

Weighted Average Maturity (days) : 35

City National Rochdale Government Money Market

Weighted Average Life (days) : 63

June 30, 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 | 0.450% | Variable Rate Demand Note | 07/07/2016 | 03/15/2033 | 14,700,000.00 | \$ 14,700,000.00 |
| 032557BR0 | ANAHEIM CALIFORNIA HOUSING AUTHORITY | 0.450% | Variable Rate Demand Note | 07/07/2016 | 07/15/2033 | 6,300,000.00 | \$ 6,300,000.00 |
| 13077V4M1 | STATE OF CALIFORNIA COMMUNITY DEVELOPMENT | 0.450% | Variable Rate Demand Note | 07/07/2016 | 12/15/2037 | 8,000,000.00 | \$ 8,000,000.00 |
| 3130A5X87 | FEDERAL HOME LOAN BANK | 0.392% | Government Agency Debt | 07/13/2016 | 07/13/2016 | 50,000,000.00 | \$ 50,000,000.00 |
| 3130A6ES2 | FEDERAL HOME LOAN BANK | 0.439% | Government Agency Debt | 07/02/2016 | 09/02/2016 | 50,000,000.00 | \$ 50,000,087.10 |
| 3130A74H5 | Federal Home Loan Banks | 0.547% | Government Agency Debt | 07/01/2016 | 02/01/2017 | 50,000,000.00 | \$ 50,000,000.00 |
| 3130A76R1 | Federal Home Loan Banks | 0.522% | Government Agency Debt | 07/01/2016 | 11/01/2016 | 50,000,000.00 | \$ 50,000,000.00 |
| 3130A7CD5 | Federal Home Loan Banks | 0.482% | Government Agency Debt | 07/12/2016 | 09/26/2016 | 30,000,000.00 | \$ 29,999,645.70 |
| 3130A7TF2 | FEDERAL HOME LOAN BANK | 0.548% | Government Agency Debt | 07/19/2016 | 10/19/2017 | 50,000,000.00 | \$ 50,000,000.00 |
| 3130A8J95 | Federal Home Loan Banks | 0.467% | Government Agency Debt | 07/16/2016 | 06/16/2017 | 50,000,000.00 | \$ 50,000,000.00 |
| 3130A8LM3 | Federal Home Loan Banks | 0.487% | Government Agency Debt | 07/24/2016 | 03/24/2017 | 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 | \$ 49,968,666.67 |
| 313384A66 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 08/03/2016 | 08/03/2016 | 123,000,000.00 | \$ 122,961,710.86 |
| 313384A82 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 08/05/2016 | 08/05/2016 | 161,571,000.00 | \$ 161,522,158.46 |
| 313384B32 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 08/08/2016 | 08/08/2016 | 40,000,000.00 | \$ 39,987,122.22 |
| 313384B57 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 08/10/2016 | 08/10/2016 | 33,000,000.00 | \$ 32,985,883.33 |
| 313384B73 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 08/12/2016 | 08/12/2016 | 46,000,000.00 | \$ 45,979,338.33 |
| 313384C23 | Federal Home Loan Bank Discount Notes | 0.000% | | 08/15/2016 | 08/15/2016 | 92,500,000.00 | \$ 92,463,448.75 |
| 313384C31 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 08/16/2016 | 08/16/2016 | 28,400,000.00 | \$ 28,388,387.55 |
| 313384C49 | FEDERAL HOME LOAN BANK | 0.000% | Government Agency Debt | 08/17/2016 | 08/17/2016 | 114,250,000.00 | \$ 114,195,556.70 |
| 313384C64 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 08/19/2016 | 08/19/2016 | 60,000,000.00 | \$ 59,965,536.67 |
| 313384D30 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 08/24/2016 | 08/24/2016 | 150,000,000.00 | \$ 149,915,400.00 |
