

Weighted Average Maturity (days) : 23

City National Rochdale Government Money Market

Weighted Average Life (days) : 64

January 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	1.140%	Variable Rate Demand Note	02/01/2018	12/15/2037	8,000,000.00	\$ 8,000,000.00
3130A9C25	FEDERAL HOME LOAN BANK	1.608%	Government Agency Debt	02/01/2018	03/01/2018	50,000,000.00	\$ 50,000,000.00
3130A9LW9	Federal Home Loan Banks	1.445%	Government Agency Debt	03/26/2018	03/26/2018	50,000,000.00	\$ 50,000,000.00
3130A9SV4	FEDERAL HOME LOAN BANK	1.480%	Government Agency Debt	04/20/2018	04/20/2018	50,000,000.00	\$ 50,000,000.00
3130A9VD0	Federal Home Loan Banks	1.521%	Government Agency Debt	02/26/2018	04/26/2018	50,000,000.00	\$ 50,000,000.00
3130A9YV7	FEDERAL HOME LOAN BANK FLOATING RATE	1.143%	Government Agency Debt	02/09/2018	05/09/2018	50,000,000.00	\$ 50,000,000.00
3130AA5Q7	Federal Home Loan Banks	1.266%	Government Agency Debt	02/18/2018	05/18/2018	25,000,000.00	\$ 25,000,791.05
3130AA6S2	Federal Home Loan Banks	1.241%	Government Agency Debt	02/21/2018	05/21/2018	50,000,000.00	\$ 50,000,000.00
3130ABPD2	Federal Home Loan Banks	1.432%	Government Agency Debt	02/27/2018	07/27/2018	50,000,000.00	\$ 50,000,000.00
3130ACT79	Federal Home Loan Banks	1.429%	Government Agency Debt	02/15/2018	11/15/2018	50,000,000.00	\$ 50,003,891.53
3130ACW67	Federal Home Loan Banks	1.441%	Government Agency Debt	02/21/2018	11/21/2018	50,000,000.00	\$ 50,000,000.00
3130ADJA1	Federal Home Loan Banks	1.471%	Government Agency Debt	02/25/2018	07/25/2019	50,000,000.00	\$ 50,000,000.00
3132X0G62	Federal Agricultural Mortgage Corp MTN	0.000%	Government Agency Debt	03/01/2018	03/01/2019	50,000,000.00	\$ 50,000,000.00
3132X0YV7	Federal Agricultural Mortgage Corp MTN	1.467%	Government Agency Debt	02/28/2018	10/29/2018	25,000,000.00	\$ 25,000,000.00
313385SP2	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/02/2018	02/02/2018	120,100,000.00	\$ 120,096,219.08
313385SS6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/05/2018	02/05/2018	100,000,000.00	\$ 99,986,333.34
313385ST4	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/06/2018	02/06/2018	50,000,000.00	\$ 49,991,458.33
313385SU1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/07/2018	02/07/2018	100,000,000.00	\$ 99,980,308.33
313385SW7	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/09/2018	02/09/2018	100,000,000.00	\$ 99,973,622.23
313385TB2	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/14/2018	02/14/2018	150,000,000.00	\$ 149,934,169.76
313385TD8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/16/2018	02/16/2018	123,000,000.00	\$ 122,933,741.67
313385TH9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/20/2018	02/20/2018	50,000,000.00	\$ 49,966,618.06
313385TJ5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/21/2018	02/21/2018	100,000,000.00	\$ 99,937,444.44
313385TL0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/23/2018	02/23/2018	50,000,000.00	\$ 49,965,716.67
313385TR7	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/28/2018	02/28/2018	50,000,000.00	\$ 49,951,775.00
313385TT3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/02/2018	03/02/2018	100,000,000.00	\$ 99,895,841.66
313385TY2	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/07/2018	03/07/2018	50,000,000.00	\$ 49,937,950.00
313385UA2	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/09/2018	03/09/2018	64,000,000.00	\$ 63,927,360.00
313385UF1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/14/2018	03/14/2018	8,000,000.00	\$ 7,989,613.33
313385UH7	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/16/2018	03/16/2018	100,000,000.00	\$ 99,842,990.28
313385UN4	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/21/2018	03/21/2018	100,000,000.00	\$ 99,821,998.57
313385UQ7	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/23/2018	03/23/2018	100,000,000.00	\$ 99,825,833.94
313385UV6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/28/2018	03/28/2018	100,000,000.00	\$ 99,808,034.72
313385VJ2	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/10/2018	04/10/2018	50,000,000.00	\$ 49,867,777.94
313385VK9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/11/2018	04/11/2018	100,000,000.00	\$ 99,728,982.49
313385VZ6	FEDERAL HOME LOAN MORTGAGE CORP DISC NOTE	0.000%	Government Agency Debt	04/25/2018	04/25/2018	100,000,000.00	\$ 99,668,230.56
313385WB8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/27/2018	04/27/2018	50,000,000.00	\$ 49,830,000.00
313385WG7	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	05/02/2018	05/02/2018	100,000,000.00	\$ 99,636,750.00
313385XV3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/08/2018	06/08/2018	50,000,000.00	\$ 49,740,884.72
3133EFCT2	Federal Farm Credit Banks	1.610%	Government Agency Debt	02/08/2018	06/08/2018	50,000,000.00	\$ 49,998,336.82
3133EG6H3	Federal Farm Credit Banks	1.473%	Government Agency Debt	02/09/2018	11/09/2018	50,000,000.00	\$ 49,998,152.14
3133EHN41	Federal Farm Credit Banks	1.510%	Government Agency Debt	02/01/2018	11/01/2019	50,000,000.00	\$ 49,995,621.83
3133EHSF1	Federal Farm Credit Banks	1.395%	Government Agency Debt	02/01/2018	04/25/2019	50,000,000.00	\$ 49,996,905.49
442396ED5	HOUSTON TEXAS HOUSING FINANCE CORPORATION	1.200%	Variable Rate Demand Note	02/07/2018	05/15/2041	12,995,000.00	\$ 12,995,000.00
544393CH2	LOS ANGELES CA COMMUNITY REDEVELOPMENT AGENCY	1.140%	Variable Rate Demand Note	02/01/2018	04/15/2042	23,910,000.00	\$ 23,910,000.00

