

Weighted Average Maturity (days) : 42

City National Rochdale Government Money Market

Weighted Average Life (days) : 87

February 28, 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	03/02/2017	07/15/2033	6,300,000.00	\$ 6,300,000.00
13077V4M1	STATE OF CALIFORNIA COMMUNITY DEVELOPMENT	0.580%	Variable Rate Demand Note	03/02/2017	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	\$ 30,180,016.20
3130A7TF2	FEDERAL HOME LOAN BANK	0.881%	Government Agency Debt	03/19/2017	10/19/2017	50,000,000.00	\$ 50,000,000.00
3130A8J95	Federal Home Loan Banks	0.795%	Government Agency Debt	03/16/2017	06/16/2017	50,000,000.00	\$ 50,000,000.00
3130A8LM3	Federal Home Loan Banks	0.814%	Government Agency Debt	03/24/2017	03/24/2017	50,000,000.00	\$ 50,000,000.00
3130A8ZM8	FEDERAL HOME LOAN BANK	0.848%	Government Agency Debt	05/08/2017	11/08/2017	50,000,000.00	\$ 50,000,000.00
3130A9BW0	FEDERAL HOME LOAN BANK	0.790%	Government Agency Debt	03/01/2017	12/01/2017	75,000,000.00	\$ 74,997,145.07
3130A9C25	FEDERAL HOME LOAN BANK	0.820%	Government Agency Debt	03/01/2017	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	03/20/2017	04/20/2018	50,000,000.00	\$ 50,000,000.00
3130A9VD0	Federal Home Loan Banks	0.738%	Government Agency Debt	03/26/2017	04/26/2018	50,000,000.00	\$ 50,000,000.00
3130A9YV7	FEDERAL HOME LOAN BANK FLOATING RATE	0.778%	Government Agency Debt	03/04/2017	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	\$ 40,197,304.43
3130AA5Q7	Federal Home Loan Banks	0.887%	Government Agency Debt	05/18/2017	05/18/2018	25,000,000.00	\$ 25,003,305.98
3130AA6S2	Federal Home Loan Banks	0.857%	Government Agency Debt	05/21/2017	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	\$ 39,986,311.11
31315LFT0	Federal Agricultural Mortgage Corp Discount Notes	0.000%	Government Agency Debt	05/18/2017	05/18/2017	26,000,000.00	\$ 25,963,946.67
313385CM6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/01/2017	03/01/2017	87,683,000.00	\$ 87,683,000.00
313385CU8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/08/2017	03/08/2017	210,375,000.00	\$ 210,354,177.07
313385CW4	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/10/2017	03/10/2017	100,000,000.00	\$ 99,986,825.00
313385DB9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/15/2017	03/15/2017	178,403,000.00	\$ 178,365,975.99
313385DD5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/17/2017	03/17/2017	75,000,000.00	\$ 74,983,000.00
313385DG8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/20/2017	03/20/2017	50,000,000.00	\$ 49,986,145.83
313385DJ2	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/22/2017	03/22/2017	73,635,000.00	\$ 73,613,523.12
313385DL7	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/24/2017	03/24/2017	150,000,000.00	\$ 149,948,313.89
313385DP8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/27/2017	03/27/2017	70,000,000.00	\$ 69,973,711.11
313385DQ6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/28/2017	03/28/2017	43,260,000.00	\$ 43,242,966.38
313385DX1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/04/2017	04/04/2017	50,000,000.00	\$ 49,974,972.22
313385EA0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/07/2017	04/07/2017	100,000,000.00	\$ 99,944,705.55
313385EF9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/12/2017	04/12/2017	50,000,000.00	\$ 49,971,125.00
313385EL6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/17/2017	04/17/2017	46,000,000.00	\$ 45,971,473.61
313385EN2	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/19/2017	04/19/2017	50,000,000.00	\$ 49,967,333.33
313385EQ5	FEDERAL HOME LOAN BANK	0.010%	Government Agency Debt	04/21/2017	04/21/2017	100,000,000.00	\$ 99,925,058.33
313385EV4	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	04/26/2017	04/26/2017	100,000,000.00	\$ 99,919,577.78
313385EX0	FEDERAL HOME LOAN BANK DISCOUNT NOTE	2.300%	Government Agency Debt	04/28/2017	04/28/2017	50,000,000.00	\$ 49,959,883.33
313385FC5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	05/03/2017	05/03/2017	50,000,000.00	\$ 49,952,050.00
313385FE1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	05/05/2017	05/05/2017	110,000,000.00	\$ 109,892,750.00
313385FK7	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	05/10/2017	05/10/2017	100,000,000.00	\$ 99,893,638.90
313385FM3	FHLB DISCOUNT NOTE	0.100%	Government Agency Debt	05/12/2017	05/12/2017	50,000,000.00	\$ 49,945,100.00
313385FS0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	05/17/2017	05/17/2017	50,000,000.00	\$ 49,932,090.28
313385FU5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	05/19/2017	05/19/2017	50,000,000.00	\$ 49,930,326.39
313385FZ4	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	05/24/2017	05/24/2017	150,000,000.00	\$ 149,795,250.00
313385GB6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	05/26/2017	05/26/2017	50,000,000.00	\$ 49,933,708.34
313385HD1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/21/2017	06/21/2017	50,000,000.00	\$ 49,897,333.33

