

Weighted Average Maturity (days) : 36

City National Rochdale Government Money Market

Weighted Average Life (days) : 70

July 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	0.450%	Variable Rate Demand Note	08/04/2016	03/15/2033	14,700,000.00	\$ 14,700,000.00
032557BR0	ANAHEIM CALIFORNIA HOUSING AUTHORITY	0.460%	Variable Rate Demand Note	08/04/2016	07/15/2033	6,300,000.00	\$ 6,300,000.00
13077V4M1	STATE OF CALIFORNIA COMMUNITY DEVELOPMENT	0.450%	Variable Rate Demand Note	08/04/2016	12/15/2037	8,000,000.00	\$ 8,000,000.00
3130A6ES2	FEDERAL HOME LOAN BANK	0.435%	Government Agency Debt	08/02/2016	09/02/2016	50,000,000.00	\$ 50,000,044.24
3130A74H5	Federal Home Loan Banks	0.557%	Government Agency Debt	08/01/2016	02/01/2017	50,000,000.00	\$ 50,000,000.00
3130A76R1	Federal Home Loan Banks	0.532%	Government Agency Debt	08/01/2016	11/01/2016	50,000,000.00	\$ 50,000,000.00
3130A7CD5	Federal Home Loan Banks	0.511%	Government Agency Debt	08/12/2016	09/26/2016	30,000,000.00	\$ 29,999,771.95
3130A7TF2	FEDERAL HOME LOAN BANK	0.583%	Government Agency Debt	08/19/2016	10/19/2017	50,000,000.00	\$ 50,000,000.00
3130A8J95	Federal Home Loan Banks	0.507%	Government Agency Debt	08/16/2016	06/16/2017	50,000,000.00	\$ 50,000,000.00
3130A8LM3	Federal Home Loan Banks	0.523%	Government Agency Debt	08/24/2016	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	\$ 49,988,902.78
313384A66	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/03/2016	08/03/2016	123,000,000.00	\$ 122,997,679.45
313384A82	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/05/2016	08/05/2016	161,571,000.00	\$ 161,565,418.11
313384B32	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/08/2016	08/08/2016	40,000,000.00	\$ 39,997,627.78
313384B57	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/10/2016	08/10/2016	33,000,000.00	\$ 32,996,823.75
313384B73	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/12/2016	08/12/2016	46,000,000.00	\$ 45,994,588.61
313384C23	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/15/2016	08/15/2016	92,500,000.00	\$ 92,488,628.50
313384C31	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	08/16/2016	08/16/2016	28,400,000.00	\$ 28,396,213.33
313384C49	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	08/17/2016	08/17/2016	114,250,000.00	\$ 114,231,466.11
313384C64	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/19/2016	08/19/2016	60,000,000.00	\$ 59,987,340.00
313384D30	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/24/2016	08/24/2016	150,000,000.00	\$ 149,963,966.67
313384D55	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	08/26/2016	08/26/2016	100,000,000.00	\$ 99,974,305.55
313384E21	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	08/31/2016	08/31/2016	235,968,000.00	\$ 235,893,408.54
313384E47	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	09/02/2016	09/02/2016	82,000,000.00	\$ 81,976,675.56
313384E96	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	09/07/2016	09/07/2016	170,000,000.00	\$ 169,934,684.72
313384F20	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/08/2016	09/08/2016	75,000,000.00	\$ 74,976,250.00
313384F38	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/09/2016	09/09/2016	150,000,000.00	\$ 149,938,358.33
313384F61	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/12/2016	09/12/2016	75,000,000.00	\$ 74,965,437.50
313384F79	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/13/2016	09/13/2016	23,354,000.00	\$ 23,345,352.53
313384F87	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/14/2016	09/14/2016	170,206,000.00	\$ 170,112,522.77
313384G29	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/16/2016	09/16/2016	41,000,000.00	\$ 40,979,568.33
313384G52	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/19/2016	09/19/2016	130,000,000.00	\$ 129,938,069.45
313384G78	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/21/2016	09/21/2016	100,000,000.00	\$ 99,942,625.00
313384J59	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	10/05/2016	10/05/2016	100,000,000.00	\$ 99,933,194.45
313384J75	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	10/07/2016	10/07/2016	107,450,000.00	\$ 107,377,008.62
313384K40	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	10/12/2016	10/12/2016	50,000,000.00	\$ 49,962,100.00
313384K65	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	10/14/2016	10/14/2016	50,000,000.00	\$ 49,960,944.44
313384L56	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	10/21/2016	10/21/2016	150,000,000.00	\$ 149,878,950.00
313384Q69	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/23/2016	11/23/2016	50,000,000.00	\$ 49,908,323.96
313385AN6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/13/2017	01/13/2017	100,000,000.00	\$ 99,793,750.00
313385AT3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/18/2017	01/18/2017	50,000,000.00	\$ 49,890,208.33
313385BC9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/27/2017	01/27/2017	50,000,000.00	\$ 49,880,666.67
3133EE6W5	Federal Farm Credit Banks	0.431%	Government Agency Debt	08/15/2016	02/15/2017	50,000,000.00	\$ 49,998,554.74
3133EEEA4	FEDERAL FARM CREDIT BANK	0.503%	Government Agency Debt	08/08/2016	05/08/2017	27,175,000.00	\$ 27,162,465.45
3133EFPQ4	FEDERAL FARM CREDIT BANK	0.493%	Government Agency Debt	08/18/2016	10/19/2016	50,000,000.00	\$ 49,999,453.00

