

Weighted Average Maturity (days) : 39

City National Rochdale Government Money Market

Weighted Average Life (days) : 70

August 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	0.880%	Variable Rate Demand Note	09/07/2017	12/15/2037	8,000,000.00	\$ 8,000,000.00
3130A7TF2	FEDERAL HOME LOAN BANK	1.331%	Government Agency Debt	09/19/2017	10/19/2017	50,000,000.00	\$ 50,000,000.00
3130A8ZM8	FEDERAL HOME LOAN BANK	1.122%	Government Agency Debt	11/08/2017	11/08/2017	50,000,000.00	\$ 50,000,000.00
3130A9BW0	FEDERAL HOME LOAN BANK	1.242%	Government Agency Debt	09/01/2017	12/01/2017	75,000,000.00	\$ 74,999,055.28
3130A9C25	FEDERAL HOME LOAN BANK	1.272%	Government Agency Debt	09/01/2017	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	1.042%	Government Agency Debt	10/20/2017	04/20/2018	50,000,000.00	\$ 50,000,000.00
3130A9VD0	Federal Home Loan Banks	1.194%	Government Agency Debt	09/26/2017	04/26/2018	50,000,000.00	\$ 50,000,000.00
3130A9YV7	FEDERAL HOME LOAN BANK FLOATING RATE	1.051%	Government Agency Debt	11/09/2017	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	\$ 40,213,365.91
3130AA5Q7	Federal Home Loan Banks	1.147%	Government Agency Debt	11/18/2017	05/18/2018	25,000,000.00	\$ 25,001,932.84
3130AA6S2	Federal Home Loan Banks	1.116%	Government Agency Debt	11/21/2017	05/21/2018	50,000,000.00	\$ 50,000,000.00
3130ABPD2	Federal Home Loan Banks	1.099%	Government Agency Debt	09/27/2017	07/27/2018	50,000,000.00	\$ 50,000,000.00
313313LD8	Federal Farm Credit Discount Notes	0.000%		09/01/2017	09/01/2017	25,000,000.00	\$ 25,000,000.00
313385LL8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/08/2017	09/08/2017	100,000,000.00	\$ 99,980,186.12
313385LR5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/13/2017	09/13/2017	100,000,000.00	\$ 99,965,366.66
313385LT1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/15/2017	09/15/2017	50,000,000.00	\$ 49,980,069.45
313385LY0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/20/2017	09/20/2017	48,000,000.00	\$ 47,973,526.67
313385MA1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/22/2017	09/22/2017	100,000,000.00	\$ 99,940,091.67
313385MF0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/27/2017	09/27/2017	125,000,000.00	\$ 124,906,689.15
313385MM5	Federal Home Loan Bank Discount Notes	0.000%		10/03/2017	10/03/2017	50,000,000.00	\$ 49,954,444.44
313385MN3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	10/04/2017	10/04/2017	50,000,000.00	\$ 49,953,249.02
313385MV5	Federal Home Loan Bank Discount Notes	0.000%		10/11/2017	10/11/2017	335,700,000.00	\$ 335,314,229.36
313385NC6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	10/18/2017	10/18/2017	84,000,000.00	\$ 83,885,069.31
313385NK8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	10/25/2017	10/25/2017	50,000,000.00	\$ 49,923,575.00
313385NS1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/01/2017	11/01/2017	100,000,000.00	\$ 99,818,016.78
313385NZ5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/08/2017	11/08/2017	100,000,000.00	\$ 99,801,100.00
313385PB6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/10/2017	11/10/2017	24,000,000.00	\$ 23,951,000.00
313385PG5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/15/2017	11/15/2017	130,563,000.00	\$ 130,277,584.46
313385PJ9	Federal Home Loan Bank Discount Notes	0.000%		11/17/2017	11/17/2017	32,700,000.00	\$ 32,627,050.84
313385PP5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/22/2017	11/22/2017	100,000,000.00	\$ 99,763,794.44
313385PR1	Federal Home Loan Bank Discount Notes	0.000%		11/24/2017	11/24/2017	79,000,000.00	\$ 78,809,359.66
313385PW0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/29/2017	11/29/2017	50,000,000.00	\$ 49,872,433.34
313385SM9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/31/2018	01/31/2018	64,000,000.00	\$ 63,691,946.66
313385SP2	Federal Home Loan Bank Discount Notes	0.000%		02/02/2018	02/02/2018	120,100,000.00	\$ 119,517,738.83
313385SU1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/07/2018	02/07/2018	50,000,000.00	\$ 49,746,483.33
313385SW7	Federal Home Loan Bank Discount Notes	0.000%		02/09/2018	02/09/2018	50,000,000.00	\$ 49,745,083.48
313385TB2	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/14/2018	02/14/2018	50,000,000.00	\$ 49,739,472.22
313385TJ5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/21/2018	02/21/2018	100,000,000.00	\$ 99,458,894.44
313385TL0	Federal Home Loan Bank Discount Notes	0.000%		02/23/2018	02/23/2018	50,000,000.00	\$ 49,727,291.66
3133EFACT2	Federal Farm Credit Banks	1.284%	Government Agency Debt	09/08/2017	06/08/2018	50,000,000.00	\$ 49,996,333.15
3133EG6H3	Federal Farm Credit Banks	1.149%	Government Agency Debt	09/09/2017	11/09/2018	50,000,000.00	\$ 49,997,146.01
3133EGPF6	FEDERAL FARM CREDIT BANK	1.324%	Government Agency Debt	09/29/2017	01/29/2018	50,000,000.00	\$ 49,998,957.03
3133EHSF1	Federal Farm Credit Banks	1.135%		09/01/2017	04/25/2019	50,000,000.00	\$ 49,995,848.67
442396ED5	HOUSTON TEXAS HOUSING FINANCE CORPORATION	0.900%	Variable Rate Demand Note	09/06/2017	05/15/2041	13,095,000.00	\$ 13,095,000.00