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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	\$ 99,739,483.34
313385JS6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	07/28/2017	07/28/2017	100,000,000.00	\$ 99,735,938.90
313385JX5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/02/2017	08/02/2017	100,000,000.00	\$ 99,722,800.00
313385JZ0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/04/2017	08/04/2017	100,000,000.00	\$ 99,721,366.66
313385KE5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/09/2017	08/09/2017	100,000,000.00	\$ 99,713,777.78
313385KG0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/11/2017	08/11/2017	50,000,000.00	\$ 49,854,205.55
313385KW5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/25/2017	08/25/2017	50,000,000.00	\$ 49,831,850.00
313397FC0	Freddie Mac Discount Notes	0.000%	Government Agency Debt	05/03/2017	05/03/2017	100,000,000.00	\$ 99,914,250.00
3133EEEE4	FEDERAL FARM CREDIT BANK	0.805%	Government Agency Debt	03/08/2017	05/08/2017	27,175,000.00	\$ 27,171,955.90
3133EFCT2	Federal Farm Credit Banks	0.830%	Government Agency Debt	03/08/2017	06/08/2018	50,000,000.00	\$ 49,993,923.51
3133EG6H3	Federal Farm Credit Banks	0.693%	Government Agency Debt	03/09/2017	11/09/2018	50,000,000.00	\$ 49,995,936.02
3133EGPF6	FEDERAL FARM CREDIT BANK	0.866%	Government Agency Debt	03/06/2017	01/29/2018	50,000,000.00	\$ 49,997,677.66
3135G0F81	Federal National Mortgage Association	0.801%	Government Agency Debt	03/20/2017	07/20/2017	50,000,000.00	\$ 49,999,007.04
442396ED5	HOUSTON TEXAS HOUSING FINANCE CORPORATION	0.550%	Variable Rate Demand Note	03/01/2017	05/15/2041	13,195,000.00	\$ 13,195,000.00
544393CH2	LOS ANGELES CA COMMUNITY REDEVELOPMENT AGENCY	0.560%	Variable Rate Demand Note	03/02/2017	04/15/2042	28,450,000.00	\$ 28,450,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.400%	Investment Company	03/01/2017	03/01/2017	59,313,099.00	\$ 59,313,099.00
64966TEW0	NEW YORK CITY NY HSG DEV CORPM	0.670%	Variable Rate Demand Note	03/02/2017	04/01/2041	9,350,000.00	\$ 9,350,000.00
64966TEY6	NEW YORK CITY NY HSG DEV CORPM	0.640%	Variable Rate Demand Note	03/02/2017	04/01/2045	13,500,000.00	\$ 13,500,000.00
64986MQW8	NEW YORK ST HSG FIN AGY	0.570%	Variable Rate Demand Note	03/01/2017	05/15/2033	15,000,000.00	\$ 15,000,000.00
64986MSG1	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.660%	Variable Rate Demand Note	03/01/2017	11/15/2033	23,800,000.00	\$ 23,800,000.00
64986MSH9	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.660%	Variable Rate Demand Note	03/01/2017	11/15/2033	18,100,000.00	\$ 18,100,000.00
64986MXW0	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.560%	Variable Rate Demand Note	03/01/2017	05/15/2033	20,000,000.00	\$ 20,000,000.00
786111KB9	SACRAMENTO COUNTY HOUSING AUTHORITY	0.580%	Variable Rate Demand Note	03/02/2017	12/15/2039	9,000,000.00	\$ 9,000,000.00
88275AAY6	TEXAS DEPARTMENT OF HOUSING AND COMMUNITY	0.580%	Variable Rate Demand Note	03/02/2017	06/15/2040	13,090,000.00	\$ 13,090,000.00
93978PFK8	WASHINGTON STATE HOUSING FINANCE COMMISSION	0.580%	Variable Rate Demand Note	03/02/2017	08/15/2040	16,295,000.00	\$ 16,295,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.520%	Government Agency Repurchase Agreement	03/01/2017	03/01/2017	400,000,000.00	\$ 400,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.510%	Government Agency Repurchase Agreement	03/01/2017	03/01/2017	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	0.530%	Government Agency Repurchase Agreement	03/01/2017	03/01/2017	800,000,000.00	\$ 800,000,000.00