Weighted Average Maturity (days) : 23

City National Rochdale Government Money Market

Weighted Average Life (days) : 64

January 31, 2018

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	1.100%	Investment Company	02/01/2018	02/01/2018	33,663,642.00	\$ 33,663,642.00
64966TEW0	NEW YORK CITY NY HSG DEV CORPM	1.200%	Variable Rate Demand Note	02/01/2018	04/01/2041	9,350,000.00	\$ 9,350,000.00
64966TEY6	NEW YORK CITY NY HSG DEV CORPM	1.160%	Variable Rate Demand Note	02/01/2018	04/01/2045	13,500,000.00	\$ 13,500,000.00
64986MQW8	NEW YORK ST HSG FIN AGY	1.100%	Variable Rate Demand Note	02/07/2018	05/15/2033	15,000,000.00	\$ 15,000,000.00
64986MSG1	NEW YORK STATE HOUSING FINANCIAL AGENCY	1.130%	Variable Rate Demand Note	02/07/2018	11/15/2033	23,800,000.00	\$ 23,800,000.00
64986MSH9	NEW YORK STATE HOUSING FINANCIAL AGENCY	1.130%	Variable Rate Demand Note	02/07/2018	11/15/2033	13,800,000.00	\$ 13,800,000.00
64986MXW0	NEW YORK STATE HOUSING FINANCIAL AGENCY	1.140%	Variable Rate Demand Note	02/07/2018	05/15/2033	20,000,000.00	\$ 20,000,000.00
786111KB9	SACRAMENTO COUNTY HOUSING AUTHORITY	1.140%	Variable Rate Demand Note	02/01/2018	12/15/2039	9,000,000.00	\$ 9,000,000.00
88275AAY6	TEXAS DEPARTMENT OF HOUSING AND COMMUNITY	1.220%	Variable Rate Demand Note	02/01/2018	06/15/2040	12,890,000.00	\$ 12,890,000.00
93978PFK8	WASHINGTON STATE HOUSING FINANCE COMMISSION	1.220%	Variable Rate Demand Note	02/01/2018	08/15/2040	16,295,000.00	\$ 16,295,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	1.350%	Government Agency Repurchase Agreement	02/01/2018	02/01/2018	330,000,000.00	\$ 330,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	1.300%	Government Agency Repurchase Agreement	02/01/2018	02/01/2018	100,000,000.00	\$ 100,000,000.00
WELLSF241	WELLS FARGO REPO	1.350%	Government Agency Repurchase Agreement	02/01/2018	02/01/2018	750,000,000.00	\$ 750,000,000.00