

Weighted Average Maturity (days) : 39

City National Rochdale Government Money Market

Weighted Average Life (days) : 76

August 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	0.620%	Variable Rate Demand Note	09/01/2016	03/15/2033	14,600,000.00	\$ 14,600,000.00
032557BR0	ANAHEIM CALIFORNIA HOUSING AUTHORITY	0.630%	Variable Rate Demand Note	09/01/2016	07/15/2033	6,300,000.00	\$ 6,300,000.00
13077V4M1	STATE OF CALIFORNIA COMMUNITY DEVELOPMENT	0.610%	Variable Rate Demand Note	09/01/2016	12/15/2037	8,000,000.00	\$ 8,000,000.00
3130A6ES2	FEDERAL HOME LOAN BANK	0.466%	Government Agency Debt	09/02/2016	09/02/2016	50,000,000.00	\$ 50,000,001.38
3130A74H5	Federal Home Loan Banks	0.584%	Government Agency Debt	09/01/2016	02/01/2017	50,000,000.00	\$ 50,000,000.00
3130A76R1	Federal Home Loan Banks	0.559%	Government Agency Debt	09/01/2016	11/01/2016	50,000,000.00	\$ 50,000,000.00
3130A7CD5	Federal Home Loan Banks	0.553%	Government Agency Debt	09/12/2016	09/26/2016	30,000,000.00	\$ 29,999,898.19
3130A7TF2	FEDERAL HOME LOAN BANK	0.614%	Government Agency Debt	09/19/2016	10/19/2017	50,000,000.00	\$ 50,000,000.00
3130A8J95	Federal Home Loan Banks	0.532%	Government Agency Debt	09/16/2016	06/16/2017	50,000,000.00	\$ 50,000,000.00
3130A8LM3	Federal Home Loan Banks	0.557%	Government Agency Debt	09/24/2016	03/24/2017	50,000,000.00	\$ 50,000,000.00
3130A8ZM8	FEDERAL HOME LOAN BANK	0.598%	Government Agency Debt	11/08/2016	11/08/2017	50,000,000.00	\$ 50,000,000.00
3130A9BW0	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	09/01/2016	12/01/2017	75,000,000.00	\$ 74,995,266.00
3130A9C25	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	09/01/2016	03/01/2018	50,000,000.00	\$ 50,000,000.00
31315KE30	Federal Agricultural Mortgage Corp Discount Notes	0.000%	Government Agency Debt	09/01/2016	09/01/2016	100,000,000.00	\$ 100,000,000.00
313384E47	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	09/02/2016	09/02/2016	82,000,000.00	\$ 81,999,271.12
313384E96	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	09/07/2016	09/07/2016	170,000,000.00	\$ 169,989,408.33
313384F20	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/08/2016	09/08/2016	75,000,000.00	\$ 74,995,625.00
313384F38	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/09/2016	09/09/2016	150,000,000.00	\$ 149,987,355.56
313384F61	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/12/2016	09/12/2016	75,000,000.00	\$ 74,990,947.92
313384F79	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/13/2016	09/13/2016	23,354,000.00	\$ 23,351,586.75
313384F87	FED HOME LN DISCOUNT NT	0.000%	Government Agency Debt	09/14/2016	09/14/2016	170,206,000.00	\$ 170,178,381.73
313384G29	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/16/2016	09/16/2016	41,000,000.00	\$ 40,993,337.50
313384G52	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/19/2016	09/19/2016	130,000,000.00	\$ 129,977,250.00
313384G78	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/21/2016	09/21/2016	100,000,000.00	\$ 99,977,500.00
313384H51	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	09/27/2016	09/27/2016	69,259,000.00	\$ 69,244,494.09
313384J59	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	10/05/2016	10/05/2016	100,000,000.00	\$ 99,965,055.56
313384J75	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	10/07/2016	10/07/2016	107,450,000.00	\$ 107,410,780.75
313384K40	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	10/12/2016	10/12/2016	100,000,000.00	\$ 99,961,220.84
313384K65	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	10/14/2016	10/14/2016	50,000,000.00	\$ 49,977,305.55
313384L56	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	10/21/2016	10/21/2016	150,000,000.00	\$ 149,925,277.78
313384M30	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	10/27/2016	10/27/2016	200,000,000.00	\$ 199,905,111.11
313384M97	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/02/2016	11/02/2016	50,000,000.00	\$ 49,969,947.22
313384N39	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/04/2016	11/04/2016	100,000,000.00	\$ 99,941,688.89
313384P78	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/16/2016	11/16/2016	100,000,000.00	\$ 99,927,377.77
313384P86	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/17/2016	11/17/2016	100,000,000.00	\$ 99,931,555.56
313384Q69	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/23/2016	11/23/2016	141,649,000.00	\$ 141,510,700.23
313384Q85	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/25/2016	11/25/2016	150,000,000.00	\$ 149,879,583.33
313384R50	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/30/2016	11/30/2016	156,000,000.00	\$ 155,867,200.00
313384S26	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	12/05/2016	12/05/2016	150,000,000.00	\$ 149,865,416.67
313385AN6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/13/2017	01/13/2017	100,000,000.00	\$ 99,832,500.00
313385AT3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/18/2017	01/18/2017	50,000,000.00	\$ 49,910,229.16
313385BC9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/27/2017	01/27/2017	50,000,000.00	\$ 49,901,333.34
313385BH8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/01/2017	02/01/2017	50,000,000.00	\$ 49,902,250.00
313385BK1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/03/2017	02/03/2017	50,000,000.00	\$ 49,903,125.00
313385BZ8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/17/2017	02/17/2017	65,500,000.00	\$ 65,353,944.10