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544393CH2	LOS ANGELES CA COMMUNITY REDEVELOPMENT AGENCY	0.850%	Variable Rate Demand Note	09/07/2017	04/15/2042	23,910,000.00	\$ 23,910,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.840%	Investment Company	09/01/2017	09/01/2017	30,854,442.00	\$ 30,854,442.00
64966TEW0	NEW YORK CITY NY HSG DEV CORPM	0.830%	Variable Rate Demand Note	09/07/2017	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	09/07/2017	04/01/2045	13,500,000.00	\$ 13,500,000.00
64986MQW8	NEW YORK ST HSG FIN AGY	0.830%	Variable Rate Demand Note	09/06/2017	05/15/2033	15,000,000.00	\$ 15,000,000.00
64986MSG1	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.820%	Variable Rate Demand Note	09/06/2017	11/15/2033	23,800,000.00	\$ 23,800,000.00
64986MSH9	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.820%	Variable Rate Demand Note	09/06/2017	11/15/2033	13,800,000.00	\$ 13,800,000.00
64986MXW0	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.890%	Variable Rate Demand Note	09/06/2017	05/15/2033	20,000,000.00	\$ 20,000,000.00
786111KB9	SACRAMENTO COUNTY HOUSING AUTHORITY	0.880%	Variable Rate Demand Note	09/07/2017	12/15/2039	9,000,000.00	\$ 9,000,000.00
88275AAY6	TEXAS DEPARTMENT OF HOUSING AND COMMUNITY	0.890%	Variable Rate Demand Note	09/07/2017	06/15/2040	12,990,000.00	\$ 12,990,000.00
93978PFK8	WASHINGTON STATE HOUSING FINANCE COMMISSION	0.890%	Variable Rate Demand Note	09/07/2017	08/15/2040	16,295,000.00	\$ 16,295,000.00
BARCLS241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	1.010%	Government Agency Repurchase Agreement			400,000,000.00	\$ 400,000,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	1.050%	Government Agency Repurchase Agreement	09/01/2017	09/01/2017	271,000,000.00	\$ 271,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	1.040%	Government Agency Repurchase Agreement	09/01/2017	09/01/2017	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	1.050%	Government Agency Repurchase Agreement	09/01/2017	09/01/2017	850,000,000.00	\$ 850,000,000.00