

Weighted Average Maturity (days) : 42

City National Rochdale Government Money Market

Weighted Average Life (days) : 97

June 30, 2020

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130AGKE4	FEDERAL HOME LOAN BANK	0.120%	Government Agency Debt	07/01/2020	08/25/2020	7,000,000.00	\$ 7,000,000.00
3130AHW58	FEDERAL HOME LOAN BANK	0.200%	Government Agency Debt	07/13/2020	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	0.390%	Government Agency Debt	07/01/2020	09/24/2021	50,000,000.00	\$ 50,000,000.00
3130AJGP8	FEDERAL HOME LOAN BANK	0.150%	Government Agency Debt	07/01/2020	10/02/2020	50,000,000.00	\$ 50,000,000.00
3130AJLK3	FEDERAL HOME LOAN BANK	0.250%	Government Agency Debt	07/01/2020	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	\$ 99,978,000.00
313384A82	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/05/2020	08/05/2020	100,000,000.00	\$ 99,986,388.89
313384B24	FED HOME LN DISCOUNT NT	0.000%		08/07/2020	08/07/2020	34,700,000.00	\$ 34,695,007.06
313384B99	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/14/2020	08/14/2020	100,000,000.00	\$ 99,970,666.67
313384C56	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/18/2020	08/18/2020	50,000,000.00	\$ 49,984,000.00
313384C64	FED HOME LN DISCOUNT NT	0.115%	Government Agency Debt	08/19/2020	08/19/2020	50,000,000.00	\$ 49,991,585.58
313384D55	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/26/2020	08/26/2020	53,712,000.00	\$ 53,701,152.01
313384D63	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/27/2020	08/27/2020	100,000,000.00	\$ 99,981,000.00
313384E62	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/04/2020	09/04/2020	25,000,000.00	\$ 24,993,035.46
313384ZA0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/06/2020	07/06/2020	60,030,000.00	\$ 60,029,166.25
313384ZC6	FED HOME LN DISCOUNT NT	0.100%	Government Agency Debt	07/08/2020	07/08/2020	50,000,000.00	\$ 49,998,374.80
313384ZE2	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/10/2020	07/10/2020	75,000,000.00	\$ 74,996,875.00
313384ZH5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/13/2020	07/13/2020	50,000,000.00	\$ 49,995,000.00
313384ZK8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/15/2020	07/15/2020	100,000,000.00	\$ 99,992,222.22
313384ZS1	FED HOME LN DISCOUNT NT	0.100%	Government Agency Debt	07/22/2020	07/22/2020	50,000,000.00	\$ 49,996,500.00
313384ZZ5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/29/2020	07/29/2020	124,000,000.00	\$ 123,904,713.66
3133EKRT5	FEDERAL FARM CREDIT BANK	0.255%	Government Agency Debt	07/24/2020	06/24/2021	50,000,000.00	\$ 49,995,621.09
3133EKWX0	FEDERAL FARM CREDIT BANK	0.214%	Government Agency Debt	07/26/2020	01/26/2021	25,000,000.00	\$ 24,999,454.70
3134GTX24	FEDERAL HOME LOAN MORTGAGE CORP MTN	0.110%	Government Agency Debt	07/01/2020	02/05/2021	69,500,000.00	\$ 69,493,688.70
3134GVDT2	FEDERAL HOME LOAN MORTGAGE CORP MTN	0.090%	Government Agency Debt	07/01/2020	08/25/2020	50,000,000.00	\$ 50,000,000.00
3134GVED6	FEDERAL HOME LOAN MORTGAGE CORP MTN	0.105%	Government Agency Debt	07/01/2020	02/26/2021	25,000,000.00	\$ 25,000,000.00
3135G03J0	FANNIE MAE	0.470%	Government Agency Debt	07/01/2020	04/15/2022	50,000,000.00	\$ 50,000,000.00
3135G03M3	FANNIE MAE	0.440%	Government Agency Debt	07/01/2020	01/20/2022	50,000,000.00	\$ 50,000,000.00
3135G04H3	FANNIE MAE	0.320%	Government Agency Debt	07/01/2020	05/05/2022	25,000,000.00	\$ 25,000,000.00
3135G0V26	FANNIE MAE	0.140%	Government Agency Debt	07/01/2020	07/30/2020	25,000,000.00	\$ 25,000,000.00
3136G4VP5	FANNIE MAE	0.280%	Government Agency Debt	07/01/2020	05/09/2022	50,000,000.00	\$ 50,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.010%	Investment Company	07/01/2020	07/01/2020	96,394,156.15	\$ 96,394,156.15
9127962G3	TREASURY BILL	0.000%		09/17/2020	09/17/2020	50,000,000.00	\$ 49,982,558.34
9127962S7	TREASURY BILL	0.000%	Treasury Debt	10/22/2020	10/22/2020	100,000,000.00	\$ 99,957,625.00
9127963C1	TREASURY BILL	0.000%	Treasury Debt	07/07/2020	07/07/2020	75,000,000.00	\$ 74,998,868.75
9127963D9	TREASURY BILL	0.000%	Treasury Debt	07/14/2020	07/14/2020	100,000,000.00	\$ 99,994,745.83
9127963F4	TREASURY BILL	0.000%	Treasury Debt	07/21/2020	07/21/2020	50,000,000.00	\$ 49,996,916.67
9127963K3	TREASURY BILL	0.000%		12/17/2020	12/17/2020	50,000,000.00	\$ 49,960,684.03
9127963M9	TREASURY BILL	0.000%	Treasury Debt	08/04/2020	08/04/2020	100,000,000.00	\$ 99,989,941.67
9127963P2	TREASURY BILL	0.000%	Treasury Debt	08/18/2020	08/18/2020	50,000,000.00	\$ 49,993,000.00
9127963R8	CASH MGMT BILL	0.000%	Treasury Debt	09/01/2020	09/01/2020	50,000,000.00	\$ 49,989,925.00
9127963X5	CASH MGMT BILL	0.000%	Treasury Debt	09/08/2020	09/08/2020	100,000,000.00	\$ 99,975,227.09
9127963Y3	CASH MGMT BILL	0.000%	Treasury Debt	09/15/2020	09/15/2020	100,000,000.00	\$ 99,974,561.11
9127963Z0	CASH MGMT BILL	0.000%	Treasury Debt	09/22/2020	09/22/2020	100,000,000.00	\$ 99,970,027.78