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313385CG9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/24/2017	02/24/2017	50,000,000.00	\$ 49,881,933.33
313385CM6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/01/2017	03/01/2017	37,683,000.00	\$ 37,592,058.36
313396E33	Freddie Mac Discount Notes	0.000%	Government Agency Debt	09/01/2016	09/01/2016	20,420,000.00	\$ 20,420,000.00
313396F24	Freddie Mac Discount Notes	0.000%	Government Agency Debt	09/08/2016	09/08/2016	40,000,000.00	\$ 39,998,133.33
313397BN0	Freddie Mac Discount Notes	0.000%	Government Agency Debt	02/06/2017	02/06/2017	50,000,000.00	\$ 49,903,444.44
3133EE6W5	Federal Farm Credit Banks	0.458%	Government Agency Debt	09/15/2016	02/15/2017	50,000,000.00	\$ 49,998,781.02
3133EEEEA4	FEDERAL FARM CREDIT BANK	0.528%	Government Agency Debt	09/08/2016	05/08/2017	27,175,000.00	\$ 27,163,853.21
3133EFPQ4	FEDERAL FARM CREDIT BANK	0.524%	Government Agency Debt	09/18/2016	10/19/2016	50,000,000.00	\$ 49,999,667.65
3133EGPF6	FEDERAL FARM CREDIT BANK	0.614%	Government Agency Debt	09/05/2016	01/29/2018	50,000,000.00	\$ 49,996,419.15
3135G0F81	Federal National Mortgage Association	0.532%	Government Agency Debt	09/20/2016	07/20/2017	50,000,000.00	\$ 49,997,732.39
3135G0L27	FEDERAL NATIONAL MTG	0.597%	Government Agency Debt	09/20/2016	12/20/2017	50,000,000.00	\$ 49,991,071.43
3137EADS5	FREDDIE MAC	0.875%	Government Agency Debt	10/14/2016	10/14/2016	50,000,000.00	\$ 50,024,141.43
442396ED5	HOUSTON TEXAS HOUSING FINANCE CORPORATION	0.620%	Variable Rate Demand Note	09/07/2016	05/15/2041	13,195,000.00	\$ 13,195,000.00
544393CH2	LOS ANGELES CA COMMUNITY REDEVELOPMENT AGENCY	0.610%	Variable Rate Demand Note	09/01/2016	04/15/2042	28,450,000.00	\$ 28,450,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.200%	Investment Company	09/01/2016	09/01/2016	271,166,149.00	\$ 271,166,149.00
64966TEW0	NEW YORK CITY NY HSG DEV CORPM	0.600%	Variable Rate Demand Note	09/01/2016	04/01/2041	9,350,000.00	\$ 9,350,000.00
64966TEY6	NEW YORK CITY NY HSG DEV CORPM	0.590%	Variable Rate Demand Note	09/01/2016	04/01/2045	13,500,000.00	\$ 13,500,000.00
64986MAF2	NEW YORK STATE HSG FIN AGY SER A	0.600%	Variable Rate Demand Note	09/07/2016	11/01/2030	13,300,000.00	\$ 13,300,000.00
64986MQW8	NEW YORK ST HSG FIN AGY	0.670%	Variable Rate Demand Note	09/07/2016	05/15/2033	15,000,000.00	\$ 15,000,000.00
64986MSG1	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.680%	Variable Rate Demand Note	09/07/2016	11/15/2033	23,800,000.00	\$ 23,800,000.00
64986MSH9	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.680%	Variable Rate Demand Note	09/07/2016	11/15/2033	18,100,000.00	\$ 18,100,000.00
64986MXW0	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.600%	Variable Rate Demand Note	09/07/2016	05/15/2033	20,000,000.00	\$ 20,000,000.00
64986MZH1	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.680%	Variable Rate Demand Note	09/07/2016	11/01/2033	25,500,000.00	\$ 25,500,000.00
786111KB9	SACRAMENTO COUNTY HOUSING AUTHORITY	0.630%	Variable Rate Demand Note	09/01/2016	12/15/2039	9,000,000.00	\$ 9,000,000.00
88275AAY6	TEXAS DEPARTMENT OF HOUSING AND COMMUNITY	0.630%	Variable Rate Demand Note	09/01/2016	06/15/2040	13,190,000.00	\$ 13,190,000.00
93978PFK8	WASHINGTON STATE HOUSING FINANCE COMMISSION	0.630%	Variable Rate Demand Note	09/01/2016	08/15/2040	16,295,000.00	\$ 16,295,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.310%	Government Agency Repurchase Agreement	09/01/2016	09/01/2016	200,000,000.00	\$ 200,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.300%	Government Agency Repurchase Agreement	09/01/2016	09/01/2016	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	0.330%	Government Agency Repurchase Agreement	09/01/2016	09/01/2016	650,000,000.00	\$ 650,000,000.00