

Weighted Average Maturity (days) : 24

City National Rochdale Government Money Market

Weighted Average Life (days) : 51

May 31, 2019

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130ACT46	FEDERAL HOME LOAN BANK	2.373%	Government Agency Debt	06/13/2019	11/13/2019	11,000,000.00	\$ 10,999,799.62
3130ADJA1	FEDERAL HOME LOAN BANK	2.340%	Government Agency Debt	06/25/2019	07/25/2019	50,000,000.00	\$ 50,000,000.00
3130ADM58	FEDERAL HOME LOAN BANK	2.402%	Government Agency Debt	06/05/2019	02/05/2020	50,000,000.00	\$ 50,000,000.00
3130AE6N5	FEDERAL HOME LOAN BANK	2.355%	Government Agency Debt	06/25/2019	10/25/2019	50,000,000.00	\$ 50,000,000.00
3130AEF39	FEDERAL HOME LOAN BANK	2.342%	Government Agency Debt	06/07/2019	06/07/2019	50,000,000.00	\$ 49,999,996.85
3130AEKL3	FEDERAL HOME LOAN BANK	2.386%	Government Agency Debt	06/02/2019	01/02/2020	50,000,000.00	\$ 50,000,515.32
3130AET26	FEDERAL HOME LOAN BANK	2.280%	Government Agency Debt	08/16/2019	08/16/2019	50,000,000.00	\$ 50,000,000.00
3130AET34	FEDERAL HOME LOAN BANK	2.328%	Government Agency Debt	08/14/2019	02/14/2020	50,000,000.00	\$ 50,000,000.00
3130AETJ9	FEDERAL HOME LOAN BANK	2.376%	Government Agency Debt	06/20/2019	02/20/2020	50,000,000.00	\$ 50,000,000.00
3130AFFW2	FEDERAL HOME LOAN BANK	2.465%	Government Agency Debt	06/01/2019	11/15/2019	20,000,000.00	\$ 20,000,000.00
3130AFTC1	FEDERAL HOME LOAN BANK	2.370%	Government Agency Debt	06/28/2019	10/28/2019	100,000,000.00	\$ 100,000,000.00
3130AFZ83	FEDERAL HOME LOAN BANK	2.452%	Government Agency Debt	06/04/2019	06/04/2020	50,000,000.00	\$ 50,000,000.00
3132X0Y21	FEDERAL AGRICULTURAL MORTGAGE CORP MTN	2.380%	Government Agency Debt	06/25/2019	06/25/2019	50,000,000.00	\$ 50,000,000.00
313384GM5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/05/2019	06/05/2019	28,000,000.00	\$ 27,992,191.11
313384GP8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/07/2019	06/07/2019	100,000,000.00	\$ 99,959,666.66
313384GU7	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/12/2019	06/12/2019	33,483,000.00	\$ 33,458,932.01
313384HA0	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%		06/18/2019	06/18/2019	21,220,000.00	\$ 21,196,351.49
313384HB8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/19/2019	06/19/2019	15,000,000.00	\$ 14,981,400.00
313384HH5	FEDERAL HOME LOAN BANK	0.000%		06/25/2019	06/25/2019	50,000,000.00	\$ 49,921,333.33
313384HT9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/05/2019	07/05/2019	70,000,000.00	\$ 69,841,862.22
313384HY8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/10/2019	07/10/2019	70,000,000.00	\$ 69,819,668.61
313384JA8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/12/2019	07/12/2019	25,000,000.00	\$ 24,932,463.89
313384JH3	FED HOME LN DISCOUNT NT	0.000%		07/19/2019	07/19/2019	61,336,000.00	\$ 61,145,016.16
313384JN0	FEDERAL HOME LOAN DISCOUNT NOTE	0.000%	Government Agency Debt	07/24/2019	07/24/2019	70,000,000.00	\$ 69,759,365.27
313384JQ3	FEDERAL HOME LOAN BANK	0.000%		07/26/2019	07/26/2019	35,000,000.00	\$ 34,874,928.47
313384JX8	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	08/02/2019	08/02/2019	77,861,000.00	\$ 77,537,833.59
313384KE8	FED HOME LN DISCOUNT NT	0.000%		08/09/2019	08/09/2019	35,000,000.00	\$ 34,839,805.00
313384KM0	FED HOME LN DISCOUNT NT	0.000%		08/16/2019	08/16/2019	25,000,000.00	\$ 24,874,811.11
313384KS7	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	08/21/2019	08/21/2019	25,000,000.00	\$ 24,866,856.25
313384KU2	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	08/23/2019	08/23/2019	50,000,000.00	\$ 49,729,327.76
313384KZ1	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	08/28/2019	08/28/2019	70,000,000.00	\$ 69,598,745.38
313384LB3	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	08/30/2019	08/30/2019	35,000,000.00	\$ 34,794,462.50
3133EHN41	FEDERAL FARM CREDIT BANK	2.399%	Government Agency Debt	06/04/2019	11/01/2019	50,000,000.00	\$ 49,998,950.06
3133EKB2	FEDERAL FARM CREDIT BANK	2.390%	Government Agency Debt	06/25/2019	06/25/2020	56,000,000.00	\$ 55,988,727.03
3135G0U76	FANNIE MAE	2.500%	Government Agency Debt	06/01/2019	04/30/2020	40,000,000.00	\$ 40,000,000.00
3135G0V26	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.520%	Government Agency Debt	07/31/2019	07/30/2020	25,000,000.00	\$ 25,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	2.250%	Investment Company	06/01/2019	06/01/2019	82,071,938.97	\$ 82,071,938.97
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	2.470%	Government Agency Repurchase Agreement	06/01/2019	06/01/2019	347,000,000.00	\$ 347,000,000.00
DAIWAX241	BANK OF AMERICA TRI-PARTY REPURCHASE AGREEMENT	2.450%	Government Agency Repurchase Agreement	06/01/2019	06/01/2019	38,000,000.00	\$ 38,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	2.460%	Government Agency Repurchase Agreement	06/01/2019	06/01/2019	100,000,000.00	\$ 100,000,000.00
WELLSF241	WELLS FARGO REPO	2.490%	Government Agency Repurchase Agreement	06/01/2019	06/01/2019	500,000,000.00	\$ 500,000,000.00