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9127964G1	CASH MGMT BILL	0.000%	Treasury Debt	10/06/2020	10/06/2020	100,000,000.00	\$ 99,962,884.03
9127964H9	CASH MGMT BILL	0.000%	Treasury Debt	10/13/2020	10/13/2020	50,000,000.00	\$ 49,980,138.89
9127964J5	CASH MGMT BILL	0.000%	Treasury Debt	10/20/2020	10/20/2020	50,000,000.00	\$ 49,978,031.25
9127964K2	CASH MGMT BILL	0.000%		10/27/2020	10/27/2020	50,000,000.00	\$ 49,972,958.33
9127964Q9	CASH MGMT BILL	0.000%		11/03/2020	11/03/2020	100,000,000.00	\$ 99,944,878.47
9127964S5	CASH MGMT BILL	0.000%		11/17/2020	11/17/2020	50,000,000.00	\$ 49,966,060.83
912796TN9	TREASURY BILL	0.000%		10/08/2020	10/08/2020	100,000,000.00	\$ 99,949,812.50
912796TU3	TREASURY BILL	0.000%		12/03/2020	12/03/2020	50,000,000.00	\$ 49,961,142.37
912796XF1	TREASURY BILL	0.000%	Treasury Debt	08/20/2020	08/20/2020	100,000,000.00	\$ 99,983,104.17
912796XH7	TREASURY BILL	0.000%		09/03/2020	09/03/2020	100,000,000.00	\$ 99,973,333.33
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.060%	Government Agency Repurchase Agreement	07/01/2020	07/01/2020	100,000,000.00	\$ 100,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	0.080%	Government Agency Repurchase Agreement	07/01/2020	07/01/2020	184,000,000.00	\$ 184,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.040%	Government Agency Repurchase Agreement	07/01/2020	07/01/2020	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	0.070%	Government Agency Repurchase Agreement	07/01/2020	07/01/2020	200,000,000.00	\$ 200,000,000.00