

Weighted Average Maturity (days) : 28

City National Rochdale Government Money Market

Weighted Average Life (days) : 54

May 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	0.420%	Variable Rate Demand Note	06/02/2016	03/15/2033	14,700,000.00	\$ 14,700,000.00
032557BR0	ANAHEIM CALIFORNIA HOUSING AUTHORITY	0.420%	Variable Rate Demand Note	06/02/2016	07/15/2033	6,300,000.00	\$ 6,300,000.00
13077V4M1	STATE OF CALIFORNIA COMMUNITY DEVELOPMENT	0.420%	Variable Rate Demand Note	06/02/2016	12/15/2037	8,000,000.00	\$ 8,000,000.00
3130A5X87	FEDERAL HOME LOAN BANK	0.380%	Government Agency Debt	06/13/2016	07/13/2016	50,000,000.00	\$ 50,000,000.00
3130A6ES2	FEDERAL HOME LOAN BANK	0.409%	Government Agency Debt	06/02/2016	09/02/2016	50,000,000.00	\$ 50,000,128.57
3130A74H5	Federal Home Loan Banks	0.529%	Government Agency Debt	06/01/2016	02/01/2017	50,000,000.00	\$ 50,000,000.00
3130A76R1	Federal Home Loan Banks	0.504%	Government Agency Debt	06/01/2016	11/01/2016	50,000,000.00	\$ 50,000,000.00
3130A7CD5	Federal Home Loan Banks	0.472%	Government Agency Debt	06/12/2016	09/26/2016	30,000,000.00	\$ 29,999,523.53
3130A7TF2	FEDERAL HOME LOAN BANK	0.539%	Government Agency Debt	06/19/2016	10/19/2017	50,000,000.00	\$ 50,000,000.00
31315KC57	Federal Agricultural Mortgage Corp Discount Notes	0.000%	Government Agency Debt	08/18/2016	08/18/2016	50,000,000.00	\$ 49,949,083.33
313384A66	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/03/2016	08/03/2016	123,000,000.00	\$ 122,926,902.56
313384B57	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/10/2016	08/10/2016	33,000,000.00	\$ 32,975,295.84
313384B73	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/12/2016	08/12/2016	46,000,000.00	\$ 45,964,580.00
313384C49	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	08/17/2016	08/17/2016	114,250,000.00	\$ 114,160,805.66
313384C64	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/19/2016	08/19/2016	60,000,000.00	\$ 59,944,436.67
313384D30	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/24/2016	08/24/2016	50,000,000.00	\$ 49,946,450.00
313384F87	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/14/2016	09/14/2016	50,000,000.00	\$ 49,915,416.67
313384Q69	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/23/2016	11/23/2016	50,000,000.00	\$ 49,859,269.23
313384XP9	FED HOME LN DISCOUNT NT	0.300%	Government Agency Debt	06/01/2016	06/01/2016	42,000,000.00	\$ 42,000,000.00
313384XW4	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	06/08/2016	06/08/2016	100,000,000.00	\$ 99,992,475.00
313384XY0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	06/10/2016	06/10/2016	194,074,000.00	\$ 194,059,312.97
313384YB9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/13/2016	06/13/2016	100,000,000.00	\$ 99,989,833.33
313384YD5	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/15/2016	06/15/2016	91,000,000.00	\$ 90,986,304.50
313384YF0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/17/2016	06/17/2016	115,000,000.00	\$ 114,981,177.78
313384YJ2	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/20/2016	06/20/2016	100,000,000.00	\$ 99,986,277.78
313384YL7	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/22/2016	06/22/2016	150,000,000.00	\$ 149,977,250.00
313384YN3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/24/2016	06/24/2016	109,812,000.00	\$ 109,789,415.17
313384YT0	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	06/29/2016	06/29/2016	100,000,000.00	\$ 99,978,611.11
313384YZ6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/05/2016	07/05/2016	100,000,000.00	\$ 99,968,833.33
313384ZA0	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	07/06/2016	07/06/2016	111,500,000.00	\$ 111,463,240.27
313384ZC6	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/08/2016	07/08/2016	75,000,000.00	\$ 74,955,869.79
313384ZH5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/13/2016	07/13/2016	250,000,000.00	\$ 249,871,375.00
313384ZK8	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/15/2016	07/15/2016	65,000,000.00	\$ 64,972,353.33
313384ZQ5	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/20/2016	07/20/2016	4,000,000.00	\$ 3,998,040.00
313384ZX0	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	07/27/2016	07/27/2016	50,000,000.00	\$ 49,959,827.78
3133EE6W5	Federal Farm Credit Banks	0.384%	Government Agency Debt	06/15/2016	02/15/2017	50,000,000.00	\$ 49,998,109.49
3133EEEE4	FEDERAL FARM CREDIT BANK	0.467%	Government Agency Debt	06/08/2016	05/08/2017	27,175,000.00	\$ 27,159,734.71
3133EFPQ4	FEDERAL FARM CREDIT BANK	0.449%	Government Agency Debt	06/18/2016	10/19/2016	50,000,000.00	\$ 49,999,030.63
3135G0F81	Federal National Mortgage Association	0.458%	Government Agency Debt	06/20/2016	07/20/2017	50,000,000.00	\$ 49,997,084.51
3137EADS5	FREDDIE MAC	0.875%	Government Agency Debt	10/14/2016	10/14/2016	50,000,000.00	\$ 50,075,792.86
442396ED5	HOUSTON TEXAS HOUSING FINANCE CORPORATION	0.420%	Variable Rate Demand Note	06/01/2016	05/15/2041	13,295,000.00	\$ 13,295,000.00
544393CH2	LOS ANGELES CA COMMUNITY REDEVELOPMENT AGENCY	0.410%	Variable Rate Demand Note	06/02/2016	04/15/2042	28,450,000.00	\$ 28,450,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.200%	Investment Company	06/01/2016	06/01/2016	13,604,053.00	\$ 13,604,053.00
64966TEW0	NEW YORK CITY NY HSG DEV CORPM	0.420%	Variable Rate Demand Note	06/02/2016	04/01/2041	9,350,000.00	\$ 9,350,000.00
64966TEY6	NEW YORK CITY NY HSG DEV CORPM	0.400%	Variable Rate Demand Note	06/02/2016	04/01/2045	13,500,000.00	\$ 13,500,000.00