| 313384D55 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 08/26/2016 | 08/26/2016 | 100,000,000.00 | \$ 99,942,444.44 |
| 313384E21 | FEDERAL HOME LOAN BANK | 0.000% | Government Agency Debt | 08/31/2016 | 08/31/2016 | 100,000,000.00 | \$ 99,922,055.55 |
| 313384E47 | FEDERAL HOME LOAN BANK | 0.000% | Government Agency Debt | 09/02/2016 | 09/02/2016 | 50,000,000.00 | \$ 49,972,000.00 |
| 313384E96 | FEDERAL HOME LOAN BANK | 0.000% | Government Agency Debt | 09/07/2016 | 09/07/2016 | 120,000,000.00 | \$ 119,911,599.99 |
| 313384F20 | Federal Home Loan Bank Discount Notes | 0.000% | | 09/08/2016 | 09/08/2016 | 75,000,000.00 | \$ 74,956,875.00 |
| 313384F38 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 09/09/2016 | 09/09/2016 | 100,000,000.00 | \$ 99,922,805.55 |
| 313384F61 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 09/12/2016 | 09/12/2016 | 75,000,000.00 | \$ 74,939,927.08 |
| 313384F79 | Federal Home Loan Bank Discount Notes | 0.000% | | 09/13/2016 | 09/13/2016 | 23,354,000.00 | \$ 23,339,118.31 |
| 313384F87 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 09/14/2016 | 09/14/2016 | 170,206,000.00 | \$ 170,046,663.81 |
| 313384G29 | Federal Home Loan Bank Discount Notes | 0.000% | | 09/16/2016 | 09/16/2016 | 41,000,000.00 | \$ 40,965,799.16 |
| 313384G78 | Federal Home Loan Bank Discount Notes | 0.000% | | 09/21/2016 | 09/21/2016 | 100,000,000.00 | \$ 99,907,750.00 |
| 313384J59 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 10/05/2016 | 10/05/2016 | 100,000,000.00 | \$ 99,901,333.34 |
| 313384Q69 | Federal Home Loan Bank Discount Notes | 0.000% | Government Agency Debt | 11/23/2016 | 11/23/2016 | 50,000,000.00 | \$ 49,883,394.51 |
| 313384YZ6 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 07/05/2016 | 07/05/2016 | 100,000,000.00 | \$ 99,996,333.33 |
| 313384ZA0 | FEDERAL HOME LOAN BANK | 0.000% | Government Agency Debt | 07/06/2016 | 07/06/2016 | 111,500,000.00 | \$ 111,494,748.61 |
| 313384ZC6 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 07/08/2016 | 07/08/2016 | 75,000,000.00 | \$ 74,991,651.04 |
| 313384ZH5 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 07/13/2016 | 07/13/2016 | 250,000,000.00 | \$ 249,963,250.00 |
| 313384ZK8 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 07/15/2016 | 07/15/2016 | 65,000,000.00 | \$ 64,991,203.33 |
| 313384ZQ5 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 07/20/2016 | 07/20/2016 | 4,000,000.00 | \$ 3,999,240.00 |
| 313384ZX0 | FED HOME LN DISCOUNT NT | 0.000% | Government Agency Debt | 07/27/2016 | 07/27/2016 | 50,000,000.00 | \$ 49,981,348.61 |
| 3133EE6W5 | Federal Farm Credit Banks | 0.392% | Government Agency Debt | 07/15/2016 | 02/15/2017 | 50,000,000.00 | \$ 49,998,328.47 |
| 3133EEEA4 | FEDERAL FARM CREDIT BANK | 0.477% | Government Agency Debt | 07/08/2016 | 05/08/2017 | 27,175,000.00 | \$ 27,161,077.70 |
| 3133EFPQ4 | FEDERAL FARM CREDIT BANK | 0.458% | Government Agency Debt | 07/18/2016 | 10/19/2016 | 50,000,000.00 | \$ 49,999,238.35 |

