

Weighted Average Maturity (days) : 33

City National Rochdale Government Money Market

Weighted Average Life (days) : 80

January 31, 2017

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	02/02/2017	07/15/2033	6,300,000.00	\$ 6,300,000.00
13077V4M1	STATE OF CALIFORNIA COMMUNITY DEVELOPMENT	0.580%	Variable Rate Demand Note	02/02/2017	12/15/2037	8,000,000.00	\$ 8,000,000.00
30769QAA8	Farmer Mac Guaranteed Notes Trust 2007-1	5.125%	Government Agency Debt	04/19/2017	04/19/2017	30,000,000.00	\$ 30,282,882.60
3130A74H5	Federal Home Loan Banks	0.861%	Government Agency Debt	02/01/2017	02/01/2017	50,000,000.00	\$ 50,000,000.00
3130A7TF2	FEDERAL HOME LOAN BANK	0.869%	Government Agency Debt	02/19/2017	10/19/2017	50,000,000.00	\$ 50,000,000.00
3130A8J95	Federal Home Loan Banks	0.792%	Government Agency Debt	02/16/2017	06/16/2017	50,000,000.00	\$ 50,000,000.00
3130A8LM3	Federal Home Loan Banks	0.810%	Government Agency Debt	02/24/2017	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	0.781%	Government Agency Debt	02/01/2017	12/01/2017	75,000,000.00	\$ 74,996,854.38
3130A9C25	FEDERAL HOME LOAN BANK	0.811%	Government Agency Debt	02/01/2017	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	0.765%	Government Agency Debt	02/20/2017	04/20/2018	50,000,000.00	\$ 50,000,000.00
3130A9VD0	Federal Home Loan Banks	0.733%	Government Agency Debt	02/26/2017	04/26/2018	50,000,000.00	\$ 50,000,000.00
3130A9YV7	FEDERAL HOME LOAN BANK FLOATING RATE	0.616%	Government Agency Debt	02/04/2017	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	\$ 40,194,860.29
3130AA5Q7	Federal Home Loan Banks	0.739%	Government Agency Debt	02/18/2017	05/18/2018	25,000,000.00	\$ 25,003,514.94
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	\$ 39,968,888.89
31315LFT0	Federal Agricultural Mortgage Corp Discount Notes	0.000%	Government Agency Debt	05/18/2017	05/18/2017	26,000,000.00	\$ 25,951,004.44
313385BH8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/01/2017	02/01/2017	50,000,000.00	\$ 50,000,000.00
313385BJ4	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/02/2017	02/02/2017	50,000,000.00	\$ 49,999,375.00
313385BK1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/03/2017	02/03/2017	150,000,000.00	\$ 149,996,416.66
313385BQ8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/08/2017	02/08/2017	125,000,000.00	\$ 124,988,838.89
313385BS4	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/10/2017	02/10/2017	100,000,000.00	\$ 99,987,025.00
313385BX3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/15/2017	02/15/2017	100,000,000.00	\$ 99,979,777.78
313385BZ8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/17/2017	02/17/2017	115,500,000.00	\$ 115,475,105.55
313385CE4	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/22/2017	02/22/2017	50,000,000.00	\$ 49,984,833.33
313385CG9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/24/2017	02/24/2017	100,000,000.00	\$ 99,967,800.00
313385CM6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/01/2017	03/01/2017	87,683,000.00	\$ 87,648,437.24
313385CU8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/08/2017	03/08/2017	150,000,000.00	\$ 149,925,527.77
313385CW4	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/10/2017	03/10/2017	100,000,000.00	\$ 99,945,836.10
313385DB9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/15/2017	03/15/2017	148,403,000.00	\$ 148,309,952.94
313385DG8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/20/2017	03/20/2017	50,000,000.00	\$ 49,965,729.17
313385DJ2	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/22/2017	03/22/2017	73,635,000.00	\$ 73,584,887.29
313385DL7	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/24/2017	03/24/2017	150,000,000.00	\$ 149,885,391.68
313385EA0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/07/2017	04/07/2017	50,000,000.00	\$ 49,950,979.16
313385EF9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/12/2017	04/12/2017	50,000,000.00	\$ 49,951,875.00
313385EL6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/17/2017	04/17/2017	46,000,000.00	\$ 45,954,479.17
313385EN2	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/19/2017	04/19/2017	50,000,000.00	\$ 49,948,666.67
313385EV4	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/26/2017	04/26/2017	100,000,000.00	\$ 99,879,366.68
313385EX0	FEDERAL HOME LOAN BANK DISCOUNT NOTE	2.300%	Government Agency Debt	04/28/2017	04/28/2017	50,000,000.00	\$ 49,940,516.67
313385FS0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	05/17/2017	05/17/2017	50,000,000.00	\$ 49,907,395.83
313385FU5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	05/19/2017	05/19/2017	50,000,000.00	\$ 49,905,631.94
313385FZ4	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	05/24/2017	05/24/2017	50,000,000.00	\$ 49,901,222.22
313385HD1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/21/2017	06/21/2017	50,000,000.00	\$ 49,871,666.66

