

Weighted Average Maturity (days) : 36

City National Rochdale Government Money Market

Weighted Average Life (days) : 72

October 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	0.970%	Variable Rate Demand Note	11/02/2017	12/15/2037	8,000,000.00	\$ 8,000,000.00
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	1.245%	Government Agency Debt	11/01/2017	12/01/2017	75,000,000.00	\$ 74,999,688.55
3130A9C25	FEDERAL HOME LOAN BANK	1.275%	Government Agency Debt	11/01/2017	03/01/2018	50,000,000.00	\$ 50,000,000.00
3130A9LW9	Federal Home Loan Banks	1.099%	Government Agency Debt	12/26/2017	03/26/2018	50,000,000.00	\$ 50,000,000.00
3130A9SV4	FEDERAL HOME LOAN BANK	1.098%	Government Agency Debt	01/20/2018	04/20/2018	50,000,000.00	\$ 50,000,000.00
3130A9VD0	Federal Home Loan Banks	1.200%	Government Agency Debt	11/26/2017	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	\$ 40,218,690.64
3130AA5Q7	Federal Home Loan Banks	1.147%	Government Agency Debt	11/18/2017	05/18/2018	25,000,000.00	\$ 25,001,477.62
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	1.105%	Government Agency Debt	11/27/2017	07/27/2018	50,000,000.00	\$ 50,000,000.00
3132X0YV7	Federal Agricultural Mortgage Corp MTN	1.142%	Government Agency Debt	11/29/2017	10/29/2018	25,000,000.00	\$ 25,000,000.00
313385NS1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/01/2017	11/01/2017	100,000,000.00	\$ 100,000,000.00
313385NU6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/03/2017	11/03/2017	47,000,000.00	\$ 46,997,310.56
313385NZ5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/08/2017	11/08/2017	100,000,000.00	\$ 99,979,525.00
313385PB6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/10/2017	11/10/2017	74,000,000.00	\$ 73,981,075.00
313385PG5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/15/2017	11/15/2017	130,563,000.00	\$ 130,509,722.42
313385PJ9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/17/2017	11/17/2017	82,700,000.00	\$ 82,661,841.73
313385PP5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/22/2017	11/22/2017	100,000,000.00	\$ 99,939,508.34
313385PR1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/24/2017	11/24/2017	79,000,000.00	\$ 78,947,800.86
313385PW0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/29/2017	11/29/2017	50,000,000.00	\$ 49,959,866.67
313385PY6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	12/01/2017	12/01/2017	100,000,000.00	\$ 99,913,250.27
313385QF6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	12/08/2017	12/08/2017	100,000,000.00	\$ 99,892,597.22
313385QL3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	12/13/2017	12/13/2017	18,000,000.00	\$ 17,978,055.12
313385QN9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	12/15/2017	12/15/2017	50,000,000.00	\$ 49,937,666.67
313385QT6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	12/20/2017	12/20/2017	96,000,000.00	\$ 95,862,868.05
313385QV1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	12/22/2017	12/22/2017	100,000,000.00	\$ 99,851,604.17
313385QZ2	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	12/26/2017	12/26/2017	50,000,000.00	\$ 49,920,174.28
313385RA6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	12/27/2017	12/27/2017	50,000,000.00	\$ 49,918,333.34
313385RQ1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/10/2018	01/10/2018	120,000,000.00	\$ 119,746,366.67
313385RS7	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/12/2018	01/12/2018	100,000,000.00	\$ 99,782,599.78
313385RX6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/17/2018	01/17/2018	50,000,000.00	\$ 49,882,895.84
313385RZ1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/19/2018	01/19/2018	100,000,000.00	\$ 99,759,490.82
313385SG2	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/26/2018	01/26/2018	100,000,000.00	\$ 99,730,294.44
313385SM9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/31/2018	01/31/2018	64,000,000.00	\$ 63,815,573.34
313385SP2	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/02/2018	02/02/2018	120,100,000.00	\$ 119,748,374.75
313385SU1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/07/2018	02/07/2018	50,000,000.00	\$ 49,843,744.44
313385SW7	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/09/2018	02/09/2018	50,000,000.00	\$ 49,841,666.76
313385TB2	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/14/2018	02/14/2018	50,000,000.00	\$ 49,835,208.33
313385TJ5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/21/2018	02/21/2018	100,000,000.00	\$ 99,649,688.88
313385TL0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/23/2018	02/23/2018	50,000,000.00	\$ 49,822,350.00
313385UA2	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/09/2018	03/09/2018	64,000,000.00	\$ 63,741,724.44
313385UF1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/14/2018	03/14/2018	8,000,000.00	\$ 7,966,306.66
313385UQ7	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/23/2018	03/23/2018	50,000,000.00	\$ 49,767,673.96