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3133EGPF6	FEDERAL FARM CREDIT BANK	0.586%	Government Agency Debt	08/05/2016	01/29/2018	50,000,000.00	\$ 49,996,203.60
3135G0F81	Federal National Mortgage Association	0.507%	Government Agency Debt	08/20/2016	07/20/2017	50,000,000.00	\$ 49,997,514.08
3135G0L27	FEDERAL NATIONAL MTG	0.597%	Government Agency Debt	09/20/2016	12/20/2017	50,000,000.00	\$ 49,990,488.72
3137EADS5	FREDDIE MAC	0.875%	Government Agency Debt	10/14/2016	10/14/2016	50,000,000.00	\$ 50,041,545.71
442396ED5	HOUSTON TEXAS HOUSING FINANCE CORPORATION	0.470%	Variable Rate Demand Note	08/03/2016	05/15/2041	13,195,000.00	\$ 13,195,000.00
544393CH2	LOS ANGELES CA COMMUNITY REDEVELOPMENT AGENCY	0.440%	Variable Rate Demand Note	08/04/2016	04/15/2042	28,450,000.00	\$ 28,450,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.200%	Investment Company	08/01/2016	08/01/2016	19,601,231.00	\$ 19,601,231.00
64966TEW0	NEW YORK CITY NY HSG DEV CORPM	0.470%	Variable Rate Demand Note	08/04/2016	04/01/2041	9,350,000.00	\$ 9,350,000.00
64966TEY6	NEW YORK CITY NY HSG DEV CORPM	0.460%	Variable Rate Demand Note	08/04/2016	04/01/2045	13,500,000.00	\$ 13,500,000.00
64986MAF2	NEW YORK STATE HSG FIN AGY SER A	0.440%	Variable Rate Demand Note	08/03/2016	11/01/2030	13,300,000.00	\$ 13,300,000.00
64986MQW8	NEW YORK ST HSG FIN AGY	0.460%	Variable Rate Demand Note	08/03/2016	05/15/2033	15,000,000.00	\$ 15,000,000.00
64986MSG1	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.480%	Variable Rate Demand Note	08/03/2016	11/15/2033	23,800,000.00	\$ 23,800,000.00
64986MSH9	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.480%	Variable Rate Demand Note	08/03/2016	11/15/2033	18,100,000.00	\$ 18,100,000.00
64986MXW0	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.440%	Variable Rate Demand Note	08/03/2016	05/15/2033	20,000,000.00	\$ 20,000,000.00
64986MZH1	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.480%	Variable Rate Demand Note	08/03/2016	11/01/2033	25,500,000.00	\$ 25,500,000.00
786111KB9	SACRAMENTO COUNTY HOUSING AUTHORITY	0.460%	Variable Rate Demand Note	08/04/2016	12/15/2039	9,000,000.00	\$ 9,000,000.00
88275AAY6	TEXAS DEPARTMENT OF HOUSING AND COMMUNITY	0.460%	Variable Rate Demand Note	08/04/2016	06/15/2040	13,190,000.00	\$ 13,190,000.00
93978PFK8	WASHINGTON STATE HOUSING FINANCE COMMISSION	0.460%	Variable Rate Demand Note	08/04/2016	08/15/2040	16,295,000.00	\$ 16,295,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.330%	Government Agency Repurchase Agreement	08/01/2016	08/01/2016	150,000,000.00	\$ 150,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.300%	Government Agency Repurchase Agreement	08/01/2016	08/01/2016	100,000,000.00	\$ 100,000,000.00
WELLSF241	WELLS FARGO REPO	0.340%	Government Agency Repurchase Agreement	08/01/2016	08/01/2016	300,000,000.00	\$ 300,000,000.00