

Weighted Average Maturity (days) : 21

City National Rochdale Government Money Market

Weighted Average Life (days) : 40

August 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	2.114%	Government Agency Debt	09/13/2019	11/13/2019	11,000,000.00	\$ 10,999,911.35
3130ADM58	FEDERAL HOME LOAN BANK	2.179%	Government Agency Debt	09/05/2019	02/05/2020	50,000,000.00	\$ 50,000,000.00
3130AE6N5	FEDERAL HOME LOAN BANK	2.070%	Government Agency Debt	09/25/2019	10/25/2019	50,000,000.00	\$ 50,000,000.00
3130AEKL3	FEDERAL HOME LOAN BANK	2.129%	Government Agency Debt	09/02/2019	01/02/2020	50,000,000.00	\$ 50,000,294.81
3130AET34	FEDERAL HOME LOAN BANK	1.975%	Government Agency Debt	11/14/2019	02/14/2020	50,000,000.00	\$ 50,000,000.00
3130AETJ9	FEDERAL HOME LOAN BANK	2.107%	Government Agency Debt	09/20/2019	02/20/2020	50,000,000.00	\$ 50,000,000.00
3130AFFW2	FEDERAL HOME LOAN BANK	2.185%	Government Agency Debt	09/01/2019	11/15/2019	20,000,000.00	\$ 20,000,000.00
3130AFTC1	FEDERAL HOME LOAN BANK	2.080%	Government Agency Debt	09/28/2019	10/28/2019	100,000,000.00	\$ 100,000,000.00
3130AFZ83	FEDERAL HOME LOAN BANK	2.229%	Government Agency Debt	09/04/2019	06/04/2020	50,000,000.00	\$ 50,000,000.00
3130AGKE4	FEDERAL HOME LOAN BANK	2.160%	Government Agency Debt	09/01/2019	08/25/2020	7,000,000.00	\$ 7,000,000.00
313384LG2	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	09/04/2019	09/04/2019	75,000,000.00	\$ 74,985,916.67
313384LJ6	FEDERAL HOME LOAN BANK	2.001%	Government Agency Debt	09/06/2019	09/06/2019	75,000,000.00	\$ 74,976,934.03
313384LP2	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	09/11/2019	09/11/2019	76,000,000.00	\$ 75,954,505.56
313384LR8	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	09/13/2019	09/13/2019	70,000,000.00	\$ 69,949,903.34
313384LW7	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	09/18/2019	09/18/2019	100,000,000.00	\$ 99,898,850.00
313384LY3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/20/2019	09/20/2019	50,000,000.00	\$ 49,946,404.17
313384MD8	FEDERAL HOME LOAN MORTGAGE CORP DISCOUNT NOTE	0.000%	Government Agency Debt	09/25/2019	09/25/2019	70,000,000.00	\$ 69,899,013.34
313384MF3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/27/2019	09/27/2019	70,000,000.00	\$ 69,894,338.88
313384ML0	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.010%	Government Agency Debt	10/02/2019	10/02/2019	70,000,000.00	\$ 69,876,430.55
313384MN6	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	10/04/2019	10/04/2019	50,000,000.00	\$ 49,900,404.16
313384MV8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/11/2019	10/11/2019	20,000,000.00	\$ 19,952,133.63
313384MZ9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/15/2019	10/15/2019	25,000,000.00	\$ 24,937,972.20
313384NA3	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.010%	Government Agency Debt	10/16/2019	10/16/2019	39,000,000.00	\$ 38,903,475.00
313384NC9	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	10/18/2019	10/18/2019	37,000,000.00	\$ 36,903,388.89
313384NH8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/23/2019	10/23/2019	120,000,000.00	\$ 119,650,736.22
313384NK1	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	10/25/2019	10/25/2019	70,000,000.00	\$ 69,787,375.00
313384NQ8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/30/2019	10/30/2019	50,000,000.00	\$ 49,827,671.10
313384NS4	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	11/01/2019	11/01/2019	30,000,000.00	\$ 29,894,215.83
313384PP8	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	11/22/2019	11/22/2019	50,000,000.00	\$ 49,776,778.78
313384PU7	FEDERAL HOME LOAN BANK DISCOUNT NOTE	4.380%	Government Agency Debt	11/27/2019	11/27/2019	14,000,000.00	\$ 13,933,416.00
313384PW3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/29/2019	11/29/2019	50,000,000.00	\$ 49,756,609.72
3133EHN41	FEDERAL FARM CREDIT BANK	2.035%	Government Agency Debt	09/03/2019	11/01/2019	50,000,000.00	\$ 49,999,581.40
3133EKBf2	FEDERAL FARM CREDIT BANK	2.105%	Government Agency Debt	09/25/2019	06/25/2020	56,000,000.00	\$ 55,991,386.29
3133EKWX0	FEDERAL FARM CREDIT BANK	2.180%	Government Agency Debt	09/26/2019	01/26/2021	25,000,000.00	\$ 24,998,661.54
3135G0U76	FANNIE MAE	2.220%	Government Agency Debt	09/01/2019	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	1.950%	Investment Company	09/01/2019	09/01/2019	103,802,366.97	\$ 103,802,366.97
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	2.150%	Government Agency Repurchase Agreement	09/01/2019	09/01/2019	325,000,000.00	\$ 325,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	2.130%	Government Agency Repurchase Agreement	09/01/2019	09/01/2019	100,000,000.00	\$ 100,000,000.00
WELLSF241	WELLS FARGO REPO	2.150%	Government Agency Repurchase Agreement	09/01/2019	09/01/2019	550,000,000.00	\$ 550,000,000.00