

Weighted Average Maturity (days) : 16

City National Rochdale Government Money Market

Weighted Average Life (days) : 36

June 30, 2022

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
171316BZ4	CALIFORNIA STATE	0.780%		07/07/2022	05/15/2036	8,900,000.00	\$ 8,900,000.00
3130AKK47	FEDERAL HOME LOAN BANK	1.570%		07/01/2022	12/15/2022	50,000,000.00	\$ 50,000,000.00
313385A71	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/05/2022	08/05/2022	100,000,000.00	\$ 99,888,194.44
313385B47	FEDERAL HOME LOAN BANK DISCOUNT NOTES	0.000%	Government Agency Debt	08/10/2022	08/10/2022	135,000,000.00	\$ 134,757,299.89
313385B62	FED HOME LN DISCOUNT NT	0.000%		08/12/2022	08/12/2022	300,000,000.00	\$ 299,422,500.00
313385D29	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/24/2022	08/24/2022	300,000,000.00	\$ 299,284,500.01
313385YU4	FED HOME LN DISCOUNT NT	1.000%	Government Agency Debt	07/01/2022	07/01/2022	300,000,000.00	\$ 300,000,000.00
313385ZG4	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/13/2022	07/13/2022	300,000,000.00	\$ 299,912,500.08
313385ZJ8	FED HOME LN DISCOUNT NT	0.000%		07/15/2022	07/15/2022	250,000,000.00	\$ 249,909,875.00
313385ZP4	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/20/2022	07/20/2022	350,000,000.00	\$ 349,774,586.12
313385ZR0	FED HOME LN DISCOUNT NT	0.000%		07/22/2022	07/22/2022	200,000,000.00	\$ 199,888,000.00
313385ZW9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/27/2022	07/27/2022	100,000,000.00	\$ 99,928,500.00
313385ZY5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/29/2022	07/29/2022	100,000,000.00	\$ 99,919,888.92
3133EMSV5	FEDERAL FARM CREDIT BANK	1.610%		07/01/2022	03/09/2023	50,000,000.00	\$ 50,000,000.00
3133ENSC5	FEDERAL FARM CREDIT BANK	1.550%		07/01/2022	08/17/2023	50,000,000.00	\$ 50,000,000.00
3134GWPM2	FREDDIE MAC	1.580%	Government Agency Debt	07/01/2022	08/12/2022	50,000,000.00	\$ 50,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	1.340%	Investment Company	07/01/2022	07/01/2022	532,568,065.23	\$ 532,568,065.23
64970HCH5	NEW YORK CITY NY HSG DEV CORP	0.920%		07/07/2022	03/15/2036	22,800,000.00	\$ 22,800,000.00
64986M6R1	NEW YORK ST HSG FIN AGY	0.920%		07/06/2022	05/15/2041	21,150,000.00	\$ 21,150,000.00
912796R68	TREASURY BILL	0.000%		07/07/2022	07/07/2022	200,000,000.00	\$ 199,992,833.34
912796W96	TREASURY BILL	0.000%		07/12/2022	07/12/2022	200,000,000.00	\$ 199,931,036.11
912796X46	TREASURY BILL	0.000%		08/02/2022	08/02/2022	100,000,000.00	\$ 99,908,000.00
91282CBK6	US TREASURY FRN	1.807%		07/01/2022	01/31/2023	150,000,000.00	\$ 150,020,795.83
91282CBY6	US TREASURY FRN	1.792%		07/01/2022	04/30/2023	50,000,000.00	\$ 50,001,682.69
BARCLM241	BARCLAY MBS REPURCHASE AGREEMENT	1.550%		07/01/2022	07/01/2022	50,000,000.00	\$ 50,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	1.460%	Government Agency Repurchase Agreement	07/01/2022	07/01/2022	12,000,000.00	\$ 12,000,000.00
DAIWAM241	DAWIWA MBS REPURCHASE AGREEMENT	1.530%		07/01/2022	07/01/2022	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	1.480%	Government Agency Repurchase Agreement	07/01/2022	07/01/2022	190,000,000.00	\$ 190,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	1.480%	Government Agency Repurchase Agreement	07/01/2022	07/01/2022	150,000,000.00	\$ 150,000,000.00