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313385UV6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/28/2018	03/28/2018	50,000,000.00	\$ 49,760,104.17
3133EFCT2	Federal Farm Credit Banks	1.293%	Government Agency Debt	11/08/2017	06/08/2018	50,000,000.00	\$ 49,997,132.00
3133EG6H3	Federal Farm Credit Banks	1.158%	Government Agency Debt	11/09/2017	11/09/2018	50,000,000.00	\$ 49,997,547.14
3133EGPF6	FEDERAL FARM CREDIT BANK	1.332%	Government Agency Debt	11/29/2017	01/29/2018	50,000,000.00	\$ 49,999,381.17
3133EHN41	Federal Farm Credit Banks	0.000%	Government Agency Debt	11/01/2017	11/01/2019	50,000,000.00	\$ 49,994,990.50
3133EHSF1	Federal Farm Credit Banks	1.135%	Government Agency Debt	11/01/2017	04/25/2019	50,000,000.00	\$ 49,996,270.02
442396ED5	HOUSTON TEXAS HOUSING FINANCE CORPORATION	0.970%	Variable Rate Demand Note	11/01/2017	05/15/2041	12,995,000.00	\$ 12,995,000.00
544393CH2	LOS ANGELES CA COMMUNITY REDEVELOPMENT AGENCY	0.920%	Variable Rate Demand Note	11/02/2017	04/15/2042	23,910,000.00	\$ 23,910,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.870%	Investment Company	11/01/2017	11/01/2017	9,492,135.00	\$ 9,492,135.00
64966TEW0	NEW YORK CITY NY HSG DEV CORPM	0.970%	Variable Rate Demand Note	11/02/2017	04/01/2041	9,350,000.00	\$ 9,350,000.00
64966TEY6	NEW YORK CITY NY HSG DEV CORPM	0.940%	Variable Rate Demand Note	11/02/2017	04/01/2045	13,500,000.00	\$ 13,500,000.00
64986MQW8	NEW YORK ST HSG FIN AGY	0.950%	Variable Rate Demand Note	11/01/2017	05/15/2033	15,000,000.00	\$ 15,000,000.00
64986MSG1	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.980%	Variable Rate Demand Note	11/01/2017	11/15/2033	23,800,000.00	\$ 23,800,000.00
64986MSH9	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.980%	Variable Rate Demand Note	11/01/2017	11/15/2033	13,800,000.00	\$ 13,800,000.00
64986MXW0	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.970%	Variable Rate Demand Note	11/01/2017	05/15/2033	20,000,000.00	\$ 20,000,000.00
786111KB9	SACRAMENTO COUNTY HOUSING AUTHORITY	0.970%	Variable Rate Demand Note	11/02/2017	12/15/2039	9,000,000.00	\$ 9,000,000.00
88275AAY6	TEXAS DEPARTMENT OF HOUSING AND COMMUNITY	0.970%	Variable Rate Demand Note	11/02/2017	06/15/2040	12,990,000.00	\$ 12,990,000.00
93978PFK8	WASHINGTON STATE HOUSING FINANCE COMMISSION	0.970%	Variable Rate Demand Note	11/02/2017	08/15/2040	16,295,000.00	\$ 16,295,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	1.050%	Government Agency Repurchase Agreement	11/01/2017	11/01/2017	295,000,000.00	\$ 295,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	1.030%	Government Agency Repurchase Agreement	11/01/2017	11/01/2017	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	1.050%	Government Agency Repurchase Agreement	11/01/2017	11/01/2017	700,000,000.00	\$ 700,000,000.00