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313385JQ0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	07/26/2017	07/26/2017	100,000,000.00	\$ 99,689,861.12
313385JS6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	07/28/2017	07/28/2017	100,000,000.00	\$ 99,686,316.68
313397BN0	Freddie Mac Discount Notes	0.000%	Government Agency Debt	02/06/2017	02/06/2017	50,000,000.00	\$ 49,996,944.44
313397BW0	FEDERAL HOME LOAN MORTGAGE CORP DISC NOTE	6.410%	Government Agency Debt	02/14/2017	02/14/2017	100,000,000.00	\$ 99,986,638.89
313397FC0	Freddie Mac Discount Notes	0.000%	Government Agency Debt	05/03/2017	05/03/2017	100,000,000.00	\$ 99,876,138.89
3133EE6W5	Federal Farm Credit Banks	0.717%	Government Agency Debt	02/15/2017	02/15/2017	50,000,000.00	\$ 49,999,897.81
3133EEEE4	FEDERAL FARM CREDIT BANK	0.796%	Government Agency Debt	02/08/2017	05/08/2017	27,175,000.00	\$ 27,170,702.44
3133EFCT2	Federal Farm Credit Banks	0.821%	Government Agency Debt	02/08/2017	06/08/2018	50,000,000.00	\$ 49,993,556.83
3133EGPF6	FEDERAL FARM CREDIT BANK	0.866%	Government Agency Debt	02/06/2017	01/29/2018	50,000,000.00	\$ 49,997,482.97
3135G0F81	Federal National Mortgage Association	0.797%	Government Agency Debt	02/20/2017	07/20/2017	50,000,000.00	\$ 49,998,809.86
442396ED5	HOUSTON TEXAS HOUSING FINANCE CORPORATION	0.550%	Variable Rate Demand Note	02/01/2017	05/15/2041	13,195,000.00	\$ 13,195,000.00
544393CH2	LOS ANGELES CA COMMUNITY REDEVELOPMENT AGENCY	0.570%	Variable Rate Demand Note	02/02/2017	04/15/2042	28,450,000.00	\$ 28,450,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.410%	Investment Company	02/01/2017	02/01/2017	88,508,783.00	\$ 88,508,783.00
64966TEW0	NEW YORK CITY NY HSG DEV CORPM	0.700%	Variable Rate Demand Note	02/02/2017	04/01/2041	9,350,000.00	\$ 9,350,000.00
64966TEY6	NEW YORK CITY NY HSG DEV CORPM	0.670%	Variable Rate Demand Note	02/02/2017	04/01/2045	13,500,000.00	\$ 13,500,000.00
64986MQW8	NEW YORK ST HSG FIN AGY	0.560%	Variable Rate Demand Note	02/01/2017	05/15/2033	15,000,000.00	\$ 15,000,000.00
64986MSG1	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.680%	Variable Rate Demand Note	02/01/2017	11/15/2033	23,800,000.00	\$ 23,800,000.00
64986MSH9	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.680%	Variable Rate Demand Note	02/01/2017	11/15/2033	18,100,000.00	\$ 18,100,000.00
64986MXW0	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.570%	Variable Rate Demand Note	02/01/2017	05/15/2033	20,000,000.00	\$ 20,000,000.00
64986MZH1	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.680%	Variable Rate Demand Note	02/01/2017	11/01/2033	25,500,000.00	\$ 25,500,000.00
786111KB9	SACRAMENTO COUNTY HOUSING AUTHORITY	0.580%	Variable Rate Demand Note	02/02/2017	12/15/2039	9,000,000.00	\$ 9,000,000.00
88275AAY6	TEXAS DEPARTMENT OF HOUSING AND COMMUNITY	0.580%	Variable Rate Demand Note	02/02/2017	06/15/2040	13,090,000.00	\$ 13,090,000.00
93978PFK8	WASHINGTON STATE HOUSING FINANCE COMMISSION	0.580%	Variable Rate Demand Note	02/02/2017	08/15/2040	16,295,000.00	\$ 16,295,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.540%	Government Agency Repurchase Agreement	02/01/2017	02/01/2017	400,000,000.00	\$ 400,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.540%	Government Agency Repurchase Agreement	02/01/2017	02/01/2017	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	0.540%	Government Agency Repurchase Agreement	02/01/2017	02/01/2017	800,000,000.00	\$ 800,000,000.00