

Weighted Average Maturity (days) : 26

City National Rochdale Government Money Market

Weighted Average Life (days) : 67

July 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 | 0.810% | Variable Rate Demand Note | 08/02/2018 | 12/15/2037 | 8,000,000.00 | \$ 8,000,000.00 |
| 3130ACT46 | Federal Home Loan Banks | 1.994% | Government Agency Debt | 08/13/2018 | 11/13/2019 | 11,000,000.00 | \$ 10,999,430.43 |
| 3130ACT79 | Federal Home Loan Banks | 1.942% | Government Agency Debt | 08/15/2018 | 11/15/2018 | 50,000,000.00 | \$ 50,001,437.29 |
| 3130ACW67 | Federal Home Loan Banks | 1.961% | Government Agency Debt | 08/21/2018 | 11/21/2018 | 50,000,000.00 | \$ 50,000,000.00 |
| 3130ADJA1 | Federal Home Loan Banks | 1.974% | Government Agency Debt | 08/25/2018 | 07/25/2019 | 50,000,000.00 | \$ 50,000,000.00 |
| 3130ADL91 | Federal Home Loan Banks | 1.962% | Government Agency Debt | 08/01/2018 | 03/01/2019 | 50,000,000.00 | \$ 50,000,000.00 |
| 3130ADM58 | Federal Home Loan Banks | 2.035% | Government Agency Debt | 08/05/2018 | 02/05/2020 | 50,000,000.00 | \$ 50,000,000.00 |
| 3130AE6L9 | Federal Home Loan Banks | 1.972% | Government Agency Debt | 08/28/2018 | 05/28/2019 | 50,000,000.00 | \$ 50,000,000.00 |
| 3130AE6N5 | Federal Home Loan Banks | 1.989% | Government Agency Debt | 08/25/2018 | 10/25/2019 | 50,000,000.00 | \$ 50,000,000.00 |
| 3130AEF39 | Federal Home Loan Banks | 1.972% | Government Agency Debt | 08/07/2018 | 06/07/2019 | 50,000,000.00 | \$ 49,999,837.12 |
| 3130AEKL3 | Federal Home Loan Banks | 1.997% | | 08/02/2018 | 01/02/2020 | 50,000,000.00 | \$ 50,001,243.97 |
| 3132X0G62 | Federal Agricultural Mortgage Corp MTN | 2.022% | Government Agency Debt | 08/01/2018 | 03/01/2019 | 50,000,000.00 | \$ 50,000,000.00 |
| 3132X0Y21 | Federal Agricultural Mortgage Corp MTN | 2.014% | Government Agency Debt | 08/25/2018 | 06/25/2019 | 50,000,000.00 | \$ 50,000,000.00 |
| 3132X0YV7 | Federal Agricultural Mortgage Corp MTN | 1.972% | Government Agency Debt | 08/29/2018 | 10/29/2018 | 25,000,000.00 | \$ 25,000,000.00 |
| 313384AT6 | Federal Home Loan Bank Discount Notes | 0.000% | | 01/18/2019 | 01/18/2019 | 100,000,000.00 | \$ 98,990,388.88 |
| 313385A30 | FEDERAL HOME LOAN BANK DISCOUNT NOTES | 0.000% | Government Agency Debt | 08/01/2018 | 08/01/2018 | 149,000,000.00 | \$ 149,000,000.00 |
| 313385A55 | FEDERAL HOME LOAN BANK DISCOUNT NOTES | 0.000% | Government Agency Debt | 08/03/2018 | 08/03/2018 | 150,000,000.00 | \$ 149,984,474.99 |
| 313385B21 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 08/08/2018 | 08/08/2018 | 100,000,000.00 | \$ 99,963,259.72 |
| 313385B47 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 08/10/2018 | 08/10/2018 | 49,000,000.00 | \$ 48,976,847.50 |
| 313385B70 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 08/13/2018 | 08/13/2018 | 100,000,000.00 | \$ 99,938,000.00 |
| 313385B96 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 08/15/2018 | 08/15/2018 | 150,000,000.00 | \$ 149,888,466.68 |
| 313385C38 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 08/17/2018 | 08/17/2018 | 50,000,000.00 | \$ 49,957,422.22 |
| 313385C87 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 08/22/2018 | 08/22/2018 | 150,000,000.00 | \$ 149,833,341.66 |
| 313385D29 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 08/24/2018 | 08/24/2018 | 150,000,000.00 | \$ 149,818,293.61 |
| 313385D78 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 08/29/2018 | 08/29/2018 | 100,000,000.00 | \$ 99,852,222.22 |
| 313385D94 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 08/31/2018 | 08/31/2018 | 100,000,000.00 | \$ 99,839,916.66 |
| 313385E69 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 09/05/2018 | 09/05/2018 | 150,000,000.00 | \$ 149,718,736.81 |
| 313385E85 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 09/07/2018 | 09/07/2018 | 150,000,000.00 | \$ 149,703,690.42 |
| 313385F50 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 09/12/2018 | 09/12/2018 | 50,000,000.00 | \$ 49,887,650.00 |
| 313385F76 | Federal Home Loan Bank Discount Notes | 0.000% | | 09/14/2018 | 09/14/2018 | 50,000,000.00 | \$ 49,883,033.33 |
| 313385G42 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 09/19/2018 | 09/19/2018 | 150,000,000.00 | \$ 149,607,455.10 |
| 313385G67 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 09/21/2018 | 09/21/2018 | 100,000,000.00 | \$ 99,726,583.64 |
| 313385H33 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 09/26/2018 | 09/26/2018 | 100,000,000.00 | \$ 99,701,644.44 |
| 313385H58 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 09/28/2018 | 09/28/2018 | 50,000,000.00 | \$ 49,845,897.23 |
| 313385J49 | Federal Home Loan Bank Discount Notes | 0.000% | | 10/05/2018 | 10/05/2018 | 100,000,000.00 | \$ 99,646,471.82 |
| 313385J98 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 10/10/2018 | 10/10/2018 | 100,000,000.00 | \$ 99,619,083.33 |
| 313385K88 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 10/17/2018 | 10/17/2018 | 100,000,000.00 | \$ 99,573,291.66 |
| 313385L20 | Federal Home Loan Bank Discount Notes | 0.000% | | 10/19/2018 | 10/19/2018 | 43,000,000.00 | \$ 42,812,220.56 |
| 313385L79 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 10/24/2018 | 10/24/2018 | 148,000,000.00 | \$ 147,312,936.00 |
| 313385L95 | Federal Home Loan Bank Discount Notes | 0.000% | | 10/26/2018 | 10/26/2018 | 100,000,000.00 | \$ 99,526,044.45 |
| 313385M60 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 10/31/2018 | 10/31/2018 | 50,000,000.00 | \$ 49,746,211.11 |
| 3133EG6H3 | Federal Farm Credit Banks | 2.017% | Government Agency Debt | 08/09/2018 | 11/09/2018 | 50,000,000.00 | \$ 49,999,342.40 |
| 3133EGBG9 | Federal Farm Credit Banks | 1.000% | | 08/23/2018 | 08/23/2018 | 20,000,000.00 | \$ 19,987,964.71 |
| 3133EHN41 | Federal Farm Credit Banks | 2.065% | Government Agency Debt | 08/07/2018 | 11/01/2019 | 50,000,000.00 | \$ 49,996,863.92 |
| 3133EHSF1 | Federal Farm Credit Banks | 1.885% | Government Agency Debt | 08/01/2018 | 04/25/2019 | 50,000,000.00 | \$ 49,998,155.73 |

