
313385YC4	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/15/2022	06/15/2022	150,000,000.00	\$ 149,850,625.02
313385YR1	FED HOME LN DISCOUNT NT	0.000%		06/28/2022	06/28/2022	100,000,000.00	\$ 99,872,888.89
3133EMSV5	FEDERAL FARM CREDIT BANK	0.360%		04/01/2022	03/09/2023	50,000,000.00	\$ 50,000,000.00
3133ENSC5	FEDERAL FARM CREDIT BANK	0.310%		04/01/2022	08/17/2023	50,000,000.00	\$ 50,000,000.00
3134GWPM2	FREDDIE MAC	0.340%	Government Agency Debt	04/01/2022	08/12/2022	50,000,000.00	\$ 50,000,000.00
3135G03J0	FANNIE MAE	0.660%	Government Agency Debt	04/01/2022	04/15/2022	50,000,000.00	\$ 50,000,000.00
3135G04H3	FANNIE MAE	0.510%	Government Agency Debt	04/01/2022	05/05/2022	25,000,000.00	\$ 25,000,000.00
3136G4VP5	FANNIE MAE	0.470%	Government Agency Debt	04/01/2022	05/09/2022	50,000,000.00	\$ 50,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.030%	Investment Company	04/01/2022	04/01/2022	551,258,813.23	\$ 551,258,813.23
64970HCH5	NEW YORK CITY NY HSG DEV CORP	0.450%		04/07/2022	03/15/2036	22,800,000.00	\$ 22,800,000.00
64986M6R1	NEW YORK ST HSG FIN AGY	0.450%		04/06/2022	05/15/2041	21,150,000.00	\$ 21,150,000.00
912796J42	TREASURY BILL	0.000%		06/16/2022	06/16/2022	150,000,000.00	\$ 149,859,611.11
912796N47	TREASURY BILL	0.000%		04/07/2022	04/07/2022	120,000,000.00	\$ 119,998,094.16
912796P29	TREASURY BILL	0.000%		04/14/2022	04/14/2022	100,000,000.00	\$ 99,995,666.71
912796P37	TREASURY BILL	0.000%		04/28/2022	04/28/2022	100,000,000.00	\$ 99,985,937.50
912796P45	TREASURY BILL	0.000%		05/05/2022	05/05/2022	250,000,000.00	\$ 249,953,887.49
912796Q44	TREASURY BILL	0.000%		06/02/2022	06/02/2022	100,000,000.00	\$ 99,950,761.67
912796R68	TREASURY BILL	0.000%		07/07/2022	07/07/2022	200,000,000.00	\$ 199,884,138.90
912796T90	TREASURY BILL	0.000%		04/19/2022	04/19/2022	100,000,000.00	\$ 99,987,499.96
912796U23	TREASURY BILL	0.000%		04/26/2022	04/26/2022	150,000,000.00	\$ 149,982,812.50
912796U98	CASH MGMT BILL	0.000%		05/17/2022	05/17/2022	150,000,000.00	\$ 149,944,224.59
912796V30	CASH MGMT BILL	0.000%		05/31/2022	05/31/2022	200,000,000.00	\$ 199,901,166.66
912796V89	CASH MGMT BILL	0.000%		06/07/2022	06/07/2022	100,000,000.00	\$ 99,929,184.72
912796V97	CASH MGMT BILL	0.000%		06/14/2022	06/14/2022	250,000,000.00	\$ 249,731,287.50
912796W21	CASH MGMT BILL	0.000%		06/21/2022	06/21/2022	350,000,000.00	\$ 349,633,418.76
912828SV3	US TREASURY N/B	1.750%		05/15/2022	05/15/2022	50,000,000.00	\$ 50,087,621.54
912828X47	US TREASURY N/B	1.875%		04/30/2022	04/30/2022	100,000,000.00	\$ 100,144,865.24
91282CBK6	US TREASURY FRN	0.655%		04/01/2022	01/31/2023	150,000,000.00	\$ 150,029,638.92
91282CBY6	US TREASURY FRN	0.640%		04/01/2022	04/30/2023	50,000,000.00	\$ 50,002,188.05
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.290%	Government Agency Repurchase Agreement	04/01/2022	04/01/2022	50,000,000.00	\$ 50,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	0.290%		04/01/2022	04/01/2022	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	0.280%	Government Agency Repurchase Agreement	04/01/2022	04/01/2022	34,000,000.00	\$ 34,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.300%	Government Agency Repurchase Agreement	04/01/2022	04/01/2022	150,000,000.00	\$ 150,000,000.00