

Weighted Average Maturity (days) : 45

City National Rochdale Government Money Market

Weighted Average Life (days) : 93

October 31, 2016

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
00037NJT4	ABAG FINANCE AUTHORITY FOR NONPROFIT CORPS	0.570%	Variable Rate Demand Note	11/03/2016	03/15/2033	14,600,000.00	\$ 14,600,000.00
032557BR0	ANAHEIM CALIFORNIA HOUSING AUTHORITY	0.600%	Variable Rate Demand Note	11/03/2016	07/15/2033	6,300,000.00	\$ 6,300,000.00
13077V4M1	STATE OF CALIFORNIA COMMUNITY DEVELOPMENT	0.580%	Variable Rate Demand Note	11/03/2016	12/15/2037	8,000,000.00	\$ 8,000,000.00
3130A74H5	Federal Home Loan Banks	0.617%	Government Agency Debt	11/01/2016	02/01/2017	50,000,000.00	\$ 50,000,000.00
3130A76R1	Federal Home Loan Banks	0.592%	Government Agency Debt	11/01/2016	11/01/2016	50,000,000.00	\$ 50,000,000.00
3130A7TF2	FEDERAL HOME LOAN BANK	0.628%	Government Agency Debt	11/19/2016	10/19/2017	50,000,000.00	\$ 50,000,000.00
3130A8J95	Federal Home Loan Banks	0.560%	Government Agency Debt	11/16/2016	06/16/2017	50,000,000.00	\$ 50,000,000.00
3130A8LM3	Federal Home Loan Banks	0.559%	Government Agency Debt	11/24/2016	03/24/2017	50,000,000.00	\$ 50,000,000.00
3130A8ZM8	FEDERAL HOME LOAN BANK	0.598%	Government Agency Debt	11/08/2016	11/08/2017	50,000,000.00	\$ 50,000,000.00
3130A9BW0	FEDERAL HOME LOAN BANK	0.537%	Government Agency Debt	11/01/2016	12/01/2017	75,000,000.00	\$ 74,995,899.28
3130A9C25	FEDERAL HOME LOAN BANK	0.567%	Government Agency Debt	11/01/2016	03/01/2018	50,000,000.00	\$ 50,000,000.00
3130A9LW9	Federal Home Loan Banks	0.627%	Government Agency Debt	12/26/2016	03/26/2018	50,000,000.00	\$ 50,000,000.00
3130A9SV4	FEDERAL HOME LOAN BANK	0.613%	Government Agency Debt	01/20/2017	04/20/2018	50,000,000.00	\$ 50,000,000.00
3130A9VD0	Federal Home Loan Banks	0.494%	Government Agency Debt	11/26/2016	04/26/2018	50,000,000.00	\$ 50,000,000.00
31315LDK1	Federal Agricultural Mortgage Corp Discount Notes	0.000%	Government Agency Debt	03/23/2017	03/23/2017	40,000,000.00	\$ 39,911,644.45
313384M97	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/02/2016	11/02/2016	51,000,000.00	\$ 50,999,506.95
313384N39	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/04/2016	11/04/2016	260,500,000.00	\$ 260,493,254.17
313384N88	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/09/2016	11/09/2016	50,000,000.00	\$ 49,996,422.22
313384P78	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/16/2016	11/16/2016	100,000,000.00	\$ 99,985,666.67
313384P86	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/17/2016	11/17/2016	100,000,000.00	\$ 99,985,777.78
313384P94	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/18/2016	11/18/2016	100,000,000.00	\$ 99,987,958.34
