

Weighted Average Maturity (days) : 29

City National Rochdale Government Money Market

Weighted Average Life (days) : 76

June 30, 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	0.970%	Variable Rate Demand Note	07/06/2017	12/15/2037	8,000,000.00	\$ 8,000,000.00
3130A7TF2	FEDERAL HOME LOAN BANK	1.309%	Government Agency Debt	07/19/2017	10/19/2017	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	1.061%	Government Agency Debt	07/01/2017	12/01/2017	75,000,000.00	\$ 74,998,411.62
3130A9C25	FEDERAL HOME LOAN BANK	1.091%	Government Agency Debt	07/01/2017	03/01/2018	50,000,000.00	\$ 50,000,000.00
3130A9LW9	Federal Home Loan Banks	1.066%	Government Agency Debt	09/26/2017	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	1.176%	Government Agency Debt	07/26/2017	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	\$ 40,207,953.89
3130AA5Q7	Federal Home Loan Banks	1.011%	Government Agency Debt	08/18/2017	05/18/2018	25,000,000.00	\$ 25,002,395.53
3130AA6S2	Federal Home Loan Banks	0.972%	Government Agency Debt	08/21/2017	05/21/2018	50,000,000.00	\$ 50,000,000.00
3130ABPD2	Federal Home Loan Banks	1.089%	Government Agency Debt	07/27/2017	07/27/2018	50,000,000.00	\$ 50,000,000.00
313385HV1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	07/07/2017	07/07/2017	100,000,000.00	\$ 99,985,683.34
313385JA5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	07/12/2017	07/12/2017	25,000,000.00	\$ 24,993,675.00
313385JH0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	07/19/2017	07/19/2017	50,000,000.00	\$ 49,977,250.00
313385JK3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	07/21/2017	07/21/2017	50,000,000.00	\$ 49,976,277.78
313385JQ0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	07/26/2017	07/26/2017	150,000,000.00	\$ 149,925,833.34
313385JS6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	07/28/2017	07/28/2017	100,000,000.00	\$ 99,952,150.00
313385JX5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/02/2017	08/02/2017	150,000,000.00	\$ 149,903,288.89
313385JZ0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/04/2017	08/04/2017	200,000,000.00	\$ 199,849,125.00
313385KE5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/09/2017	08/09/2017	200,000,000.00	\$ 199,828,941.30
313385KG0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/11/2017	08/11/2017	100,000,000.00	\$ 99,909,572.22
313385KM7	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/16/2017	08/16/2017	100,000,000.00	\$ 99,873,499.99
313385KP0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/18/2017	08/18/2017	50,000,000.00	\$ 49,931,533.33
313385KU9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/23/2017	08/23/2017	150,000,000.00	\$ 149,784,613.91
313385KW5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/25/2017	08/25/2017	50,000,000.00	\$ 49,947,750.00
313385LL8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/08/2017	09/08/2017	100,000,000.00	\$ 99,804,691.66
313385LR5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/13/2017	09/13/2017	100,000,000.00	\$ 99,786,427.78
313385LY0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/20/2017	09/20/2017	48,000,000.00	\$ 47,887,140.00
313385MA1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/22/2017	09/22/2017	50,000,000.00	\$ 49,879,650.00
313385MF0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/27/2017	09/27/2017	50,000,000.00	\$ 49,873,011.11
3133EFCT2	Federal Farm Credit Banks	1.144%	Government Agency Debt	07/08/2017	06/08/2018	50,000,000.00	\$ 49,995,521.21
3133EG6H3	Federal Farm Credit Banks	1.016%	Government Agency Debt	07/09/2017	11/09/2018	50,000,000.00	\$ 49,996,738.29
3133EGPF6	FEDERAL FARM CREDIT BANK	1.314%	Government Agency Debt	07/03/2017	01/29/2018	50,000,000.00	\$ 49,998,525.94
3135G0F81	Federal National Mortgage Association	1.232%	Government Agency Debt	07/20/2017	07/20/2017	50,000,000.00	\$ 49,999,866.20
442396ED5	HOUSTON TEXAS HOUSING FINANCE CORPORATION	0.980%	Variable Rate Demand Note	07/05/2017	05/15/2041	13,095,000.00	\$ 13,095,000.00
544393CH2	LOS ANGELES CA COMMUNITY REDEVELOPMENT AGENCY	0.900%	Variable Rate Demand Note	07/06/2017	04/15/2042	23,910,000.00	\$ 23,910,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.630%	Investment Company	07/01/2017	07/01/2017	51,876,458.00	\$ 51,876,458.00
64966TEW0	NEW YORK CITY NY HSG DEV CORPM	0.950%	Variable Rate Demand Note	07/06/2017	04/01/2041	9,350,000.00	\$ 9,350,000.00
64966TEY6	NEW YORK CITY NY HSG DEV CORPM	0.920%	Variable Rate Demand Note	07/06/2017	04/01/2045	13,500,000.00	\$ 13,500,000.00
64986MQW8	NEW YORK ST HSG FIN AGY	1.000%	Variable Rate Demand Note	07/05/2017	05/15/2033	15,000,000.00	\$ 15,000,000.00
64986MSG1	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.930%	Variable Rate Demand Note	07/05/2017	11/15/2033	23,800,000.00	\$ 23,800,000.00
64986MSH9	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.930%	Variable Rate Demand Note	07/05/2017	11/15/2033	13,800,000.00	\$ 13,800,000.00
64986MXW0	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.980%	Variable Rate Demand Note	07/05/2017	05/15/2033	20,000,000.00	\$ 20,000,000.00

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786111KB9	SACRAMENTO COUNTY HOUSING AUTHORITY	0.970%	Variable Rate Demand Note	07/06/2017	12/15/2039	9,000,000.00	\$ 9,000,000.00
88275AAY6	TEXAS DEPARTMENT OF HOUSING AND COMMUNITY	0.980%	Variable Rate Demand Note	07/06/2017	06/15/2040	12,990,000.00	\$ 12,990,000.00
93978PFK8	WASHINGTON STATE HOUSING FINANCE COMMISSION	0.980%	Variable Rate Demand Note	07/06/2017	08/15/2040	16,295,000.00	\$ 16,295,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	1.050%	Government Agency Repurchase Agreement	07/01/2017	07/01/2017	100,000,000.00	\$ 100,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	1.030%	Government Agency Repurchase Agreement	07/01/2017	07/01/2017	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	1.080%	Government Agency Repurchase Agreement	07/01/2017	07/01/2017	600,000,000.00	\$ 600,000,000.00