

Weighted Average Maturity (days) : 40

City National Rochdale Government Money Market

Weighted Average Life (days) : 96

July 31, 2020

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
3130AGKE4	FEDERAL HOME LOAN BANK	0.140%	Government Agency Debt	08/01/2020	08/25/2020	7,000,000.00	\$ 7,000,000.00
3130AHW58	FEDERAL HOME LOAN BANK	0.193%	Government Agency Debt	08/13/2020	07/13/2021	50,000,000.00	\$ 50,000,000.00
3130AJFN4	FEDERAL HOME LOAN BANK	0.410%	Government Agency Debt	08/01/2020	09/24/2021	50,000,000.00	\$ 50,000,000.00
3130AJGP8	FEDERAL HOME LOAN BANK	0.170%	Government Agency Debt	08/01/2020	10/02/2020	50,000,000.00	\$ 50,000,000.00
3130AJLK3	FEDERAL HOME LOAN BANK	0.270%	Government Agency Debt	08/01/2020	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	\$ 99,998,666.67
313384A82	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/05/2020	08/05/2020	100,000,000.00	\$ 99,998,444.44
313384B24	FED HOME LN DISCOUNT NT	0.070%	Government Agency Debt	08/07/2020	08/07/2020	34,700,000.00	\$ 34,699,190.33
313384B99	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/14/2020	08/14/2020	100,000,000.00	\$ 99,991,333.33
313384C56	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/18/2020	08/18/2020	50,000,000.00	\$ 49,994,333.33
313384C64	FED HOME LN DISCOUNT NT	0.115%	Government Agency Debt	08/19/2020	08/19/2020	50,000,000.00	\$ 49,996,908.99
313384D55	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/26/2020	08/26/2020	53,712,000.00	\$ 53,707,157.15
313384D63	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/27/2020	08/27/2020	100,000,000.00	\$ 99,991,333.33
313384E62	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/04/2020	09/04/2020	75,000,000.00	\$ 74,990,743.37
313384J75	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/07/2020	10/07/2020	50,000,000.00	\$ 49,986,600.00
313384J91	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/09/2020	10/09/2020	50,000,000.00	\$ 49,986,918.76
313384K65	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/14/2020	10/14/2020	75,000,000.00	\$ 74,978,651.28
313384L56	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	10/21/2020	10/21/2020	42,000,000.00	\$ 41,988,876.73
313385AF3	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	01/06/2021	01/06/2021	113,000,000.00	\$ 112,918,861.78
313385AV8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	01/20/2021	01/20/2021	36,000,000.00	\$ 35,977,039.46
3133EKRT5	FEDERAL FARM CREDIT BANK	0.249%	Government Agency Debt	08/24/2020	06/24/2021	50,000,000.00	\$ 49,996,000.27
3133EKWX0	FEDERAL FARM CREDIT BANK	0.207%	Government Agency Debt	08/26/2020	01/26/2021	25,000,000.00	\$ 24,999,535.58
3133ELV27	FEDERAL FARM CREDIT BANK	0.190%		08/01/2020	07/15/2021	50,000,000.00	\$ 50,000,000.00
3134GTX24	FEDERAL HOME LOAN MORTGAGE CORP MTN	0.130%	Government Agency Debt	08/01/2020	02/05/2021	69,500,000.00	\$ 69,494,582.08
3134GVDT2	FEDERAL HOME LOAN MORTGAGE CORP MTN	0.110%	Government Agency Debt	08/01/2020	08/25/2020	50,000,000.00	\$ 50,000,000.00
3134GVED6	FEDERAL HOME LOAN MORTGAGE CORP MTN	0.125%	Government Agency Debt	08/01/2020	02/26/2021	25,000,000.00	\$ 25,000,000.00
3135G03J0	FANNIE MAE	0.490%	Government Agency Debt	08/01/2020	04/15/2022	50,000,000.00	\$ 50,000,000.00
3135G03M3	FANNIE MAE	0.460%	Government Agency Debt	08/01/2020	01/20/2022	50,000,000.00	\$ 50,000,000.00
3135G04H3	FANNIE MAE	0.340%	Government Agency Debt	08/01/2020	05/05/2022	25,000,000.00	\$ 25,000,000.00
3136G4VP5	FANNIE MAE	0.300%	Government Agency Debt	08/01/2020	05/09/2022	50,000,000.00	\$ 50,000,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.010%	Investment Company	08/01/2020	08/01/2020	81,969,950.15	\$ 81,969,950.15
9127962G3	TREASURY BILL	0.000%	Treasury Debt	09/17/2020	09/17/2020	50,000,000.00	\$ 49,989,490.28
9127962S7	TREASURY BILL	0.000%	Treasury Debt	10/22/2020	10/22/2020	100,000,000.00	\$ 99,969,250.00
9127962Z1	TREASURY BILL	0.000%		11/12/2020	11/12/2020	50,000,000.00	\$ 49,983,548.62
9127963B3	TREASURY BILL	0.000%		11/27/2020	11/27/2020	100,000,000.00	\$ 99,964,600.00
9127963K3	TREASURY BILL	0.000%	Treasury Debt	12/17/2020	12/17/2020	50,000,000.00	\$ 49,967,895.84
9127963M9	TREASURY BILL	0.000%	Treasury Debt	08/04/2020	08/04/2020	100,000,000.00	\$ 99,999,112.50
9127963P2	TREASURY BILL	0.000%	Treasury Debt	08/18/2020	08/18/2020	50,000,000.00	\$ 49,997,520.83
9127963R8	TREASURY BILL	0.000%	Treasury Debt	09/01/2020	09/01/2020	50,000,000.00	\$ 49,994,962.50
9127963X5	TREASURY BILL	0.000%	Treasury Debt	09/08/2020	09/08/2020	100,000,000.00	\$ 99,986,356.94
9127963Y3	TREASURY BILL	0.000%	Treasury Debt	09/15/2020	09/15/2020	100,000,000.00	\$ 99,984,937.50
9127963Z0	TREASURY BILL	0.000%	Treasury Debt	09/22/2020	09/22/2020	100,000,000.00	\$ 99,981,222.22
9127964G1	CASH MGMT BILL	0.000%	Treasury Debt	10/06/2020	10/06/2020	100,000,000.00	\$ 99,974,745.84
9127964H9	CASH MGMT BILL	0.000%	Treasury Debt	10/13/2020	10/13/2020	50,000,000.00	\$ 49,986,059.03
9127964J5	CASH MGMT BILL	0.000%	Treasury Debt	10/20/2020	10/20/2020	50,000,000.00	\$ 49,984,166.67

