

Weighted Average Maturity (days) : 24

City National Rochdale Government Money Market

Weighted Average Life (days) : 58

May 31, 2017

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
13077V4M1	STATE OF CALIFORNIA COMMUNITY DEVELOPMENT	0.810%	Variable Rate Demand Note	06/01/2017	12/15/2037	8,000,000.00	\$ 8,000,000.00
3130A7TF2	FEDERAL HOME LOAN BANK	1.104%	Government Agency Debt	06/19/2017	10/19/2017	50,000,000.00	\$ 50,000,000.00
3130A8J95	Federal Home Loan Banks	1.017%	Government Agency Debt	06/16/2017	06/16/2017	50,000,000.00	\$ 50,000,000.00
3130A8ZM8	FEDERAL HOME LOAN BANK	0.989%	Government Agency Debt	08/08/2017	11/08/2017	50,000,000.00	\$ 50,000,000.00
3130A9BW0	FEDERAL HOME LOAN BANK	1.005%	Government Agency Debt	06/01/2017	12/01/2017	75,000,000.00	\$ 74,998,100.17
3130A9C25	FEDERAL HOME LOAN BANK	1.035%	Government Agency Debt	06/01/2017	03/01/2018	50,000,000.00	\$ 50,000,000.00
3130A9LW9	Federal Home Loan Banks	0.923%	Government Agency Debt	06/26/2017	03/26/2018	50,000,000.00	\$ 50,000,000.00
3130A9SV4	FEDERAL HOME LOAN BANK	0.891%	Government Agency Debt	07/20/2017	04/20/2018	50,000,000.00	\$ 50,000,000.00
3130A9VD0	Federal Home Loan Banks	0.993%	Government Agency Debt	06/26/2017	04/26/2018	50,000,000.00	\$ 50,000,000.00
3130A9YV7	FEDERAL HOME LOAN BANK FLOATING RATE	0.920%	Government Agency Debt	08/09/2017	05/09/2018	50,000,000.00	\$ 50,000,000.00
3130AA3K2	Federal Home Loan Banks	0.750%	Government Agency Debt	11/16/2017	11/16/2017	40,220,000.00	\$ 40,205,335.17
3130AA5Q7	Federal Home Loan Banks	1.011%	Government Agency Debt	08/18/2017	05/18/2018	25,000,000.00	\$ 25,002,619.41
3130AA6S2	Federal Home Loan Banks	0.972%	Government Agency Debt	08/21/2017	05/21/2018	50,000,000.00	\$ 50,000,000.00
313385GP5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/07/2017	06/07/2017	450,000,000.00	\$ 449,943,591.67
313385GR1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/09/2017	06/09/2017	50,000,000.00	\$ 49,991,344.44
313385GY6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/16/2017	06/16/2017	30,000,000.00	\$ 29,990,250.00
313385HD1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/21/2017	06/21/2017	100,000,000.00	\$ 99,959,861.11
313385HF6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/23/2017	06/23/2017	50,000,000.00	\$ 49,976,013.89
313385HV1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	07/07/2017	07/07/2017	100,000,000.00	\$ 99,914,100.00
313385JA5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	07/12/2017	07/12/2017	25,000,000.00	\$ 24,976,425.00
313385JH0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	07/19/2017	07/19/2017	50,000,000.00	\$ 49,939,333.33
313385JK3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	07/21/2017	07/21/2017	50,000,000.00	\$ 49,940,694.45
313385JQ0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	07/26/2017	07/26/2017	150,000,000.00	\$ 149,836,833.34
313385JS6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	07/28/2017	07/28/2017	100,000,000.00	\$ 99,898,983.34
313385JX5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/02/2017	08/02/2017	150,000,000.00	\$ 149,812,622.22
313385JZ0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/04/2017	08/04/2017	150,000,000.00	\$ 149,805,688.88
313385KE5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/09/2017	08/09/2017	200,000,000.00	\$ 199,697,357.71
313385KG0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/11/2017	08/11/2017	100,000,000.00	\$ 99,843,405.55
313385KM7	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/16/2017	08/16/2017	50,000,000.00	\$ 49,899,933.33
313385KU9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/23/2017	08/23/2017	100,000,000.00	\$ 99,780,741.68
313385KW5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/25/2017	08/25/2017	50,000,000.00	\$ 49,919,250.00
3133EFACT2	Federal Farm Credit Banks	1.048%	Government Agency Debt	06/08/2017	06/08/2018	50,000,000.00	\$ 49,995,128.33
3133EG6H3	Federal Farm Credit Banks	0.914%	Government Agency Debt	06/09/2017	11/09/2018	50,000,000.00	\$ 49,996,541.01
3133EGPF6	FEDERAL FARM CREDIT BANK	1.134%	Government Agency Debt	06/05/2017	01/29/2018	50,000,000.00	\$ 49,998,317.35
3135G0F81	Federal National Mortgage Association	1.030%	Government Agency Debt	06/20/2017	07/20/2017	50,000,000.00	\$ 49,999,654.93
442396ED5	HOUSTON TEXAS HOUSING FINANCE CORPORATION	0.800%	Variable Rate Demand Note	06/07/2017	05/15/2041	13,095,000.00	\$ 13,095,000.00
544393CH2	LOS ANGELES CA COMMUNITY REDEVELOPMENT AGENCY	0.800%	Variable Rate Demand Note	06/01/2017	04/15/2042	23,910,000.00	\$ 23,910,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.610%	Investment Company	06/01/2017	06/01/2017	590,151,601.00	\$ 590,151,601.00
64966TEW0	NEW YORK CITY NY HSG DEV CORPM	0.800%	Variable Rate Demand Note	06/01/2017	04/01/2041	9,350,000.00	\$ 9,350,000.00
64966TEY6	NEW YORK CITY NY HSG DEV CORPM	0.780%	Variable Rate Demand Note	06/01/2017	04/01/2045	13,500,000.00	\$ 13,500,000.00
64986MQW8	NEW YORK ST HSG FIN AGY	0.800%	Variable Rate Demand Note	06/07/2017	05/15/2033	15,000,000.00	\$ 15,000,000.00
64986MSG1	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.770%	Variable Rate Demand Note	06/07/2017	11/15/2033	23,800,000.00	\$ 23,800,000.00
64986MSH9	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.770%	Variable Rate Demand Note	06/07/2017	11/15/2033	18,100,000.00	\$ 18,100,000.00
64986MXW0	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.800%	Variable Rate Demand Note	06/07/2017	05/15/2033	20,000,000.00	\$ 20,000,000.00
786111KB9	SACRAMENTO COUNTY HOUSING AUTHORITY	0.810%	Variable Rate Demand Note	06/01/2017	12/15/2039	9,000,000.00	\$ 9,000,000.00

Weighted Average Maturity (days) : 24

City National Rochdale Government Money Market

Weighted Average Life (days) : 58

May 31, 2017

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
88275AAY6	TEXAS DEPARTMENT OF HOUSING AND COMMUNITY	0.810%	Variable Rate Demand Note	06/01/2017	06/15/2040	12,990,000.00	\$ 12,990,000.00
93978PFK8	WASHINGTON STATE HOUSING FINANCE COMMISSION	0.810%	Variable Rate Demand Note	06/01/2017	08/15/2040	16,295,000.00	\$ 16,295,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.780%	Government Agency Repurchase Agreement	06/01/2017	06/01/2017	650,000,000.00	\$ 650,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.800%	Government Agency Repurchase Agreement	06/01/2017	06/01/2017	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	0.810%	Government Agency Repurchase Agreement	06/01/2017	06/01/2017	800,000,000.00	\$ 800,000,000.00