

Weighted Average Maturity (days) : 22

City National Rochdale Government Money Market

Weighted Average Life (days) : 70

May 31, 2018

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
13077V4M1	STATE OF CALIFORNIA COMMUNITY DEVELOPMENT	0.960%	Variable Rate Demand Note	06/07/2018	12/15/2037	8,000,000.00	\$ 8,000,000.00
3130ABPD2	Federal Home Loan Banks	1.833%	Government Agency Debt	06/27/2018	07/27/2018	50,000,000.00	\$ 50,000,000.00
3130ACT46	Federal Home Loan Banks	1.838%	Government Agency Debt	06/13/2018	11/13/2019	11,000,000.00	\$ 10,999,356.35
3130ACT79	Federal Home Loan Banks	1.789%	Government Agency Debt	06/15/2018	11/15/2018	50,000,000.00	\$ 50,002,264.41
3130ACW67	Federal Home Loan Banks	1.828%	Government Agency Debt	06/21/2018	11/21/2018	50,000,000.00	\$ 50,000,000.00
3130ADJA1	Federal Home Loan Banks	1.870%	Government Agency Debt	06/25/2018	07/25/2019	50,000,000.00	\$ 50,000,000.00
3130ADL91	Federal Home Loan Banks	1.777%	Government Agency Debt	06/01/2018	03/01/2019	50,000,000.00	\$ 50,000,000.00
3130ADM58	Federal Home Loan Banks	1.858%	Government Agency Debt	06/05/2018	02/05/2020	50,000,000.00	\$ 50,000,000.00
3130AE6L9	Federal Home Loan Banks	1.868%		06/28/2018	05/28/2019	50,000,000.00	\$ 50,000,000.00
3130AE6N5	Federal Home Loan Banks	1.885%		06/25/2018	10/25/2019	50,000,000.00	\$ 50,000,000.00
3132X0G62	Federal Agricultural Mortgage Corp MTN	1.837%	Government Agency Debt	06/01/2018	03/01/2019	50,000,000.00	\$ 50,000,000.00
3132X0Y21	Federal Agricultural Mortgage Corp MTN	1.910%		06/25/2018	06/25/2019	50,000,000.00	\$ 50,000,000.00
3132X0YV7	Federal Agricultural Mortgage Corp MTN	1.868%	Government Agency Debt	06/29/2018	10/29/2018	25,000,000.00	\$ 25,000,000.00
313385A30	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/01/2018	08/01/2018	99,000,000.00	\$ 98,690,165.75
313385A55	Federal Home Loan Bank Discount Notes	0.000%		08/03/2018	08/03/2018	100,000,000.00	\$ 99,676,775.00
313385B47	Federal Home Loan Bank Discount Notes	0.000%		08/10/2018	08/10/2018	49,000,000.00	\$ 48,819,925.00
313385B70	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/13/2018	08/13/2018	100,000,000.00	\$ 99,622,833.33
313385B96	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/15/2018	08/15/2018	100,000,000.00	\$ 99,600,416.66
313385C38	Federal Home Loan Bank Discount Notes	0.000%		08/17/2018	08/17/2018	50,000,000.00	\$ 49,795,094.45
313385C87	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/22/2018	08/22/2018	50,000,000.00	\$ 49,780,877.78
313385D29	Federal Home Loan Bank Discount Notes	0.000%		08/24/2018	08/24/2018	50,000,000.00	\$ 49,776,793.34
313385XN1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/01/2018	06/01/2018	100,000,000.00	\$ 100,000,000.00
313385XV3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/08/2018	06/08/2018	150,000,000.00	\$ 149,953,362.52
313385YA8	Federal Home Loan Bank Discount Notes	0.000%		06/13/2018	06/13/2018	100,000,000.00	\$ 99,944,333.34
313385YC4	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/15/2018	06/15/2018	50,000,000.00	\$ 49,965,213.89
313385YG5	Federal Home Loan Bank Discount Notes	0.000%		06/19/2018	06/19/2018	57,125,000.00	\$ 57,075,872.50
313385YH3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/20/2018	06/20/2018	150,000,000.00	\$ 149,861,241.95
313385YK6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/22/2018	06/22/2018	100,000,000.00	\$ 99,896,954.17
313385YQ3	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	06/27/2018	06/27/2018	100,000,000.00	\$ 99,873,177.78
313385YS9	Federal Home Loan Bank Discount Notes	0.000%		06/29/2018	06/29/2018	50,000,000.00	\$ 49,931,788.89
313385YZ3	Federal Home Loan Bank Discount Notes	0.000%		07/06/2018	07/06/2018	50,000,000.00	\$ 49,912,500.00
313385ZE9	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	07/11/2018	07/11/2018	100,000,000.00	\$ 99,808,444.44
313385ZG4	Federal Home Loan Bank Discount Notes	0.000%		07/13/2018	07/13/2018	50,000,000.00	\$ 49,891,850.00
313385ZM1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	07/18/2018	07/18/2018	100,000,000.00	\$ 99,761,411.12
313385ZP4	Federal Home Loan Bank Discount Notes	0.000%		07/20/2018	07/20/2018	150,000,000.00	\$ 149,625,966.66
313385ZU3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	07/25/2018	07/25/2018	50,000,000.00	\$ 49,860,650.00
313385ZW9	Federal Home Loan Bank Discount Notes	0.000%		07/27/2018	07/27/2018	100,000,000.00	\$ 99,711,911.12
3133EFCT2	Federal Farm Credit Banks	1.978%	Government Agency Debt	06/08/2018	06/08/2018	50,000,000.00	\$ 49,999,908.33
3133EG6H3	Federal Farm Credit Banks	1.848%	Government Agency Debt	06/09/2018	11/09/2018	50,000,000.00	\$ 49,998,941.26
3133EHN41	Federal Farm Credit Banks	1.974%	Government Agency Debt	06/06/2018	11/01/2019	50,000,000.00	\$ 49,996,445.31
3133EHSF1	Federal Farm Credit Banks	1.675%	Government Agency Debt	06/01/2018	04/25/2019	50,000,000.00	\$ 49,997,734.38
442396ED5	HOUSTON TEXAS HOUSING FINANCE CORPORATION	1.060%	Variable Rate Demand Note	06/06/2018	05/15/2041	12,895,000.00	\$ 12,895,000.00
544393CH2	LOS ANGELES CA COMMUNITY REDEVELOPMENT AGENCY	0.910%	Variable Rate Demand Note	06/07/2018	04/15/2042	23,910,000.00	\$ 23,910,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	1.570%	Investment Company	06/01/2018	06/01/2018	206,728,210.00	\$ 206,728,210.00
64966TEW0	NEW YORK CITY NY HSG DEV CORPM	1.040%	Variable Rate Demand Note	06/07/2018	04/01/2041	9,350,000.00	\$ 9,350,000.00