313384Q69	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/23/2016	11/23/2016	141,649,000.00	\$ 141,612,342.22
313384Q85	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/25/2016	11/25/2016	150,000,000.00	\$ 149,966,000.00
313384R50	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/30/2016	11/30/2016	156,000,000.00	\$ 155,957,208.89
313384R76	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	12/02/2016	12/02/2016	113,520,000.00	\$ 113,486,275.10
313384S26	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	12/05/2016	12/05/2016	150,000,000.00	\$ 149,951,833.33
313384S42	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	12/07/2016	12/07/2016	50,000,000.00	\$ 49,982,500.00
313384S67	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	12/09/2016	12/09/2016	93,000,000.00	\$ 92,965,396.25
313384T25	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	12/13/2016	12/13/2016	50,000,000.00	\$ 49,983,666.66
313384T33	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	12/14/2016	12/14/2016	50,000,000.00	\$ 49,977,305.55
313384T58	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	12/16/2016	12/16/2016	100,000,000.00	\$ 99,958,750.00
313384U23	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	12/21/2016	12/21/2016	50,000,000.00	\$ 49,977,500.00
313384U98	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.140%	Government Agency Debt	12/28/2016	12/28/2016	50,000,000.00	\$ 49,976,804.17
313385AD8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/04/2017	01/04/2017	96,650,000.00	\$ 96,591,580.45
313385AF3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/06/2017	01/06/2017	44,500,000.00	\$ 44,473,805.33
313385AL0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/11/2017	01/11/2017	50,000,000.00	\$ 49,963,119.45
313385AN6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/13/2017	01/13/2017	100,000,000.00	\$ 99,908,750.00
313385AT3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/18/2017	01/18/2017	159,000,000.00	\$ 158,868,050.00
313385BA3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/25/2017	01/25/2017	50,000,000.00	\$ 49,958,090.27
313385BC9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/27/2017	01/27/2017	100,000,000.00	\$ 99,898,016.66
313385BH8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/01/2017	02/01/2017	50,000,000.00	\$ 49,941,222.22
313385BJ4	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/02/2017	02/02/2017	50,000,000.00	\$ 49,941,875.00
313385BK1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/03/2017	02/03/2017	50,000,000.00	\$ 49,941,250.00
313385BZ8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/17/2017	02/17/2017	65,500,000.00	\$ 65,406,662.50
313385CG9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/24/2017	02/24/2017	50,000,000.00	\$ 49,922,854.16

