

Weighted Average Maturity (days) : 44

City National Rochdale Government Money Market

Weighted Average Life (days) : 87

September 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	0.840%	Variable Rate Demand Note	10/06/2016	03/15/2033	14,600,000.00	\$ 14,600,000.00
032557BR0	ANAHEIM CALIFORNIA HOUSING AUTHORITY	0.870%	Variable Rate Demand Note	10/06/2016	07/15/2033	6,300,000.00	\$ 6,300,000.00
13077V4M1	STATE OF CALIFORNIA COMMUNITY DEVELOPMENT	0.850%	Variable Rate Demand Note	10/06/2016	12/15/2037	8,000,000.00	\$ 8,000,000.00
3130A74H5	Federal Home Loan Banks	0.613%	Government Agency Debt	10/01/2016	02/01/2017	50,000,000.00	\$ 50,000,000.00
3130A76R1	Federal Home Loan Banks	0.588%	Government Agency Debt	10/01/2016	11/01/2016	50,000,000.00	\$ 50,000,000.00
3130A7TF2	FEDERAL HOME LOAN BANK	0.631%	Government Agency Debt	10/19/2016	10/19/2017	50,000,000.00	\$ 50,000,000.00
3130A8J95	Federal Home Loan Banks	0.555%	Government Agency Debt	10/16/2016	06/16/2017	50,000,000.00	\$ 50,000,000.00
3130A8LM3	Federal Home Loan Banks	0.560%	Government Agency Debt	10/24/2016	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	0.533%	Government Agency Debt	10/01/2016	12/01/2017	75,000,000.00	\$ 74,995,577.45
3130A9C25	FEDERAL HOME LOAN BANK	0.563%	Government Agency Debt	10/01/2016	03/01/2018	50,000,000.00	\$ 50,000,000.00
3130A9LW9	Federal Home Loan Banks	0.627%	Government Agency Debt	12/26/2016	03/26/2018	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	\$ 39,892,355.56
313384J59	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	10/05/2016	10/05/2016	100,000,000.00	\$ 99,995,888.89
313384J75	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	10/07/2016	10/07/2016	107,450,000.00	\$ 107,443,463.45
313384K40	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	10/12/2016	10/12/2016	100,000,000.00	\$ 99,989,595.83
313384K65	FEDERAL HOME LOAN BANK	0.000%	Government Agency Debt	10/14/2016	10/14/2016	50,000,000.00	\$ 49,993,138.89
313384L56	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	10/21/2016	10/21/2016	150,000,000.00	\$ 149,970,111.12
313384M22	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	10/26/2016	10/26/2016	37,184,000.00	\$ 37,176,253.33
313384M30	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	10/27/2016	10/27/2016	200,000,000.00	\$ 199,955,944.44
313384M97	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/02/2016	11/02/2016	51,000,000.00	\$ 50,984,222.22
313384N39	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/04/2016	11/04/2016	260,500,000.00	\$ 260,423,547.22
313384N88	Federal Home Loan Bank Discount Notes	0.000%		11/09/2016	11/09/2016	50,000,000.00	\$ 49,982,558.34
313384P78	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/16/2016	11/16/2016	100,000,000.00	\$ 99,956,044.44
313384P86	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/17/2016	11/17/2016	100,000,000.00	\$ 99,958,222.22
313384P94	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/18/2016	11/18/2016	100,000,000.00	\$ 99,966,000.00
313384Q69	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/23/2016	11/23/2016	141,649,000.00	\$ 141,560,688.09
313384Q85	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/25/2016	11/25/2016	150,000,000.00	\$ 149,922,083.33
313384R50	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	11/30/2016	11/30/2016	156,000,000.00	\$ 155,911,466.67
313384R76	Federal Home Loan Bank Discount Notes	0.000%		12/02/2016	12/02/2016	113,520,000.00	\$ 113,452,550.20
313384S26	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	12/05/2016	12/05/2016	150,000,000.00	\$ 149,907,916.67
313384S42	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	12/07/2016	12/07/2016	50,000,000.00	\$ 49,967,430.56
313384S67	Federal Home Loan Bank Discount Notes	0.000%		12/09/2016	12/09/2016	93,000,000.00	\$ 92,937,166.88
313384T25	Federal Home Loan Bank Discount Notes	0.000%		12/13/2016	12/13/2016	50,000,000.00	\$ 49,971,611.11
313384T33	Federal Home Loan Bank Discount Notes	0.000%		12/14/2016	12/14/2016	50,000,000.00	\$ 49,960,944.44
313384T58	Federal Home Loan Bank Discount Notes	0.000%		12/16/2016	12/16/2016	100,000,000.00	\$ 99,930,333.33
313384U23	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	12/21/2016	12/21/2016	50,000,000.00	\$ 49,963,550.00
313384U98	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.140%		12/28/2016	12/28/2016	50,000,000.00	\$ 49,964,188.89
313385AN6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/13/2017	01/13/2017	100,000,000.00	\$ 99,870,000.00
313385AT3	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/18/2017	01/18/2017	50,000,000.00	\$ 49,929,604.16
313385BC9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	01/27/2017	01/27/2017	50,000,000.00	\$ 49,921,333.34
313385BH8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/01/2017	02/01/2017	50,000,000.00	\$ 49,921,416.67
313385BJ4	Federal Home Loan Bank Discount Notes	0.000%		02/02/2017	02/02/2017	50,000,000.00	\$ 49,922,500.00
313385BK1	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/03/2017	02/03/2017	50,000,000.00	\$ 49,921,875.00
313385BZ8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	02/17/2017	02/17/2017	65,500,000.00	\$ 65,379,871.18

