

Weighted Average Maturity (days) : 34

City National Rochdale Government Money Market

Weighted Average Life (days) : 71

January 31, 2020

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130ADM58	FEDERAL HOME LOAN BANK	1.669%	Government Agency Debt	02/05/2020	02/05/2020	50,000,000.00	\$ 50,000,000.00
3130AET34	FEDERAL HOME LOAN BANK	1.709%	Government Agency Debt	02/14/2020	02/14/2020	50,000,000.00	\$ 50,000,000.00
3130AETJ9	FEDERAL HOME LOAN BANK	1.593%	Government Agency Debt	02/20/2020	02/20/2020	50,000,000.00	\$ 50,000,000.00
3130AFZ83	FEDERAL HOME LOAN BANK	1.719%	Government Agency Debt	02/04/2020	06/04/2020	50,000,000.00	\$ 50,000,000.00
3130AGKE4	FEDERAL HOME LOAN BANK	1.620%	Government Agency Debt	02/01/2020	08/25/2020	7,000,000.00	\$ 7,000,000.00
3130AGXS9	FEDERAL HOME LOAN BANK	1.600%	Government Agency Debt	02/01/2020	05/22/2020	48,000,000.00	\$ 47,991,016.26
3130AHW58	FEDERAL HOME LOAN BANK	1.699%		02/13/2020	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
313384SU4	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	02/07/2020	02/07/2020	75,000,000.00	\$ 74,980,633.33
313384SZ3	FED HOME LN DISCOUNT NT	1.520%	Government Agency Debt	02/12/2020	02/12/2020	25,000,000.00	\$ 24,988,014.58
313384TB5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	02/14/2020	02/14/2020	50,000,000.00	\$ 49,971,670.84
313384TG4	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	02/19/2020	02/19/2020	50,000,000.00	\$ 49,960,775.00
313384TJ8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	02/21/2020	02/21/2020	50,000,000.00	\$ 49,956,361.12
313384TP4	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	02/26/2020	02/26/2020	50,000,000.00	\$ 49,944,583.57
313384TW9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	03/04/2020	03/04/2020	50,000,000.00	\$ 49,929,511.12
313384UF4	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.000%		03/13/2020	03/13/2020	50,000,000.00	\$ 49,910,312.50
313384UL1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	03/18/2020	03/18/2020	75,000,000.00	\$ 74,848,583.32
313384UN7	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	03/20/2020	03/20/2020	25,000,000.00	\$ 24,947,167.03
313384VN6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/13/2020	04/13/2020	50,000,000.00	\$ 49,846,800.00
313384VS5	FED HOME LN DISCOUNT NT	0.000%		04/17/2020	04/17/2020	25,000,000.00	\$ 24,917,138.89
313384VX4	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/22/2020	04/22/2020	50,000,000.00	\$ 49,825,400.00
313384WE5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/29/2020	04/29/2020	75,000,000.00	\$ 74,713,083.40
313384WW5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/15/2020	05/15/2020	83,200,000.00	\$ 82,822,713.53
313384XB0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/20/2020	05/20/2020	25,000,000.00	\$ 24,881,235.41
313384XD6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/22/2020	05/22/2020	25,000,000.00	\$ 24,879,133.33
313384XR5	FED HOME LN DISCOUNT NT	0.000%		06/03/2020	06/03/2020	50,000,000.00	\$ 49,729,400.00
313384XT1	FED HOME LN DISCOUNT NT	0.000%		06/05/2020	06/05/2020	25,000,000.00	\$ 24,864,670.14
313384YA1	FED HOME LN DISCOUNT NT	0.000%		06/12/2020	06/12/2020	25,000,000.00	\$ 24,855,166.67
313384YF0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/17/2020	06/17/2020	50,000,000.00	\$ 49,699,741.60
313384YH6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/19/2020	06/19/2020	25,000,000.00	\$ 24,847,003.47
313384ZZ5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/29/2020	07/29/2020	75,000,000.00	\$ 74,418,613.36
3133EKB2	FEDERAL FARM CREDIT BANK	1.621%	Government Agency Debt	02/25/2020	06/25/2020	56,000,000.00	\$ 55,995,808.77
3133EKRT5	FEDERAL FARM CREDIT BANK	1.729%	Government Agency Debt	02/24/2020	06/24/2021	50,000,000.00	\$ 49,993,774.11
3133EKWX0	FEDERAL FARM CREDIT BANK	1.696%	Government Agency Debt	02/26/2020	01/26/2021	25,000,000.00	\$ 24,999,060.73
3134GTLJ0	FEDERAL HOME LOAN MORTGAGE CORP MTN	1.620%	Government Agency Debt	02/01/2020	04/29/2020	50,000,000.00	\$ 49,998,763.06
3134GTX24	FEDERAL HOME LOAN MORTGAGE CORP MTN	1.610%		02/01/2020	02/05/2021	39,500,000.00	\$ 39,487,846.93
3135G0U76	FANNIE MAE	1.680%	Government Agency Debt	02/01/2020	04/30/2020	40,000,000.00	\$ 40,000,000.00
3135G0V26	FANNIE MAE	1.640%	Government Agency Debt	02/01/2020	07/30/2020	25,000,000.00	\$ 25,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	1.430%	Investment Company	02/01/2020	02/01/2020	89,061,937.15	\$ 89,061,937.15
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	1.570%	Government Agency Repurchase Agreement	02/01/2020	02/01/2020	203,000,000.00	\$ 203,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	1.550%	Government Agency Repurchase Agreement	02/01/2020	02/01/2020	2,000,000.00	\$ 2,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	1.560%	Government Agency Repurchase Agreement	02/01/2020	02/01/2020	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	1.580%	Government Agency Repurchase Agreement	02/01/2020	02/01/2020	500,000,000.00	\$ 500,000,000.00