

Weighted Average Maturity (days) : 29

City National Rochdale Government Money Market

Weighted Average Life (days) : 62

March 31, 2020

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130AFZ83	FEDERAL HOME LOAN BANK	1.341%	Government Agency Debt	04/04/2020	06/04/2020	50,000,000.00	\$ 50,000,000.00
3130AGKE4	FEDERAL HOME LOAN BANK	0.050%	Government Agency Debt	04/01/2020	08/25/2020	7,000,000.00	\$ 7,000,000.00
3130AGXS9	FEDERAL HOME LOAN BANK	0.030%	Government Agency Debt	04/01/2020	05/22/2020	48,000,000.00	\$ 47,995,872.33
3130AHW58	FEDERAL HOME LOAN BANK	0.812%	Government Agency Debt	04/13/2020	07/13/2021	50,000,000.00	\$ 50,000,000.00
3130AHWA7	FEDERAL HOME LOAN BANK	1.588%	Government Agency Debt	04/14/2020	07/14/2020	25,000,000.00	\$ 25,000,000.00
3130AJFN4	FEDERAL HOME LOAN BANK	0.320%		04/01/2020	09/24/2021	50,000,000.00	\$ 50,000,000.00
313384A66	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/03/2020	08/03/2020	100,000,000.00	\$ 99,917,333.33
313384B99	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/14/2020	08/14/2020	100,000,000.00	\$ 99,910,000.00
313384VN6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/13/2020	04/13/2020	50,000,000.00	\$ 49,974,466.66
313384VS5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/17/2020	04/17/2020	75,000,000.00	\$ 74,947,622.23
313384VX4	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/22/2020	04/22/2020	50,000,000.00	\$ 49,954,733.34
313384VZ9	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/24/2020	04/24/2020	52,240,000.00	\$ 52,187,600.38
313384WE5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	04/29/2020	04/29/2020	75,000,000.00	\$ 74,908,708.36
313384WM7	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/06/2020	05/06/2020	50,000,000.00	\$ 49,923,680.56
313384WP0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/08/2020	05/08/2020	50,000,000.00	\$ 49,919,268.06
313384WW5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/15/2020	05/15/2020	158,200,000.00	\$ 157,896,920.48
313384XB0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/20/2020	05/20/2020	125,000,000.00	\$ 124,926,193.75
313384XD6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	05/22/2020	05/22/2020	25,000,000.00	\$ 24,944,466.67
313384XR5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/03/2020	06/03/2020	50,000,000.00	\$ 49,861,400.00
313384XT1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/05/2020	06/05/2020	125,000,000.00	\$ 124,898,934.03
313384YA1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/12/2020	06/12/2020	25,000,000.00	\$ 24,921,000.00
313384YD5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/15/2020	06/15/2020	100,000,000.00	\$ 99,964,583.30
313384YF0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/17/2020	06/17/2020	50,000,000.00	\$ 49,831,241.63
313384YH6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/19/2020	06/19/2020	25,000,000.00	\$ 24,913,045.14
313384YN3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/24/2020	06/24/2020	100,000,000.00	\$ 99,960,333.63
313384ZK8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/15/2020	07/15/2020	100,000,000.00	\$ 99,941,666.67
313384ZZ5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/29/2020	07/29/2020	75,000,000.00	\$ 74,613,497.91
3133EKB2	FEDERAL FARM CREDIT BANK	0.907%	Government Agency Debt	04/25/2020	06/25/2020	56,000,000.00	\$ 55,997,543.07
3133EKRT5	FEDERAL FARM CREDIT BANK	0.998%	Government Agency Debt	04/24/2020	06/24/2021	50,000,000.00	\$ 49,994,508.01
3133EKWX0	FEDERAL FARM CREDIT BANK	0.960%	Government Agency Debt	04/26/2020	01/26/2021	25,000,000.00	\$ 24,999,217.27
3134GTLJ0	FEDERAL HOME LOAN MORTGAGE CORP MTN	0.050%	Government Agency Debt	04/01/2020	04/29/2020	50,000,000.00	\$ 49,999,606.43
3134GTX24	FEDERAL HOME LOAN MORTGAGE CORP MTN	0.040%	Government Agency Debt	04/01/2020	02/05/2021	69,500,000.00	\$ 69,491,066.19
3134GVDT2	FEDERAL HOME LOAN MORTGAGE CORP MTN	0.020%	Government Agency Debt	04/01/2020	08/25/2020	50,000,000.00	\$ 50,000,000.00
3134GVED6	FEDERAL HOME LOAN MORTGAGE CORP MTN	0.035%	Government Agency Debt	05/26/2020	02/26/2021	25,000,000.00	\$ 25,000,000.00
3135G0U76	FANNIE MAE	0.110%	Government Agency Debt	04/01/2020	04/30/2020	40,000,000.00	\$ 40,000,000.00
3135G0V26	FANNIE MAE	0.070%	Government Agency Debt	04/01/2020	07/30/2020	25,000,000.00	\$ 25,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.180%	Investment Company	04/01/2020	04/01/2020	708,673,907.15	\$ 708,673,907.15
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.010%	Government Agency Repurchase Agreement	04/01/2020	04/01/2020	53,000,000.00	\$ 53,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	0.010%	Government Agency Repurchase Agreement	04/01/2020	04/01/2020	240,000,000.00	\$ 240,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.010%	Government Agency Repurchase Agreement	04/01/2020	04/01/2020	25,000,000.00	\$ 25,000,000.00
WELLSF241	WELLS FARGO REPO	0.020%	Government Agency Repurchase Agreement	04/01/2020	04/01/2020	700,000,000.00	\$ 700,000,000.00