

Weighted Average Maturity (days) : 23

City National Rochdale Government Money Market

Weighted Average Life (days) : 55

October 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 | 1.841% | Government Agency Debt | 11/13/2019 | 11/13/2019 | 11,000,000.00 | \$ 10,999,985.43 |
| 3130ADM58 | FEDERAL HOME LOAN BANK | 1.925% | Government Agency Debt | 11/05/2019 | 02/05/2020 | 50,000,000.00 | \$ 50,000,000.00 |
| 3130AEKL3 | FEDERAL HOME LOAN BANK | 1.921% | Government Agency Debt | 11/02/2019 | 01/02/2020 | 50,000,000.00 | \$ 50,000,148.61 |
| 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 | 1.781% | Government Agency Debt | 11/20/2019 | 02/20/2020 | 50,000,000.00 | \$ 50,000,000.00 |
| 3130AFFW2 | FEDERAL HOME LOAN BANK | 1.885% | Government Agency Debt | 11/01/2019 | 11/15/2019 | 20,000,000.00 | \$ 20,000,000.00 |
| 3130AFZ83 | FEDERAL HOME LOAN BANK | 1.982% | Government Agency Debt | 11/04/2019 | 06/04/2020 | 50,000,000.00 | \$ 50,000,000.00 |
| 3130AGKE4 | FEDERAL HOME LOAN BANK | 1.860% | Government Agency Debt | 11/01/2019 | 08/25/2020 | 7,000,000.00 | \$ 7,000,000.00 |
| 3130AGXS9 | FEDERAL HOME LOAN BANK | 1.840% | Government Agency Debt | 11/22/2019 | 05/22/2020 | 48,000,000.00 | \$ 47,983,570.27 |
| 313384NS4 | FEDERAL HOME LOAN BANK | 0.000% | Government Agency Debt | 11/01/2019 | 11/01/2019 | 55,000,000.00 | \$ 55,000,000.00 |
| 313384NX3 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 11/06/2019 | 11/06/2019 | 50,000,000.00 | \$ 49,986,145.84 |
| 313384NZ8 | FEDERAL HOME LOAN BANK DISCOUNT NOTE | 0.000% | Government Agency Debt | 11/08/2019 | 11/08/2019 | 16,000,000.00 | \$ 15,993,843.11 |
| 313384PP8 | FEDERAL HOME LOAN BANK | 0.000% | Government Agency Debt | 11/22/2019 | 11/22/2019 | 50,000,000.00 | \$ 49,942,833.59 |
| 313384PU7 | FEDERAL HOME LOAN BANK DISCOUNT NOTE | 0.000% | Government Agency Debt | 11/27/2019 | 11/27/2019 | 14,000,000.00 | \$ 13,980,101.33 |
| 313384PW3 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 11/29/2019 | 11/29/2019 | 50,000,000.00 | \$ 49,923,427.78 |
| 313384QB8 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 12/04/2019 | 12/04/2019 | 70,000,000.00 | \$ 69,873,976.66 |
| 313384QD4 | FEDERAL HOME LOAN BANK DISCOUNT NOTE | 0.000% | Government Agency Debt | 12/06/2019 | 12/06/2019 | 60,000,000.00 | \$ 59,894,431.24 |
| 313384QJ1 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 12/11/2019 | 12/11/2019 | 25,000,000.00 | \$ 24,946,083.52 |
| 313384QL6 | FEDERAL HOME LOAN BANK DISCOUNT NOTE | 0.000% | Government Agency Debt | 12/13/2019 | 12/13/2019 | 25,000,000.00 | \$ 24,943,562.50 |
| 313384QR3 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 12/18/2019 | 12/18/2019 | 100,000,000.00 | \$ 99,780,536.11 |
| 313384QT9 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 12/20/2019 | 12/20/2019 | 70,000,000.00 | \$ 69,838,980.56 |
| 313384QZ5 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 12/26/2019 | 12/26/2019 | 75,000,000.00 | \$ 74,809,218.75 |
| 313384RG6 | FEDERAL HOME LOAN BANK DISCOUNT NOTE | 0.000% | Government Agency Debt | 01/02/2020 | 01/02/2020 | 100,000,000.00 | \$ 99,686,900.00 |
| 313384RQ4 | FEDERAL HOME LOAN BANK | 0.000% | Government Agency Debt | 01/10/2020 | 01/10/2020 | 50,000,000.00 | \$ 49,836,666.02 |
| 313384RV3 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 01/15/2020 | 01/15/2020 | 44,500,000.00 | \$ 44,346,104.16 |
| 313384SC4 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 01/22/2020 | 01/22/2020 | 100,000,000.00 | \$ 99,624,167.50 |
| 313384SE0 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 01/24/2020 | 01/24/2020 | 70,000,000.00 | \$ 69,730,500.00 |
| 313384SK6 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 01/29/2020 | 01/29/2020 | 75,000,000.00 | \$ 74,698,327.08 |
| 3133EHN41 | FEDERAL FARM CREDIT BANK | 1.702% | Government Agency Debt | 11/01/2019 | 11/01/2019 | 50,000,000.00 | \$ 50,000,000.00 |
| 3133EKB2 | FEDERAL FARM CREDIT BANK | 1.783% | Government Agency Debt | 11/25/2019 | 06/25/2020 | 56,000,000.00 | \$ 55,993,149.50 |
| 3133EKRT5 | FEDERAL FARM CREDIT BANK | 1.892% | Government Agency Debt | 11/24/2019 | 06/24/2021 | 50,000,000.00 | \$ 49,992,648.81 |
| 3133EKWX0 | FEDERAL FARM CREDIT BANK | 1.839% | Government Agency Debt | 11/26/2019 | 01/26/2021 | 25,000,000.00 | \$ 24,998,820.69 |
| 3134GTLJ0 | FEDERAL HOME LOAN MORTGAGE CORP MTN | 1.860% | Government Agency Debt | 11/01/2019 | 04/29/2020 | 50,000,000.00 | \$ 49,997,469.89 |
| 3135G0U76 | FANNIE MAE | 1.920% | Government Agency Debt | 11/01/2019 | 04/30/2020 | 40,000,000.00 | \$ 40,000,000.00 |
| 3135G0V26 | FANNIE MAE | 1.880% | Government Agency Debt | 11/01/2019 | 07/30/2020 | 25,000,000.00 | \$ 25,000,000.00 |
| 61747C871 | MORGAN STANLEY LIQUIDITY GOVERNMENT | 1.670% | Investment Company | 11/01/2019 | 11/01/2019 | 75,403,965.97 | \$ 75,403,965.97 |
| BARCLY241 | BARCLAY TRI-PARTY REPURCHASE AGREEMENT | 1.720% | Government Agency Repurchase Agreement | 11/01/2019 | 11/01/2019 | 154,000,000.00 | \$ 154,000,000.00 |
| DAIWAX241 | DAWIWA TRI-PARTY REPURCHASE AGREEMENT | 1.700% | Government Agency Repurchase Agreement | 11/01/2019 | 11/01/2019 | 108,000,000.00 | \$ 108,000,000.00 |
| GOLDMN241 | GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT | 1.660% | Government Agency Repurchase Agreement | 11/01/2019 | 11/01/2019 | 125,000,000.00 | \$ 125,000,000.00 |
| WELLSF241 | WELLS FARGO REPO | 1.730% | Government Agency Repurchase Agreement | 11/01/2019 | 11/01/2019 | 600,000,000.00 | \$ 600,000,000.00 |