

Weighted Average Maturity (days) : 38

City National Rochdale Government Money Market

Weighted Average Life (days) : 87

December 31, 2016

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
032557BR0	ANAHEIM CALIFORNIA HOUSING AUTHORITY	0.580%	Variable Rate Demand Note	01/05/2017	07/15/2033	6,300,000.00	\$ 6,300,000.00
13077V4M1	STATE OF CALIFORNIA COMMUNITY DEVELOPMENT	0.580%	Variable Rate Demand Note	01/05/2017	12/15/2037	8,000,000.00	\$ 8,000,000.00
3130A74H5	Federal Home Loan Banks	0.707%	Government Agency Debt	01/01/2017	02/01/2017	50,000,000.00	\$ 50,000,000.00
3130A7TF2	FEDERAL HOME LOAN BANK	0.836%	Government Agency Debt	01/19/2017	10/19/2017	50,000,000.00	\$ 50,000,000.00
3130A8J95	Federal Home Loan Banks	0.732%	Government Agency Debt	01/16/2017	06/16/2017	50,000,000.00	\$ 50,000,000.00
3130A8LM3	Federal Home Loan Banks	0.791%	Government Agency Debt	01/24/2017	03/24/2017	50,000,000.00	\$ 50,000,000.00
3130A8ZM8	FEDERAL HOME LOAN BANK	0.693%	Government Agency Debt	02/08/2017	11/08/2017	50,000,000.00	\$ 50,000,000.00
3130A9BW0	FEDERAL HOME LOAN BANK	0.627%	Government Agency Debt	01/01/2017	12/01/2017	75,000,000.00	\$ 74,996,532.55
3130A9C25	FEDERAL HOME LOAN BANK	0.657%	Government Agency Debt	01/01/2017	03/01/2018	50,000,000.00	\$ 50,000,000.00
3130A9LW9	Federal Home Loan Banks	0.767%	Government Agency Debt	03/26/2017	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	0.716%	Government Agency Debt	01/26/2017	04/26/2018	50,000,000.00	\$ 50,000,000.00
3130A9YV7	FEDERAL HOME LOAN BANK FLOATING RATE	0.616%	Government Agency Debt	01/04/2017	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	\$ 40,192,154.28
3130AA5Q7	Federal Home Loan Banks	0.739%	Government Agency Debt	02/18/2017	05/18/2018	25,000,000.00	\$ 25,003,746.28
3130AA6S2	Federal Home Loan Banks	0.711%	Government Agency Debt	02/21/2017	05/21/2018	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	\$ 39,949,600.00
31315LFT0	Federal Agricultural Mortgage Corp Discount Notes	0.000%	Government Agency Debt	05/18/2017	05/18/2017	26,000,000.00	\$ 25,936,675.55
313385AD8	Federal Home Loan Bank Discount Notes	0.340%	Government Agency Debt	01/04/2017	01/04/2017	146,650,000.00	\$ 146,645,699.08
313385AF3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/06/2017	01/06/2017	124,500,000.00	\$ 124,493,182.22
313385AJ5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/09/2017	01/09/2017	100,000,000.00	\$ 99,992,444.44
313385AL0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/11/2017	01/11/2017	160,000,000.00	\$ 159,982,597.22
313385AN6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/13/2017	01/13/2017	100,000,000.00	\$ 99,985,000.00
313385AS5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/17/2017	01/17/2017	99,500,000.00	\$ 99,482,753.33
313385AT3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/18/2017	01/18/2017	235,000,000.00	\$ 234,954,647.78
313385AV8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/20/2017	01/20/2017	153,400,000.00	\$ 153,362,986.95
313385BA3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/25/2017	01/25/2017	200,000,000.00	\$ 199,944,833.34
313385BC9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/27/2017	01/27/2017	200,000,000.00	\$ 199,937,022.22
313385BH8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/01/2017	02/01/2017	50,000,000.00	\$ 49,980,194.44
313385BJ4	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/02/2017	02/02/2017	50,000,000.00	\$ 49,980,000.00
313385BK1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/03/2017	02/03/2017	150,000,000.00	\$ 149,940,875.00
313385BQ8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/08/2017	02/08/2017	125,000,000.00	\$ 124,939,411.11
313385BS4	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/10/2017	02/10/2017	100,000,000.00	\$ 99,942,333.32
313385BX3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/15/2017	02/15/2017	100,000,000.00	\$ 99,935,000.00
313385BZ8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/17/2017	02/17/2017	115,500,000.00	\$ 115,426,872.56
313385CE4	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/22/2017	02/22/2017	50,000,000.00	\$ 49,962,444.45
313385CG9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/24/2017	02/24/2017	100,000,000.00	\$ 99,924,400.00
313385CM6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/01/2017	03/01/2017	87,683,000.00	\$ 87,610,171.32
313385CU8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/08/2017	03/08/2017	50,000,000.00	\$ 49,955,816.67
313385DB9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/15/2017	03/15/2017	48,403,000.00	\$ 48,348,747.54
313385DJ2	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/22/2017	03/22/2017	73,635,000.00	\$ 73,553,183.33
313385DL7	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/24/2017	03/24/2017	100,000,000.00	\$ 99,875,861.12
313385EF9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/12/2017	04/12/2017	50,000,000.00	\$ 49,930,562.50
313385EL6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/17/2017	04/17/2017	46,000,000.00	\$ 45,935,663.89
313385EN2	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/19/2017	04/19/2017	50,000,000.00	\$ 49,928,000.00

