

Weighted Average Maturity (days) : 31

City National Rochdale Government Money Market

Weighted Average Life (days) : 75

February 29, 2020

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130AFZ83	FEDERAL HOME LOAN BANK	1.647%	Government Agency Debt	03/04/2020	06/04/2020	50,000,000.00	\$ 50,000,000.00
3130AGKE4	FEDERAL HOME LOAN BANK	1.620%	Government Agency Debt	03/01/2020	08/25/2020	7,000,000.00	\$ 7,000,000.00
3130AGXS9	FEDERAL HOME LOAN BANK	1.600%	Government Agency Debt	03/01/2020	05/22/2020	48,000,000.00	\$ 47,993,363.36
3130AHW58	FEDERAL HOME LOAN BANK	1.668%		03/13/2020	07/13/2021	50,000,000.00	\$ 50,000,000.00
3130AHWA7	FEDERAL HOME LOAN BANK	1.588%		04/14/2020	07/14/2020	25,000,000.00	\$ 25,000,000.00
313384TW9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	03/04/2020	03/04/2020	50,000,000.00	\$ 49,993,391.66
313384UF4	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%		03/13/2020	03/13/2020	50,000,000.00	\$ 49,973,750.00
313384UL1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	03/18/2020	03/18/2020	75,000,000.00	\$ 74,944,041.66
313384UN7	FEDERAL HOME LOAN BANK	1.555%	Government Agency Debt	03/20/2020	03/20/2020	25,000,000.00	\$ 24,979,086.95
313384VN6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/13/2020	04/13/2020	50,000,000.00	\$ 49,908,505.56
313384VS5	FED HOME LN DISCOUNT NT	0.000%		04/17/2020	04/17/2020	75,000,000.00	\$ 74,846,140.28
313384VX4	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/22/2020	04/22/2020	50,000,000.00	\$ 49,887,911.10
313384VZ9	FED HOME LN DISCOUNT NT	0.000%		04/24/2020	04/24/2020	52,240,000.00	\$ 52,116,974.80
313384WE5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/29/2020	04/29/2020	75,000,000.00	\$ 74,807,635.47
313384WM7	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/06/2020	05/06/2020	50,000,000.00	\$ 49,856,083.34
313384WP0	FED HOME LN DISCOUNT NT	0.000%		05/08/2020	05/08/2020	50,000,000.00	\$ 49,851,627.78
313384WW5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/15/2020	05/15/2020	158,200,000.00	\$ 157,683,387.18
313384XB0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/20/2020	05/20/2020	25,000,000.00	\$ 24,912,833.33
313384XD6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/22/2020	05/22/2020	25,000,000.00	\$ 24,910,711.11
313384XR5	FED HOME LN DISCOUNT NT	0.000%		06/03/2020	06/03/2020	50,000,000.00	\$ 49,793,200.00
313384XT1	FED HOME LN DISCOUNT NT	0.000%		06/05/2020	06/05/2020	25,000,000.00	\$ 24,896,066.67
313384YA1	FED HOME LN DISCOUNT NT	0.000%		06/12/2020	06/12/2020	25,000,000.00	\$ 24,886,986.11
313384YF0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/17/2020	06/17/2020	50,000,000.00	\$ 49,763,299.95
313384YH6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/19/2020	06/19/2020	25,000,000.00	\$ 24,878,923.61
313384ZZ5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/29/2020	07/29/2020	75,000,000.00	\$ 74,512,812.48
3133EKB2	FEDERAL FARM CREDIT BANK	1.587%	Government Agency Debt	03/25/2020	06/25/2020	56,000,000.00	\$ 55,996,647.01
3133EKRT5	FEDERAL FARM CREDIT BANK	1.699%	Government Agency Debt	03/24/2020	06/24/2021	50,000,000.00	\$ 49,994,128.83
3133EKWX0	FEDERAL FARM CREDIT BANK	1.651%	Government Agency Debt	03/26/2020	01/26/2021	25,000,000.00	\$ 24,999,136.39
3134GTLJ0	FEDERAL HOME LOAN MORTGAGE CORP MTN	1.620%	Government Agency Debt	03/01/2020	04/29/2020	50,000,000.00	\$ 49,999,170.69
3134GTX24	FEDERAL HOME LOAN MORTGAGE CORP MTN	1.610%		03/01/2020	02/05/2021	69,500,000.00	\$ 69,490,172.81
3134GVDT2	FEDERAL HOME LOAN MORTGAGE CORP MTN	1.590%		03/01/2020	08/25/2020	50,000,000.00	\$ 50,000,000.00
3134GVED6	FEDERAL HOME LOAN MORTGAGE CORP MTN	1.605%		05/26/2020	02/26/2021	25,000,000.00	\$ 25,000,000.00
3135G0U76	FANNIE MAE	1.680%	Government Agency Debt	03/01/2020	04/30/2020	40,000,000.00	\$ 40,000,000.00
3135G0V26	FANNIE MAE	1.640%	Government Agency Debt	03/01/2020	07/30/2020	25,000,000.00	\$ 25,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	1.410%	Investment Company	03/01/2020	03/01/2020	52,089,140.15	\$ 52,089,140.15
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	1.590%	Government Agency Repurchase Agreement	03/01/2020	03/01/2020	307,000,000.00	\$ 307,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	1.560%	Government Agency Repurchase Agreement	03/01/2020	03/01/2020	23,000,000.00	\$ 23,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	1.560%	Government Agency Repurchase Agreement	03/01/2020	03/01/2020	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	1.590%	Government Agency Repurchase Agreement	03/01/2020	03/01/2020	450,000,000.00	\$ 450,000,000.00