

Weighted Average Maturity (days) : 21

City National Rochdale Government Money Market

Weighted Average Life (days) : 44

June 30, 2019

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130ACT46	FEDERAL HOME LOAN BANK	2.331%	Government Agency Debt	07/13/2019	11/13/2019	11,000,000.00	\$ 10,999,836.05
3130ADJA1	FEDERAL HOME LOAN BANK	2.314%	Government Agency Debt	07/25/2019	07/25/2019	50,000,000.00	\$ 50,000,000.00
3130ADM58	FEDERAL HOME LOAN BANK	2.365%	Government Agency Debt	07/05/2019	02/05/2020	50,000,000.00	\$ 50,000,000.00
3130AE6N5	FEDERAL HOME LOAN BANK	2.329%	Government Agency Debt	07/25/2019	10/25/2019	50,000,000.00	\$ 50,000,000.00
3130AEKL3	FEDERAL HOME LOAN BANK	2.345%	Government Agency Debt	07/02/2019	01/02/2020	50,000,000.00	\$ 50,000,443.42
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	2.318%	Government Agency Debt	07/20/2019	02/20/2020	50,000,000.00	\$ 50,000,000.00
3130AFFW2	FEDERAL HOME LOAN BANK	2.485%	Government Agency Debt	07/01/2019	11/15/2019	20,000,000.00	\$ 20,000,000.00
3130AFTC1	FEDERAL HOME LOAN BANK	2.342%	Government Agency Debt	07/28/2019	10/28/2019	100,000,000.00	\$ 100,000,000.00
3130AFZ83	FEDERAL HOME LOAN BANK	2.416%	Government Agency Debt	07/04/2019	06/04/2020	50,000,000.00	\$ 50,000,000.00
3130AGKE4	FEDERAL HOME LOAN BANK	2.460%	Government Agency Debt	07/01/2019	08/25/2020	7,000,000.00	\$ 7,000,000.00
313384HP7	FEDERAL HOME LOAN DISCOUNT NOTE	0.000%	Government Agency Debt	07/01/2019	07/01/2019	23,000,000.00	\$ 23,000,000.00
313384HT9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/05/2019	07/05/2019	70,000,000.00	\$ 69,981,395.56
313384HY8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/10/2019	07/10/2019	70,000,000.00	\$ 69,958,385.06
313384JA8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/12/2019	07/12/2019	25,000,000.00	\$ 24,981,880.56
313384JF7	FEDERAL HOME LOAN DISCOUNT NOTE	0.000%	Government Agency Debt	07/17/2019	07/17/2019	70,000,000.00	\$ 69,930,933.34
313384JH3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/19/2019	07/19/2019	61,336,000.00	\$ 61,264,381.06
313384JN0	FEDERAL HOME LOAN DISCOUNT NOTE	0.000%	Government Agency Debt	07/24/2019	07/24/2019	70,000,000.00	\$ 69,895,573.61
313384JQ3	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	07/26/2019	07/26/2019	35,000,000.00	\$ 34,943,149.30
313384JV2	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/31/2019	07/31/2019	25,000,000.00	\$ 24,951,708.04
313384JX8	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	08/02/2019	08/02/2019	102,861,000.00	\$ 102,643,071.11
313384KC2	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	08/07/2019	08/07/2019	50,000,000.00	\$ 49,883,861.10
313384KE8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/09/2019	08/09/2019	35,000,000.00	\$ 34,909,455.00
313384KK4	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	08/14/2019	08/14/2019	70,000,000.00	\$ 69,810,066.66
313384KM0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/16/2019	08/16/2019	25,000,000.00	\$ 24,924,227.78
313384KS7	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	08/21/2019	08/21/2019	75,000,000.00	\$ 74,759,272.91
313384KU2	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	08/23/2019	08/23/2019	50,000,000.00	\$ 49,827,161.10
313384KZ1	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	08/28/2019	08/28/2019	70,000,000.00	\$ 69,735,536.73
313384LB3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/30/2019	08/30/2019	35,000,000.00	\$ 34,862,975.00
313384LG2	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	09/04/2019	09/04/2019	25,000,000.00	\$ 24,894,826.39
313384LJ6	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	09/06/2019	09/06/2019	25,000,000.00	\$ 24,892,846.52
313384MD8	FEDERAL HOME LOAN MORTGAGE CORP DISCOUNT NOTE	0.000%	Government Agency Debt	09/25/2019	09/25/2019	70,000,000.00	\$ 69,638,131.10
3133EHN41	FEDERAL FARM CREDIT BANK	2.171%	Government Agency Debt	07/02/2019	11/01/2019	50,000,000.00	\$ 49,999,155.93
3133EKB2	FEDERAL FARM CREDIT BANK	2.364%	Government Agency Debt	07/25/2019	06/25/2020	56,000,000.00	\$ 55,989,594.18
3135G0U76	FANNIE MAE	2.510%	Government Agency Debt	07/01/2019	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	2.210%	Investment Company	07/01/2019	07/01/2019	345,372,995.97	\$ 345,372,995.97
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	2.500%	Government Agency Repurchase Agreement	07/01/2019	07/01/2019	62,000,000.00	\$ 62,000,000.00
DAIWAX241	BANK OF AMERICA TRI-PARTY REPURCHASE AGREEMENT	2.400%	Government Agency Repurchase Agreement	07/01/2019	07/01/2019	88,000,000.00	\$ 88,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	2.510%	Government Agency Repurchase Agreement	07/01/2019	07/01/2019	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	2.480%	Government Agency Repurchase Agreement	07/01/2019	07/01/2019	500,000,000.00	\$ 500,000,000.00