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64966TEY6	NEW YORK CITY NY HSG DEV CORPM	1.020%	Variable Rate Demand Note	06/07/2018	04/01/2045	13,500,000.00	\$ 13,500,000.00
64986MQW8	NEW YORK ST HSG FIN AGY	1.060%	Variable Rate Demand Note	06/06/2018	05/15/2033	15,000,000.00	\$ 15,000,000.00
64986MSG1	NEW YORK STATE HOUSING FINANCIAL AGENCY	1.130%	Variable Rate Demand Note	06/06/2018	11/15/2033	23,800,000.00	\$ 23,800,000.00
64986MSH9	NEW YORK STATE HOUSING FINANCIAL AGENCY	1.130%	Variable Rate Demand Note	06/06/2018	11/15/2033	13,800,000.00	\$ 13,800,000.00
64986MXW0	NEW YORK STATE HOUSING FINANCIAL AGENCY	1.050%	Variable Rate Demand Note	06/06/2018	05/15/2033	20,000,000.00	\$ 20,000,000.00
786111KB9	SACRAMENTO COUNTY HOUSING AUTHORITY	0.930%	Variable Rate Demand Note	06/07/2018	12/15/2039	9,000,000.00	\$ 9,000,000.00
88275AAY6	TEXAS DEPARTMENT OF HOUSING AND COMMUNITY	1.080%	Variable Rate Demand Note	06/07/2018	06/15/2040	12,790,000.00	\$ 12,790,000.00
93978PFK8	WASHINGTON STATE HOUSING FINANCE COMMISSION	1.080%	Variable Rate Demand Note	06/07/2018	08/15/2040	16,295,000.00	\$ 16,295,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	1.780%	Government Agency Repurchase Agreement	06/01/2018	06/01/2018	397,000,000.00	\$ 397,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	1.790%	Government Agency Repurchase Agreement	06/01/2018	06/01/2018	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	1.780%	Government Agency Repurchase Agreement	06/01/2018	06/01/2018	750,000,000.00	\$ 750,000,000.00