

Weighted Average Maturity (days) : 42

City National Rochdale Government Money Market

Weighted Average Life (days) : 102

August 31, 2020

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130AHW58	FEDERAL HOME LOAN BANK	0.179%	Government Agency Debt	09/13/2020	07/13/2021	50,000,000.00	\$ 50,000,000.00
3130AJFN4	FEDERAL HOME LOAN BANK	0.380%	Government Agency Debt	09/01/2020	09/24/2021	50,000,000.00	\$ 50,000,000.00
3130AJGP8	FEDERAL HOME LOAN BANK	0.140%	Government Agency Debt	09/01/2020	10/02/2020	50,000,000.00	\$ 50,000,000.00
3130AJLK3	FEDERAL HOME LOAN BANK	0.240%	Government Agency Debt	09/01/2020	11/12/2021	50,000,000.00	\$ 50,000,000.00
313384E62	FED HOME LN DISCOUNT NT	0.035%	Government Agency Debt	09/04/2020	09/04/2020	75,000,000.00	\$ 74,999,183.24
313384J75	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/07/2020	10/07/2020	50,000,000.00	\$ 49,992,800.00
313384J91	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/09/2020	10/09/2020	100,000,000.00	\$ 99,987,781.96
313384K65	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/14/2020	10/14/2020	75,000,000.00	\$ 74,987,594.67
313384L56	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/21/2020	10/21/2020	42,000,000.00	\$ 41,993,133.79
313384L72	FED HOME LN DISCOUNT NT	0.000%		10/23/2020	10/23/2020	75,000,000.00	\$ 74,990,466.67
313384P37	FED HOME LN DISCOUNT NT	0.000%		11/12/2020	11/12/2020	50,000,000.00	\$ 49,988,900.00
313384P45	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/13/2020	11/13/2020	50,000,000.00	\$ 49,989,050.00
313384Q85	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	11/25/2020	11/25/2020	42,950,000.00	\$ 42,940,366.08
313385AF3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	01/06/2021	01/06/2021	113,000,000.00	\$ 112,934,781.30
313385AV8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	01/20/2021	01/20/2021	36,000,000.00	\$ 35,981,177.70
313385CG9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	02/24/2021	02/24/2021	50,000,000.00	\$ 49,970,911.10
3133EKRT5	FEDERAL FARM CREDIT BANK	0.253%	Government Agency Debt	09/24/2020	06/24/2021	50,000,000.00	\$ 49,996,379.45
3133EKWX0	FEDERAL FARM CREDIT BANK	0.209%	Government Agency Debt	09/26/2020	01/26/2021	25,000,000.00	\$ 24,999,616.46
3133ELV27	FEDERAL FARM CREDIT BANK	0.160%	Government Agency Debt	09/01/2020	07/15/2021	50,000,000.00	\$ 50,000,000.00
3134GTX24	FEDERAL HOME LOAN MORTGAGE CORP MTN	0.100%	Government Agency Debt	09/01/2020	02/05/2021	69,500,000.00	\$ 69,495,475.46
3134GVED6	FEDERAL HOME LOAN MORTGAGE CORP MTN	0.095%	Government Agency Debt	09/01/2020	02/26/2021	25,000,000.00	\$ 25,000,000.00
3134GWPM2	FREDDIE MAC	0.140%		09/01/2020	08/12/2022	50,000,000.00	\$ 50,000,000.00
3135G03J0	FANNIE MAE	0.460%	Government Agency Debt	09/01/2020	04/15/2022	50,000,000.00	\$ 50,000,000.00
3135G03M3	FANNIE MAE	0.430%	Government Agency Debt	09/01/2020	01/20/2022	50,000,000.00	\$ 50,000,000.00
3135G04H3	FANNIE MAE	0.310%	Government Agency Debt	09/01/2020	05/05/2022	25,000,000.00	\$ 25,000,000.00
3136G4VP5	FANNIE MAE	0.270%	Government Agency Debt	09/01/2020	05/09/2022	50,000,000.00	\$ 50,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.020%	Investment Company	09/01/2020	09/01/2020	17,227,533.15	\$ 17,227,533.15
9127962G3	TREASURY BILL	0.000%	Treasury Debt	09/17/2020	09/17/2020	50,000,000.00	\$ 49,996,422.22
9127962S7	TREASURY BILL	0.000%	Treasury Debt	10/22/2020	10/22/2020	100,000,000.00	\$ 99,980,875.00
9127962Z1	TREASURY BILL	0.000%	Treasury Debt	11/12/2020	11/12/2020	100,000,000.00	\$ 99,979,250.00
9127963B3	TREASURY BILL	0.000%	Treasury Debt	11/27/2020	11/27/2020	100,000,000.00	\$ 99,973,900.00
9127963K3	TREASURY BILL	0.000%	Treasury Debt	12/17/2020	12/17/2020	50,000,000.00	\$ 49,975,107.64
9127963R8	TREASURY BILL	0.000%	Treasury Debt	09/01/2020	09/01/2020	100,000,000.00	\$ 100,000,000.00
9127963X5	TREASURY BILL	0.000%	Treasury Debt	09/08/2020	09/08/2020	100,000,000.00	\$ 99,997,486.81
9127963Y3	TREASURY BILL	0.000%	Treasury Debt	09/15/2020	09/15/2020	100,000,000.00	\$ 99,995,313.89
9127963Z0	TREASURY BILL	0.000%	Treasury Debt	09/22/2020	09/22/2020	100,000,000.00	\$ 99,992,416.67
9127964G1	TREASURY BILL	0.000%	Treasury Debt	10/06/2020	10/06/2020	100,000,000.00	\$ 99,986,607.64
9127964H9	TREASURY BILL	0.000%	Treasury Debt	10/13/2020	10/13/2020	50,000,000.00	\$ 49,991,979.17
9127964J5	TREASURY BILL	0.000%	Treasury Debt	10/20/2020	10/20/2020	50,000,000.00	\$ 49,990,302.08
9127964K2	TREASURY BILL	0.000%	Treasury Debt	10/27/2020	10/27/2020	50,000,000.00	\$ 49,987,166.67
9127964Q9	CASH MGMT BILL	0.000%	Treasury Debt	11/03/2020	11/03/2020	100,000,000.00	\$ 99,972,218.75
9127964S5	CASH MGMT BILL	0.000%	Treasury Debt	11/17/2020	11/17/2020	100,000,000.00	\$ 99,970,772.09
9127964U0	CASH MGMT BILL	0.000%	Treasury Debt	12/01/2020	12/01/2020	50,000,000.00	\$ 49,981,534.59
9127965B1	CASH MGMT BILL	0.000%		12/08/2020	12/08/2020	50,000,000.00	\$ 49,986,525.00
9127965D7	CASH MGMT BILL	0.000%		12/22/2020	12/22/2020	100,000,000.00	\$ 99,972,000.00