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| 442396ED5 | HOUSTON TEXAS HOUSING FINANCE CORPORATION | 0.990% | Variable Rate Demand Note | 08/01/2018 | 05/15/2041 | 12,895,000.00 | \$ 12,895,000.00 |
| 544393CH2 | LOS ANGELES CA COMMUNITY REDEVELOPMENT AGENCY | 0.790% | Variable Rate Demand Note | 08/02/2018 | 04/15/2042 | 23,910,000.00 | \$ 23,910,000.00 |
| 61747C871 | MORGAN STANLEY LIQUIDITY GOVERNMENT | 1.790% | Investment Company | 08/01/2018 | 08/01/2018 | 232,373,598.00 | \$ 232,373,598.00 |
| 64966TEW0 | NEW YORK CITY NY HSG DEV CORPM | 0.970% | Variable Rate Demand Note | 08/02/2018 | 04/01/2041 | 9,350,000.00 | \$ 9,350,000.00 |
| 64966TEY6 | NEW YORK CITY NY HSG DEV CORPM | 0.890% | Variable Rate Demand Note | 08/02/2018 | 04/01/2045 | 13,500,000.00 | \$ 13,500,000.00 |
| 64986MQW8 | NEW YORK ST HSG FIN AGY | 0.930% | Variable Rate Demand Note | 08/01/2018 | 05/15/2033 | 15,000,000.00 | \$ 15,000,000.00 |
| 64986MSG1 | NEW YORK STATE HOUSING FINANCIAL AGENCY | 1.000% | Variable Rate Demand Note | 08/01/2018 | 11/15/2033 | 23,800,000.00 | \$ 23,800,000.00 |
| 64986MSH9 | NEW YORK STATE HOUSING FINANCIAL AGENCY | 1.000% | Variable Rate Demand Note | 08/01/2018 | 11/15/2033 | 13,800,000.00 | \$ 13,800,000.00 |
| 64986MXW0 | NEW YORK STATE HOUSING FINANCIAL AGENCY | 0.950% | Variable Rate Demand Note | 08/01/2018 | 05/15/2033 | 20,000,000.00 | \$ 20,000,000.00 |
| 786111KB9 | SACRAMENTO COUNTY HOUSING AUTHORITY | 0.800% | Variable Rate Demand Note | 08/02/2018 | 12/15/2039 | 9,000,000.00 | \$ 9,000,000.00 |
| 880590B86 | Tennessee Valley Authority Discount Notes | 0.000% | Government Agency Debt | 08/14/2018 | 08/14/2018 | 82,620,000.00 | \$ 82,563,164.33 |
| 88275AAY6 | TEXAS DEPARTMENT OF HOUSING AND COMMUNITY | 0.980% | Variable Rate Demand Note | 08/02/2018 | 06/15/2040 | 12,790,000.00 | \$ 12,790,000.00 |
| 93978PFK8 | WASHINGTON STATE HOUSING FINANCE COMMISSION | 0.980% | Variable Rate Demand Note | 08/02/2018 | 08/15/2040 | 16,295,000.00 | \$ 16,295,000.00 |
| BARCLY241 | BARCLAY TRI-PARTY REPURCHASE AGREEMENT | 1.910% | Government Agency Repurchase Agreement | 08/01/2018 | 08/01/2018 | 390,000,000.00 | \$ 390,000,000.00 |
| GOLDMN241 | GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT | 1.900% | Government Agency Repurchase Agreement | 08/01/2018 | 08/01/2018 | 125,000,000.00 | \$ 125,000,000.00 |
| WELLSF241 | WELLS FARGO REPO | 1.920% | Government Agency Repurchase Agreement | 08/01/2018 | 08/01/2018 | 700,000,000.00 | \$ 700,000,000.00 |