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313385CM6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/01/2017	03/01/2017	37,683,000.00	\$ 37,622,707.20
313385CU8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/08/2017	03/08/2017	50,000,000.00	\$ 49,914,980.55
313385DB9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/15/2017	03/15/2017	48,403,000.00	\$ 48,303,413.30
313385DJ2	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/22/2017	03/22/2017	73,635,000.00	\$ 73,490,798.12
313385EF9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/12/2017	04/12/2017	50,000,000.00	\$ 49,888,625.00
313385EL6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/17/2017	04/17/2017	46,000,000.00	\$ 45,898,640.28
313385EN2	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/19/2017	04/19/2017	50,000,000.00	\$ 49,887,333.34
313385EV4	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/26/2017	04/26/2017	50,000,000.00	\$ 49,881,688.89
313385EX0	FEDERAL HOME LOAN BANK DISCOUNT NOTE	2.300%	Government Agency Debt	04/28/2017	04/28/2017	50,000,000.00	\$ 49,876,883.34
313397BN0	Freddie Mac Discount Notes	0.000%	Government Agency Debt	02/06/2017	02/06/2017	50,000,000.00	\$ 49,940,722.22
313397BW0	FEDERAL HOME LOAN MORTGAGE CORP DISC NOTE	6.410%	Government Agency Debt	02/14/2017	02/14/2017	100,000,000.00	\$ 99,892,083.33
313397FC0	Freddie Mac Discount Notes	0.000%	Government Agency Debt	05/03/2017	05/03/2017	100,000,000.00	\$ 99,750,916.66
3133EE6W5	Federal Farm Credit Banks	0.485%	Government Agency Debt	11/15/2016	02/15/2017	50,000,000.00	\$ 49,999,226.28
3133EEEE4	FEDERAL FARM CREDIT BANK	0.560%	Government Agency Debt	11/08/2016	05/08/2017	27,175,000.00	\$ 27,166,583.95
3133EFCT2	Federal Farm Credit Banks	0.585%	Government Agency Debt	11/08/2016	06/08/2018	50,000,000.00	\$ 49,992,352.01
3133EGPF6	FEDERAL FARM CREDIT BANK	0.624%	Government Agency Debt	11/07/2016	01/29/2018	50,000,000.00	\$ 49,996,843.29
3135G0ES8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.375%	Government Agency Debt	11/15/2016	11/15/2016	35,000,000.00	\$ 35,013,577.45
3135G0F81	Federal National Mortgage Association	0.546%	Government Agency Debt	11/20/2016	07/20/2017	50,000,000.00	\$ 49,998,161.97
3135G0L27	FEDERAL NATIONAL MTG	0.807%	Government Agency Debt	12/20/2016	12/20/2017	50,000,000.00	\$ 49,992,218.05
442396ED5	HOUSTON TEXAS HOUSING FINANCE CORPORATION	0.570%	Variable Rate Demand Note	11/02/2016	05/15/2041	13,195,000.00	\$ 13,195,000.00
544393CH2	LOS ANGELES CA COMMUNITY REDEVELOPMENT AGENCY	0.550%	Variable Rate Demand Note	11/03/2016	04/15/2042	28,450,000.00	\$ 28,450,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.250%	Investment Company	11/01/2016	11/01/2016	50,937,727.00	\$ 50,937,727.00
64966TEW0	NEW YORK CITY NY HSG DEV CORPM	0.680%	Variable Rate Demand Note	11/03/2016	04/01/2041	9,350,000.00	\$ 9,350,000.00
64966TEY6	NEW YORK CITY NY HSG DEV CORPM	0.660%	Variable Rate Demand Note	11/03/2016	04/01/2045	13,500,000.00	\$ 13,500,000.00
64986MQW8	NEW YORK ST HSG FIN AGY	0.570%	Variable Rate Demand Note	11/02/2016	05/15/2033	15,000,000.00	\$ 15,000,000.00
64986MSG1	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.670%	Variable Rate Demand Note	11/02/2016	11/15/2033	23,800,000.00	\$ 23,800,000.00
64986MSH9	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.670%	Variable Rate Demand Note	11/02/2016	11/15/2033	18,100,000.00	\$ 18,100,000.00
64986MXW0	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.530%	Variable Rate Demand Note	11/02/2016	05/15/2033	20,000,000.00	\$ 20,000,000.00
64986MZH1	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.670%	Variable Rate Demand Note	11/02/2016	11/01/2033	25,500,000.00	\$ 25,500,000.00
786111KB9	SACRAMENTO COUNTY HOUSING AUTHORITY	0.600%	Variable Rate Demand Note	11/03/2016	12/15/2039	9,000,000.00	\$ 9,000,000.00
88275AAY6	TEXAS DEPARTMENT OF HOUSING AND COMMUNITY	0.600%	Variable Rate Demand Note	11/03/2016	06/15/2040	13,190,000.00	\$ 13,190,000.00
912796KE8	UNITED STATES TREASURY BILL	0.000%	Treasury Debt	01/26/2017	01/26/2017	50,000,000.00	\$ 49,953,894.44
912828H78	UNITED STATES TREASURY BOND	0.500%	Treasury Debt	01/31/2017	01/31/2017	50,000,000.00	\$ 50,007,354.53
93978PFK8	WASHINGTON STATE HOUSING FINANCE COMMISSION	0.600%	Variable Rate Demand Note	11/03/2016	08/15/2040	16,295,000.00	\$ 16,295,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.320%	Government Agency Repurchase Agreement	11/01/2016	11/01/2016	300,000,000.00	\$ 300,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.310%	Government Agency Repurchase Agreement	11/01/2016	11/01/2016	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	0.320%	Government Agency Repurchase Agreement	11/01/2016	11/01/2016	600,000,000.00	\$ 600,000,000.00