

Weighted Average Maturity (days) : 16

City National Rochdale Government Money Market

Weighted Average Life (days) : 35

September 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	1.956%	Government Agency Debt	10/13/2019	11/13/2019	11,000,000.00	\$ 10,999,947.78
3130ADM58	FEDERAL HOME LOAN BANK	2.002%	Government Agency Debt	10/05/2019	02/05/2020	50,000,000.00	\$ 50,000,000.00
3130AE6N5	FEDERAL HOME LOAN BANK	1.943%	Government Agency Debt	10/25/2019	10/25/2019	50,000,000.00	\$ 50,000,000.00
3130AEKL3	FEDERAL HOME LOAN BANK	2.005%	Government Agency Debt	10/02/2019	01/02/2020	50,000,000.00	\$ 50,000,222.91
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	1.979%	Government Agency Debt	10/20/2019	02/20/2020	50,000,000.00	\$ 50,000,000.00
3130AFFW2	FEDERAL HOME LOAN BANK	1.885%	Government Agency Debt	10/01/2019	11/15/2019	20,000,000.00	\$ 20,000,000.00
3130AFTC1	FEDERAL HOME LOAN BANK	1.984%	Government Agency Debt	10/28/2019	10/28/2019	100,000,000.00	\$ 100,000,000.00
3130AFZ83	FEDERAL HOME LOAN BANK	2.074%	Government Agency Debt	10/04/2019	06/04/2020	50,000,000.00	\$ 50,000,000.00
3130AGKE4	FEDERAL HOME LOAN BANK	1.860%	Government Agency Debt	10/01/2019	08/25/2020	7,000,000.00	\$ 7,000,000.00
313384ML0	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.010%	Government Agency Debt	10/02/2019	10/02/2019	70,000,000.00	\$ 69,996,013.89
313384MN6	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	10/04/2019	10/04/2019	50,000,000.00	\$ 49,990,945.84
313384MV8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/11/2019	10/11/2019	20,000,000.00	\$ 19,988,033.41
313384MZ9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/15/2019	10/15/2019	25,000,000.00	\$ 24,980,263.88
313384NA3	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.010%	Government Agency Debt	10/16/2019	10/16/2019	39,000,000.00	\$ 38,967,825.00
313384NC9	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	10/18/2019	10/18/2019	37,000,000.00	\$ 36,965,055.56
313384NH8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/23/2019	10/23/2019	120,000,000.00	\$ 119,852,234.56
313384NK1	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%	Government Agency Debt	10/25/2019	10/25/2019	70,000,000.00	\$ 69,905,500.00
313384NQ8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/30/2019	10/30/2019	50,000,000.00	\$ 49,915,295.97
313384NS4	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	11/01/2019	11/01/2019	55,000,000.00	\$ 54,902,883.89
313384NX3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/06/2019	11/06/2019	50,000,000.00	\$ 49,900,250.00
313384NZ8	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%		11/08/2019	11/08/2019	16,000,000.00	\$ 15,966,576.89
313384PP8	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	11/22/2019	11/22/2019	50,000,000.00	\$ 49,858,445.08
313384PU7	FEDERAL HOME LOAN BANK DISCOUNT NOTE	4.380%	Government Agency Debt	11/27/2019	11/27/2019	14,000,000.00	\$ 13,956,376.00
313384PW3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/29/2019	11/29/2019	50,000,000.00	\$ 49,838,651.39
313384QB8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	12/04/2019	12/04/2019	70,000,000.00	\$ 69,755,591.12
313384QD4	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%		12/06/2019	12/06/2019	25,000,000.00	\$ 24,910,395.83
313384QJ1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	12/11/2019	12/11/2019	25,000,000.00	\$ 24,904,298.24
313384QL6	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%		12/13/2019	12/13/2019	25,000,000.00	\$ 24,901,906.25
3133EHN41	FEDERAL FARM CREDIT BANK	1.989%	Government Agency Debt	10/01/2019	11/01/2019	50,000,000.00	\$ 49,999,787.27
3133EKB2	FEDERAL FARM CREDIT BANK	1.978%	Government Agency Debt	10/25/2019	06/25/2020	56,000,000.00	\$ 55,992,253.44
3133EKWX0	FEDERAL FARM CREDIT BANK	2.081%	Government Agency Debt	10/26/2019	01/26/2021	25,000,000.00	\$ 24,998,739.81
3135G0U76	FANNIE MAE	1.920%	Government Agency Debt	10/01/2019	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	1.750%	Investment Company	10/01/2019	10/01/2019	86,154,672.97	\$ 86,154,672.97
BARCLS241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	2.250%	Government Agency Repurchase Agreement			55,000,000.00	\$ 55,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	1.900%	Government Agency Repurchase Agreement	10/01/2019	10/01/2019	116,000,000.00	\$ 116,000,000.00
DAIWAX241	BANK OF AMERICA TRI-PARTY REPURCHASE AGREEMENT	2.150%	Government Agency Repurchase Agreement	10/01/2019	10/01/2019	18,000,000.00	\$ 18,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	2.280%	Government Agency Repurchase Agreement	10/01/2019	10/01/2019	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	2.390%	Government Agency Repurchase Agreement	10/01/2019	10/01/2019	650,000,000.00	\$ 650,000,000.00