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912796A58	CASH MGMT BILL	0.000%		01/05/2021	01/05/2021	100,000,000.00	\$ 99,965,875.00
912796A66	CASH MGMT BILL	0.000%		01/12/2021	01/12/2021	50,000,000.00	\$ 49,980,881.25
912796A74	CASH MGMT BILL	0.000%		01/19/2021	01/19/2021	50,000,000.00	\$ 49,979,777.78
912796TN9	TREASURY BILL	0.000%	Treasury Debt	10/08/2020	10/08/2020	100,000,000.00	\$ 99,981,243.05
912796TU3	TREASURY BILL	0.000%	Treasury Debt	12/03/2020	12/03/2020	50,000,000.00	\$ 49,976,685.42
912796XH7	TREASURY BILL	0.000%	Treasury Debt	09/03/2020	09/03/2020	100,000,000.00	\$ 99,999,166.67
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.070%	Government Agency Repurchase Agreement	09/01/2020	09/01/2020	150,000,000.00	\$ 150,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	0.080%	Government Agency Repurchase Agreement	09/01/2020	09/01/2020	183,000,000.00	\$ 183,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.040%	Government Agency Repurchase Agreement	09/01/2020	09/01/2020	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	0.080%	Government Agency Repurchase Agreement	09/01/2020	09/01/2020	300,000,000.00	\$ 300,000,000.00