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9127964K2	CASH MGMT BILL	0.000%	Treasury Debt	10/27/2020	10/27/2020	50,000,000.00	\$ 49,980,062.50
9127964Q9	CASH MGMT BILL	0.000%	Treasury Debt	11/03/2020	11/03/2020	100,000,000.00	\$ 99,958,548.61
9127964S5	CASH MGMT BILL	0.000%	Treasury Debt	11/17/2020	11/17/2020	50,000,000.00	\$ 49,973,630.00
9127964U0	CASH MGMT BILL	0.000%		12/01/2020	12/01/2020	50,000,000.00	\$ 49,975,244.17
912796TN9	TREASURY BILL	0.000%	Treasury Debt	10/08/2020	10/08/2020	100,000,000.00	\$ 99,965,527.78
912796TU3	TREASURY BILL	0.000%	Treasury Debt	12/03/2020	12/03/2020	50,000,000.00	\$ 49,968,913.89
912796XF1	TREASURY BILL	0.000%	Treasury Debt	08/20/2020	08/20/2020	100,000,000.00	\$ 99,993,579.58
912796XH7	TREASURY BILL	0.000%	Treasury Debt	09/03/2020	09/03/2020	100,000,000.00	\$ 99,986,250.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.070%	Government Agency Repurchase Agreement	08/01/2020	08/01/2020	200,000,000.00	\$ 200,000,000.00
DAIWAX241	DAWIWA TRI-PARTY REPURCHASE AGREEMENT	0.080%	Government Agency Repurchase Agreement	08/01/2020	08/01/2020	150,000,000.00	\$ 150,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.040%	Government Agency Repurchase Agreement	08/01/2020	08/01/2020	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	0.090%	Government Agency Repurchase Agreement	08/01/2020	08/01/2020	200,000,000.00	\$ 200,000,000.00