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| 3135G0F81 | Federal National Mortgage Association | 0.468% | Government Agency Debt | 07/20/2016 | 07/20/2017 | 50,000,000.00 | \$ 49,997,295.77 |
| 3137EADS5 | FREDDIE MAC | 0.875% | Government Agency Debt | 10/14/2016 | 10/14/2016 | 50,000,000.00 | \$ 50,058,950.00 |
| 442396ED5 | HOUSTON TEXAS HOUSING FINANCE CORPORATION | 0.440% | Variable Rate Demand Note | 07/06/2016 | 05/15/2041 | 13,195,000.00 | \$ 13,195,000.00 |
| 544393CH2 | LOS ANGELES CA COMMUNITY REDEVELOPMENT AGENCY | 0.420% | Variable Rate Demand Note | 07/07/2016 | 04/15/2042 | 28,450,000.00 | \$ 28,450,000.00 |
| 61747C871 | MORGAN STANLEY LIQUIDITY GOVERNMENT | 0.220% | Investment Company | 07/01/2016 | 07/01/2016 | 119,846,197.00 | \$ 119,846,197.00 |
| 64966TEW0 | NEW YORK CITY NY HSG DEV CORPM | 0.460% | Variable Rate Demand Note | 07/07/2016 | 04/01/2041 | 9,350,000.00 | \$ 9,350,000.00 |
| 64966TEY6 | NEW YORK CITY NY HSG DEV CORPM | 0.440% | Variable Rate Demand Note | 07/07/2016 | 04/01/2045 | 13,500,000.00 | \$ 13,500,000.00 |
| 64986MAF2 | NEW YORK STATE HSG FIN AGY SER A | 0.420% | Variable Rate Demand Note | 07/06/2016 | 11/01/2030 | 13,300,000.00 | \$ 13,300,000.00 |
| 64986MQW8 | NEW YORK ST HSG FIN AGY | 0.430% | Variable Rate Demand Note | 07/06/2016 | 05/15/2033 | 15,000,000.00 | \$ 15,000,000.00 |
| 64986MSG1 | NEW YORK STATE HOUSING FINANCIAL AGENCY | 0.490% | Variable Rate Demand Note | 07/06/2016 | 11/15/2033 | 23,800,000.00 | \$ 23,800,000.00 |
| 64986MSH9 | NEW YORK STATE HOUSING FINANCIAL AGENCY | 0.490% | Variable Rate Demand Note | 07/06/2016 | 11/15/2033 | 18,100,000.00 | \$ 18,100,000.00 |
| 64986MXW0 | NEW YORK STATE HOUSING FINANCIAL AGENCY | 0.420% | Variable Rate Demand Note | 07/06/2016 | 05/15/2033 | 20,000,000.00 | \$ 20,000,000.00 |
| 64986MZH1 | NEW YORK STATE HOUSING FINANCIAL AGENCY | 0.490% | Variable Rate Demand Note | 07/06/2016 | 11/01/2033 | 25,500,000.00 | \$ 25,500,000.00 |
| 786111KB9 | SACRAMENTO COUNTY HOUSING AUTHORITY | 0.450% | Variable Rate Demand Note | 07/07/2016 | 12/15/2039 | 9,000,000.00 | \$ 9,000,000.00 |
| 88275AAY6 | TEXAS DEPARTMENT OF HOUSING AND COMMUNITY | 0.450% | Variable Rate Demand Note | 07/07/2016 | 06/15/2040 | 13,190,000.00 | \$ 13,190,000.00 |
| 93978PFK8 | WASHINGTON STATE HOUSING FINANCE COMMISSION | 0.450% | Variable Rate Demand Note | 07/07/2016 | 08/15/2040 | 16,295,000.00 | \$ 16,295,000.00 |
| BARCLY241 | BARCLAY TRI-PARTY REPURCHASE AGREEMENT | 0.400% | Government Agency Repurchase Agreement | 07/01/2016 | 07/01/2016 | 21,000,000.00 | \$ 21,000,000.00 |
| GOLDMN241 | GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT | 0.400% | Government Agency Repurchase Agreement | 07/01/2016 | 07/01/2016 | 100,000,000.00 | \$ 100,000,000.00 |
| WELLSF241 | WELLS FARGO REPO | 0.410% | Government Agency Repurchase Agreement | 07/01/2016 | 07/01/2016 | 400,000,000.00 | \$ 400,000,000.00 |