

Weighted Average Maturity (days) : 43

City National Rochdale Government Money Market

Weighted Average Life (days) : 97

May 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	0.315%	Government Agency Debt	06/04/2020	06/04/2020	50,000,000.00	\$ 50,000,000.00
3130AGKE4	FEDERAL HOME LOAN BANK	0.100%	Government Agency Debt	06/01/2020	08/25/2020	7,000,000.00	\$ 7,000,000.00
3130AHW58	FEDERAL HOME LOAN BANK	0.206%	Government Agency Debt	06/13/2020	07/13/2021	50,000,000.00	\$ 50,000,000.00
3130AHWA7	FEDERAL HOME LOAN BANK	1.061%	Government Agency Debt	07/14/2020	07/14/2020	25,000,000.00	\$ 25,000,000.00
3130AJFN4	FEDERAL HOME LOAN BANK	0.370%	Government Agency Debt	06/01/2020	09/24/2021	50,000,000.00	\$ 50,000,000.00
3130AJGP8	FEDERAL HOME LOAN BANK	0.130%	Government Agency Debt	06/01/2020	10/02/2020	50,000,000.00	\$ 50,000,000.00
3130AJLK3	FEDERAL HOME LOAN BANK	0.230%	Government Agency Debt	06/01/2020	11/12/2021	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	\$ 99,958,000.00
313384A82	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/05/2020	08/05/2020	100,000,000.00	\$ 99,974,722.22
313384B99	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/14/2020	08/14/2020	100,000,000.00	\$ 99,950,666.67
313384C56	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/18/2020	08/18/2020	50,000,000.00	\$ 49,974,000.00
313384C64	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/19/2020	08/19/2020	50,000,000.00	\$ 49,986,433.90
313384D55	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/26/2020	08/26/2020	53,712,000.00	\$ 53,695,340.59
313384D63	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/27/2020	08/27/2020	100,000,000.00	\$ 99,971,000.00
313384XR5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/03/2020	06/03/2020	50,000,000.00	\$ 49,995,600.00
313384XT1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/05/2020	06/05/2020	125,000,000.00	\$ 124,993,780.55
313384YA1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/12/2020	06/12/2020	25,000,000.00	\$ 24,987,930.56
313384YD5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/15/2020	06/15/2020	100,000,000.00	\$ 99,993,388.88
313384YF0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/17/2020	06/17/2020	50,000,000.00	\$ 49,964,933.33
313384YH6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/19/2020	06/19/2020	25,000,000.00	\$ 24,980,187.50
313384YL7	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/22/2020	06/22/2020	100,000,000.00	\$ 99,993,000.09
313384YN3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/24/2020	06/24/2020	100,000,000.00	\$ 99,989,138.97
313384ZA0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/06/2020	07/06/2020	60,030,000.00	\$ 60,024,163.75
313384ZC6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/08/2020	07/08/2020	50,000,000.00	\$ 49,991,409.68
313384ZE2	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/10/2020	07/10/2020	75,000,000.00	\$ 74,986,458.32
313384ZH5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/13/2020	07/13/2020	50,000,000.00	\$ 49,982,500.00
313384ZK8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/15/2020	07/15/2020	100,000,000.00	\$ 99,975,555.56
313384ZS1	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/22/2020	07/22/2020	50,000,000.00	\$ 49,991,500.00
313384ZZ5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/29/2020	07/29/2020	124,000,000.00	\$ 123,802,621.15
3133EKB2	FEDERAL FARM CREDIT BANK	0.128%	Government Agency Debt	06/25/2020	06/25/2020	56,000,000.00	\$ 55,999,306.28
3133EKRT5	FEDERAL FARM CREDIT BANK	0.238%	Government Agency Debt	06/24/2020	06/24/2021	50,000,000.00	\$ 49,995,254.14
3133EKWX0	FEDERAL FARM CREDIT BANK	0.203%	Government Agency Debt	06/26/2020	01/26/2021	25,000,000.00	\$ 24,999,376.43
3134GT24	FEDERAL HOME LOAN MORTGAGE CORP MTN	0.090%	Government Agency Debt	06/01/2020	02/05/2021	69,500,000.00	\$ 69,492,824.14
3134GVDT2	FEDERAL HOME LOAN MORTGAGE CORP MTN	0.070%	Government Agency Debt	06/01/2020	08/25/2020	50,000,000.00	\$ 50,000,000.00
3134GVED6	FEDERAL HOME LOAN MORTGAGE CORP MTN	0.085%	Government Agency Debt	06/01/2020	02/26/2021	25,000,000.00	\$ 25,000,000.00
3135G03J0	FANNIE MAE	0.450%	Government Agency Debt	06/01/2020	04/15/2022	50,000,000.00	\$ 50,000,000.00
3135G03M3	FANNIE MAE	0.420%	Government Agency Debt	06/01/2020	01/20/2022	50,000,000.00	\$ 50,000,000.00
3135G04H3	FANNIE MAE	0.300%	Government Agency Debt	06/01/2020	05/05/2022	25,000,000.00	\$ 25,000,000.00
3135G0V26	FANNIE MAE	0.120%	Government Agency Debt	06/01/2020	07/30/2020	25,000,000.00	\$ 25,000,000.00
3136G4VP5	FANNIE MAE	0.260%	Government Agency Debt	06/01/2020	05/09/2022	50,000,000.00	\$ 50,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.040%	Investment Company	06/01/2020	06/01/2020	17,287,158.15	\$ 17,287,158.15
9127962S7	TREASURY BILL	0.000%	Treasury Debt	10/22/2020	10/22/2020	100,000,000.00	\$ 99,946,375.00
9127962U2	TREASURY BILL	0.000%	Treasury Debt	06/09/2020	06/09/2020	100,000,000.00	\$ 99,998,477.78
9127962V0	TREASURY BILL	0.000%	Treasury Debt	06/16/2020	06/16/2020	50,000,000.00	\$ 49,996,958.33
9127963C1	TREASURY BILL	0.000%	Treasury Debt	07/07/2020	07/07/2020	75,000,000.00	\$ 74,993,212.50

