

Weighted Average Maturity (days) : 16

City National Rochdale Government Money Market

Weighted Average Life (days) : 35

July 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	2.245%	Government Agency Debt	08/13/2019	11/13/2019	11,000,000.00	\$ 10,999,873.70
3130ADM58	FEDERAL HOME LOAN BANK	2.315%	Government Agency Debt	08/05/2019	02/05/2020	50,000,000.00	\$ 50,000,000.00
3130AE6N5	FEDERAL HOME LOAN BANK	2.191%	Government Agency Debt	08/25/2019	10/25/2019	50,000,000.00	\$ 50,000,000.00
3130AEKL3	FEDERAL HOME LOAN BANK	2.303%	Government Agency Debt	08/02/2019	01/02/2020	50,000,000.00	\$ 50,000,369.12
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	2.207%	Government Agency Debt	08/20/2019	02/20/2020	50,000,000.00	\$ 50,000,000.00
3130AFFW2	FEDERAL HOME LOAN BANK	2.455%	Government Agency Debt	08/01/2019	11/15/2019	20,000,000.00	\$ 20,000,000.00
3130AFTC1	FEDERAL HOME LOAN BANK	2.181%	Government Agency Debt	08/28/2019	10/28/2019	100,000,000.00	\$ 100,000,000.00
3130AFZ83	FEDERAL HOME LOAN BANK	2.365%	Government Agency Debt	08/04/2019	06/04/2020	50,000,000.00	\$ 50,000,000.00
3130AGKE4	FEDERAL HOME LOAN BANK	2.430%	Government Agency Debt	08/01/2019	08/25/2020	7,000,000.00	\$ 7,000,000.00
313384JX8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/02/2019	08/02/2019	102,861,000.00	\$ 102,854,189.72
313384KC2	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	08/07/2019	08/07/2019	73,000,000.00	\$ 72,972,771.82
313384KE8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/09/2019	08/09/2019	70,000,000.00	\$ 69,964,704.45
313384KK4	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	08/14/2019	08/14/2019	70,000,000.00	\$ 69,943,883.34
313384KM0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/16/2019	08/16/2019	25,000,000.00	\$ 24,975,291.67
313384KS7	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	08/21/2019	08/21/2019	75,000,000.00	\$ 74,905,597.22
313384KU2	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	08/23/2019	08/23/2019	50,000,000.00	\$ 49,928,255.56
313384KZ1	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	08/28/2019	08/28/2019	70,000,000.00	\$ 69,876,887.79
313384LB3	FHLB	0.000%	Government Agency Debt	08/30/2019	08/30/2019	60,000,000.00	\$ 59,889,465.69
313384LG2	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	09/04/2019	09/04/2019	75,000,000.00	\$ 74,840,388.89
313384LJ6	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	09/06/2019	09/06/2019	75,000,000.00	\$ 74,833,925.00
313384LP2	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	09/11/2019	09/11/2019	76,000,000.00	\$ 75,813,472.79
313384LR8	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	09/13/2019	09/13/2019	70,000,000.00	\$ 69,820,486.94
313384LW7	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	09/18/2019	09/18/2019	100,000,000.00	\$ 99,714,400.00
313384MD8	FEDERAL HOME LOAN MORTGAGE CORP DISCOUNT NOTE	0.000%	Government Agency Debt	09/25/2019	09/25/2019	70,000,000.00	\$ 69,768,572.22
313384MN6	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	10/04/2019	10/04/2019	50,000,000.00	\$ 49,806,844.44
313384MV8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/11/2019	10/11/2019	20,000,000.00	\$ 19,915,037.19
313384NQ8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/30/2019	10/30/2019	50,000,000.00	\$ 49,737,125.41
3133EHN41	FEDERAL FARM CREDIT BANK	2.126%	Government Agency Debt	08/06/2019	11/01/2019	50,000,000.00	\$ 49,999,368.67
3133EKB2	FEDERAL FARM CREDIT BANK	2.226%	Government Agency Debt	08/25/2019	06/25/2020	56,000,000.00	\$ 55,990,490.23
3133EKWX0	FEDERAL FARM CREDIT BANK	2.297%	Government Agency Debt	08/26/2019	01/26/2021	25,000,000.00	\$ 24,998,580.65
3135G0U76	FANNIE MAE	2.490%	Government Agency Debt	08/01/2019	04/30/2020	40,000,000.00	\$ 40,000,000.00
3135G0V26	FANNIE MAE	2.470%	Government Agency Debt	10/31/2019	07/30/2020	25,000,000.00	\$ 25,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	2.150%	Investment Company	08/01/2019	08/01/2019	319,314,621.97	\$ 319,314,621.97
880592KK5	TVA DISCOUNT NOTE	0.000%	Government Agency Debt	08/14/2019	08/14/2019	68,385,000.00	\$ 68,330,795.39
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	2.530%	Government Agency Repurchase Agreement	08/01/2019	08/01/2019	677,000,000.00	\$ 677,000,000.00
DAIWAX241	BANK OF AMERICA TRI-PARTY REPURCHASE AGREEMENT	2.500%	Government Agency Repurchase Agreement	08/01/2019	08/01/2019	3,000,000.00	\$ 3,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	2.510%	Government Agency Repurchase Agreement	08/01/2019	08/01/2019	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	2.510%	Government Agency Repurchase Agreement	08/01/2019	08/01/2019	500,000,000.00	\$ 500,000,000.00