

Weighted Average Maturity (days) : 19

City National Rochdale Government Money Market

Weighted Average Life (days) : 41

May 31, 2022

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
171316BZ4	CALIFORNIA STATE	0.720%		06/02/2022	05/15/2036	8,900,000.00	\$ 8,900,000.00
3130AKK47	FEDERAL HOME LOAN BANK	0.840%		06/01/2022	12/15/2022	50,000,000.00	\$ 50,000,000.00
313385XQ4	FED HOME LN DISCOUNT NT	0.000%		06/03/2022	06/03/2022	200,000,000.00	\$ 199,993,333.33
313385XT8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/06/2022	06/06/2022	175,000,000.00	\$ 174,990,763.92
313385YC4	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/15/2022	06/15/2022	268,000,000.00	\$ 267,946,877.79
313385YD2	FED HOME LN DISCOUNT NT	0.000%		06/16/2022	06/16/2022	32,000,000.00	\$ 31,992,000.00
313385YK6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/22/2022	06/22/2022	150,000,000.00	\$ 149,944,175.28
313385YM2	FED HOME LN DISCOUNT NT	0.000%		06/24/2022	06/24/2022	121,000,000.00	\$ 120,944,340.00
313385YR1	FED HOME LN DISCOUNT NT	0.000%		06/28/2022	06/28/2022	100,000,000.00	\$ 99,961,000.00
313385YU4	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/01/2022	07/01/2022	300,000,000.00	\$ 299,800,000.18
313385ZG4	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/13/2022	07/13/2022	300,000,000.00	\$ 299,693,750.28
313385ZJ8	FED HOME LN DISCOUNT NT	0.000%		07/15/2022	07/15/2022	250,000,000.00	\$ 249,716,750.00
313385ZP4	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/20/2022	07/20/2022	150,000,000.00	\$ 149,805,225.00
313385ZR0	FED HOME LN DISCOUNT NT	0.000%		07/22/2022	07/22/2022	200,000,000.00	\$ 199,728,000.01
3133EMSV5	FEDERAL FARM CREDIT BANK	0.860%		06/01/2022	03/09/2023	50,000,000.00	\$ 50,000,000.00
3133ENSC5	FEDERAL FARM CREDIT BANK	0.820%		06/01/2022	08/17/2023	50,000,000.00	\$ 50,000,000.00
3134GWPM2	FREDDIE MAC	0.850%	Government Agency Debt	06/01/2022	08/12/2022	50,000,000.00	\$ 50,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.650%	Investment Company	06/01/2022	06/01/2022	330,784,062.23	\$ 330,784,062.23
64970HCH5	NEW YORK CITY NY HSG DEV CORP	0.700%		06/02/2022	03/15/2036	22,800,000.00	\$ 22,800,000.00
64986M6R1	NEW YORK ST HSG FIN AGY	0.700%		06/01/2022	05/15/2041	21,150,000.00	\$ 21,150,000.00
912796Q44	TREASURY BILL	0.000%		06/02/2022	06/02/2022	100,000,000.00	\$ 99,999,205.83
912796R68	TREASURY BILL	0.000%		07/07/2022	07/07/2022	200,000,000.00	\$ 199,957,000.00
912796V89	TREASURY BILL	0.000%		06/07/2022	06/07/2022	100,000,000.00	\$ 99,993,658.33
912796V97	TREASURY BILL	0.000%		06/14/2022	06/14/2022	350,000,000.00	\$ 349,931,668.75
912796W21	TREASURY BILL	0.000%		06/21/2022	06/21/2022	350,000,000.00	\$ 349,909,486.11
91282CBK6	US TREASURY FRN	1.112%		06/01/2022	01/31/2023	150,000,000.00	\$ 150,023,711.13
91282CBY6	US TREASURY FRN	1.097%		06/01/2022	04/30/2023	50,000,000.00	\$ 50,001,849.29
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.790%	Government Agency Repurchase Agreement	06/01/2022	06/01/2022	150,000,000.00	\$ 150,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	0.790%		06/01/2022	06/01/2022	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	0.780%	Government Agency Repurchase Agreement	06/01/2022	06/01/2022	25,000,000.00	\$ 25,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.790%	Government Agency Repurchase Agreement	06/01/2022	06/01/2022	150,000,000.00	\$ 150,000,000.00