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313385EV4	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/26/2017	04/26/2017	50,000,000.00	\$ 49,922,694.45
313385EX0	FEDERAL HOME LOAN BANK DISCOUNT NOTE	2.300%	Government Agency Debt	04/28/2017	04/28/2017	50,000,000.00	\$ 49,919,075.00
313385FS0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	05/17/2017	05/17/2017	50,000,000.00	\$ 49,880,055.55
313385FU5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	05/19/2017	05/19/2017	50,000,000.00	\$ 49,878,291.67
313385FZ4	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	05/24/2017	05/24/2017	50,000,000.00	\$ 49,873,881.94
313385HD1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/21/2017	06/21/2017	50,000,000.00	\$ 49,843,249.99
313397AU5	Freddie Mac Discount Notes	0.000%	Government Agency Debt	01/19/2017	01/19/2017	43,250,000.00	\$ 43,240,701.25
313397BN0	Freddie Mac Discount Notes	0.000%	Government Agency Debt	02/06/2017	02/06/2017	50,000,000.00	\$ 49,978,000.00
313397BW0	FEDERAL HOME LOAN MORTGAGE CORP DISC NOTE	6.410%	Government Agency Debt	02/14/2017	02/14/2017	100,000,000.00	\$ 99,954,777.78
313397FC0	Freddie Mac Discount Notes	0.000%	Government Agency Debt	05/03/2017	05/03/2017	100,000,000.00	\$ 99,833,944.44
3133EE6W5	Federal Farm Credit Banks	0.654%	Government Agency Debt	01/15/2017	02/15/2017	50,000,000.00	\$ 49,999,671.53
3133EEEE4	FEDERAL FARM CREDIT BANK	0.679%	Government Agency Debt	01/08/2017	05/08/2017	27,175,000.00	\$ 27,169,314.69
3133EFCT2	Federal Farm Credit Banks	0.704%	Government Agency Debt	01/08/2017	06/08/2018	50,000,000.00	\$ 49,993,150.85
3133EGPF6	FEDERAL FARM CREDIT BANK	0.851%	Government Agency Debt	01/02/2017	01/29/2018	50,000,000.00	\$ 49,997,267.43
3135G0F81	Federal National Mortgage Association	0.759%	Government Agency Debt	01/20/2017	07/20/2017	50,000,000.00	\$ 49,998,591.55
442396ED5	HOUSTON TEXAS HOUSING FINANCE CORPORATION	0.600%	Variable Rate Demand Note	01/04/2017	05/15/2041	13,195,000.00	\$ 13,195,000.00
544393CH2	LOS ANGELES CA COMMUNITY REDEVELOPMENT AGENCY	0.560%	Variable Rate Demand Note	01/05/2017	04/15/2042	28,450,000.00	\$ 28,450,000.00
64966TEW0	NEW YORK CITY NY HSG DEV CORPM	0.730%	Variable Rate Demand Note	01/05/2017	04/01/2041	9,350,000.00	\$ 9,350,000.00
64966TEY6	NEW YORK CITY NY HSG DEV CORPM	0.710%	Variable Rate Demand Note	01/05/2017	04/01/2045	13,500,000.00	\$ 13,500,000.00
64986MQW8	NEW YORK ST HSG FIN AGY	0.650%	Variable Rate Demand Note	01/04/2017	05/15/2033	15,000,000.00	\$ 15,000,000.00
64986MSG1	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.750%	Variable Rate Demand Note	01/04/2017	11/15/2033	23,800,000.00	\$ 23,800,000.00
64986MSH9	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.750%	Variable Rate Demand Note	01/04/2017	11/15/2033	18,100,000.00	\$ 18,100,000.00
64986MXW0	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.600%	Variable Rate Demand Note	01/04/2017	05/15/2033	20,000,000.00	\$ 20,000,000.00
64986MZH1	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.750%	Variable Rate Demand Note	01/04/2017	11/01/2033	25,500,000.00	\$ 25,500,000.00
786111KB9	SACRAMENTO COUNTY HOUSING AUTHORITY	0.580%	Variable Rate Demand Note	01/05/2017	12/15/2039	9,000,000.00	\$ 9,000,000.00
88275AAY6	TEXAS DEPARTMENT OF HOUSING AND COMMUNITY	0.580%	Variable Rate Demand Note	01/05/2017	06/15/2040	13,090,000.00	\$ 13,090,000.00
912796KE8	UNITED STATES TREASURY BILL	0.000%	Treasury Debt	01/26/2017	01/26/2017	50,000,000.00	\$ 49,986,597.22
912828H78	UNITED STATES TREASURY BOND	0.500%	Treasury Debt	01/31/2017	01/31/2017	50,000,000.00	\$ 50,002,424.57
93978PFK8	WASHINGTON STATE HOUSING FINANCE COMMISSION	0.580%	Variable Rate Demand Note	01/05/2017	08/15/2040	16,295,000.00	\$ 16,295,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.500%	Government Agency Repurchase Agreement	01/01/2017	01/01/2017	50,000,000.00	\$ 50,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.430%	Government Agency Repurchase Agreement	01/01/2017	01/01/2017	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	0.450%	Government Agency Repurchase Agreement	01/01/2017	01/01/2017	575,000,000.00	\$ 575,000,000.00