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64986MAF2	NEW YORK STATE HSG FIN AGY SER A	0.410%	Variable Rate Demand Note	06/01/2016	11/01/2030	13,300,000.00	\$ 13,300,000.00
64986MQW8	NEW YORK ST HSG FIN AGY	0.410%	Variable Rate Demand Note	06/01/2016	05/15/2033	15,000,000.00	\$ 15,000,000.00
64986MSG1	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.430%	Variable Rate Demand Note	06/01/2016	11/15/2033	23,800,000.00	\$ 23,800,000.00
64986MSH9	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.430%	Variable Rate Demand Note	06/01/2016	11/15/2033	18,100,000.00	\$ 18,100,000.00
64986MXW0	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.410%	Variable Rate Demand Note	06/01/2016	05/15/2033	20,000,000.00	\$ 20,000,000.00
64986MZH1	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.430%	Variable Rate Demand Note	06/01/2016	11/01/2033	25,500,000.00	\$ 25,500,000.00
786111KB9	SACRAMENTO COUNTY HOUSING AUTHORITY	0.420%	Variable Rate Demand Note	06/02/2016	12/15/2039	9,000,000.00	\$ 9,000,000.00
88275AAY6	TEXAS DEPARTMENT OF HOUSING AND COMMUNITY	0.420%	Variable Rate Demand Note	06/02/2016	06/15/2040	13,190,000.00	\$ 13,190,000.00
93978PFK8	WASHINGTON STATE HOUSING FINANCE COMMISSION	0.420%	Variable Rate Demand Note	06/02/2016	08/15/2040	16,295,000.00	\$ 16,295,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.290%	Government Agency Repurchase Agreement	06/01/2016	06/01/2016	151,000,000.00	\$ 151,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.270%	Government Agency Repurchase Agreement	06/01/2016	06/01/2016	115,000,000.00	\$ 115,000,000.00
WELLSF241	WELLS FARGO REPO	0.290%	Government Agency Repurchase Agreement	06/01/2016	06/01/2016	500,000,000.00	\$ 500,000,000.00