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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	\$ 49,902,058.33
313385CM6	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/01/2017	03/01/2017	37,683,000.00	\$ 37,607,131.56
313385CU8	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/08/2017	03/08/2017	50,000,000.00	\$ 49,894,227.78
313385DB9	Federal Home Loan Bank Discount Notes	0.000%	Government Agency Debt	03/15/2017	03/15/2017	48,403,000.00	\$ 48,280,374.58
313385DJ2	Federal Home Loan Bank Discount Notes	0.000%		03/22/2017	03/22/2017	73,635,000.00	\$ 73,459,094.16
313397BN0	Freddie Mac Discount Notes	0.000%	Government Agency Debt	02/06/2017	02/06/2017	50,000,000.00	\$ 49,921,777.78
3133EE6W5	Federal Farm Credit Banks	0.474%	Government Agency Debt	10/15/2016	02/15/2017	50,000,000.00	\$ 49,999,000.00
3133EEEE4	FEDERAL FARM CREDIT BANK	0.547%	Government Agency Debt	10/08/2016	05/08/2017	27,175,000.00	\$ 27,165,196.19
3133EFACT2	Federal Farm Credit Banks	0.572%	Government Agency Debt	10/08/2016	06/08/2018	50,000,000.00	\$ 49,991,946.03
3133EFPQ4	FEDERAL FARM CREDIT BANK	0.541%	Government Agency Debt	10/18/2016	10/19/2016	50,000,000.00	\$ 49,999,875.37
3133EGPF6	FEDERAL FARM CREDIT BANK	0.614%	Government Agency Debt	10/03/2016	01/29/2018	50,000,000.00	\$ 49,996,627.74
3135G0ES8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.375%	Government Agency Debt	11/15/2016	11/15/2016	35,000,000.00	\$ 35,043,641.82
3135G0F81	Federal National Mortgage Association	0.552%	Government Agency Debt	10/20/2016	07/20/2017	50,000,000.00	\$ 49,997,943.66
3135G0L27	FEDERAL NATIONAL MTG	0.807%	Government Agency Debt	12/20/2016	12/20/2017	50,000,000.00	\$ 49,991,635.34
3137EADS5	FREDDIE MAC	0.875%	Government Agency Debt	10/14/2016	10/14/2016	50,000,000.00	\$ 50,007,298.57
442396ED5	HOUSTON TEXAS HOUSING FINANCE CORPORATION	0.880%	Variable Rate Demand Note	10/05/2016	05/15/2041	13,195,000.00	\$ 13,195,000.00
544393CH2	LOS ANGELES CA COMMUNITY REDEVELOPMENT AGENCY	0.830%	Variable Rate Demand Note	10/06/2016	04/15/2042	28,450,000.00	\$ 28,450,000.00
61747C871	MORGAN STANLEY LIQUIDITY GOVERNMENT	0.250%	Investment Company	10/01/2016	10/01/2016	247,808,804.00	\$ 247,808,804.00
64966TEW0	NEW YORK CITY NY HSG DEV CORPM	0.880%	Variable Rate Demand Note	10/06/2016	04/01/2041	9,350,000.00	\$ 9,350,000.00
64966TEY6	NEW YORK CITY NY HSG DEV CORPM	0.860%	Variable Rate Demand Note	10/06/2016	04/01/2045	13,500,000.00	\$ 13,500,000.00
64986MQW8	NEW YORK ST HSG FIN AGY	0.830%	Variable Rate Demand Note	10/05/2016	05/15/2033	15,000,000.00	\$ 15,000,000.00
64986MSG1	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.890%	Variable Rate Demand Note	10/05/2016	11/15/2033	23,800,000.00	\$ 23,800,000.00
64986MSH9	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.890%	Variable Rate Demand Note	10/05/2016	11/15/2033	18,100,000.00	\$ 18,100,000.00
64986MXW0	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.810%	Variable Rate Demand Note	10/05/2016	05/15/2033	20,000,000.00	\$ 20,000,000.00
64986MZH1	NEW YORK STATE HOUSING FINANCIAL AGENCY	0.890%	Variable Rate Demand Note	10/05/2016	11/01/2033	25,500,000.00	\$ 25,500,000.00
786111KB9	SACRAMENTO COUNTY HOUSING AUTHORITY	0.870%	Variable Rate Demand Note	10/06/2016	12/15/2039	9,000,000.00	\$ 9,000,000.00
88275AAY6	TEXAS DEPARTMENT OF HOUSING AND COMMUNITY	0.910%	Variable Rate Demand Note	10/06/2016	06/15/2040	13,190,000.00	\$ 13,190,000.00
912796KE8	UNITED STATES TREASURY BILL	0.000%	Treasury Debt	01/26/2017	01/26/2017	50,000,000.00	\$ 49,937,275.00
912828H78	UNITED STATES TREASURY BOND	0.500%		01/31/2017	01/31/2017	50,000,000.00	\$ 50,009,859.91
93978PFK8	WASHINGTON STATE HOUSING FINANCE COMMISSION	0.910%	Variable Rate Demand Note	10/06/2016	08/15/2040	16,295,000.00	\$ 16,295,000.00
BARCLY241	BARCLAY TRI-PARTY REPURCHASE AGREEMENT	0.470%	Government Agency Repurchase Agreement	10/01/2016	10/01/2016	120,000,000.00	\$ 120,000,000.00
GOLDMN241	GOLDMAN SACHS TRI-PARTY REPURCHASE AGREEMENT	0.480%	Government Agency Repurchase Agreement	10/01/2016	10/01/2016	125,000,000.00	\$ 125,000,000.00
WELLSF241	WELLS FARGO REPO	0.470%	Government Agency Repurchase Agreement	10/01/2016	10/01/2016	700,000,000.00	\$ 700,000,000.00