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9127963D9	TREASURY BILL	0.000%	Treasury Debt	07/14/2020	07/14/2020	100,000,000.00	\$ 99,982,620.83
9127963F4	TREASURY BILL	0.000%		07/21/2020	07/21/2020	50,000,000.00	\$ 49,992,291.67
9127963M9	CASH MGMT BILL	0.000%	Treasury Debt	08/04/2020	08/04/2020	100,000,000.00	\$ 99,981,066.67
9127963P2	CASH MGMT BILL	0.000%		08/18/2020	08/18/2020	50,000,000.00	\$ 49,988,625.00
9127963R8	CASH MGMT BILL	0.000%		09/01/2020	09/01/2020	50,000,000.00	\$ 49,985,050.00
9127963X5	CASH MGMT BILL	0.000%		09/08/2020	09/08/2020	100,000,000.00	\$ 99,964,456.25
9127963Y3	CASH MGMT BILL	0.000%		09/15/2020	09/15/2020	100,000,000.00	\$ 99,964,519.45
9127963Z0	CASH MGMT BILL	0.000%	Treasury Debt	09/22/2020	09/22/2020	100,000,000.00	\$ 99,959,194.44
9127964G1	CASH MGMT BILL	0.000%		10/06/2020	10/06/2020	100,000,000.00	\$ 99,951,404.86
9127964H9	CASH MGMT BILL	0.000%		10/13/2020	10/13/2020	50,000,000.00	\$ 49,974,409.72
9127964J5	CASH MGMT BILL	0.000%		10/20/2020	10/20/2020	50,000,000.00	\$ 49,972,093.75
912796XF1	TREASURY BILL	0.000%	Treasury Debt	08/20/2020	08/20/2020	100,000,000.00	\$ 99,972,966.67
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.050%	Government Agency Repurchase Agreement	06/01/2020	06/01/2020	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	0.050%	Government Agency Repurchase Agreement	06/01/2020	06/01/2020	161,000,000.00	\$ 161,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.030%	Government Agency Repurchase Agreement	06/01/2020	06/01/2020	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	0.050%	Government Agency Repurchase Agreement	06/01/2020	06/01/2020	400,000,000.00	\$ 400,000,000.00