

Schedule of Investments

April 30, 2024 (Unaudited)

City National Rochdale Select Strategies Fund

Description Cost (000) Value (000)

Structured Investments Equity Linked Notes*†‡(A) [94.8%]

Earthquake [3.7%]

Delancey Segregated Account \$ 6,255 \$ 8,398

Efficiency [41.3%]

Broadway Segregated Account 28,833 44,000

Hollywood Segregated Account 33,879 49,782

Total Efficiency 93,782

Frequency [14.6%]

Atlantic Segregated Account 6,333 9,210

Jay Segregated Account 3,044 4,238

Ocean Segregated Account 4,713 7,492

Park Segregated Account 5,433 8,190

Sunset Segregated Account 2,535 3,767

Total Frequency 32,897

Multi Peril [9.6%]

Carmelia Segregated Account 6,494 9,171

Nassau Segregated Account 4,141 6,733

Venice Segregated Account 3,435 5,894

Total Multi Peril 21,798

Non-Florida [2.4%]

Lexington Segregated Account 4,303 5,431

Opportunistic [5.5%]

Elevado Segregated Account 5,122 8,070

Trinity Segregated Account 3,010 4,591

Total Opportunistic 12,661

Wind [17.7%]

Fulton Segregated Account 4,128 5,704

Glendale Segregated Account 6,236 9,179

King Segregated Account 5,782 7,844

Madison Segregated Account 5,138 7,916

Rodeo Segregated Account 2,567 3,733

Wilshire Segregated Account 4,719 6,221

Total Wind 40,597

Total Structured Investments Equity Linked Notes

(Cost \$146,100) 215,564

Total Investments [94.8%]

(Cost \$146,100) \$ 215,564

* Non-income producing security.

† Securities considered illiquid. The total value of such securities as of April 30, 2024, was \$215,564 (000) and represented 94.8% of the net assets of the Fund.

‡ Securities considered restricted. The total value of such securities as of April 30, 2024, was \$215,564 (000) and represented 94.8% of the net assets of the Fund. For each restricted security there are various acquisition dates. It is the Fund's intent to continue to periodically invest in restricted securities.

(A) Level 3 security in accordance with fair value hierarchy.

A list of the restricted securities, excluding 144a, held by the Fund at April 30, 2024, is as follows:

Description	Acquisition Date Range	Cost (000)	Value (000)
Delancey Segregated Account	8/2/2017 - 8/11/2021	\$ 6,255	\$ 8,398
Broadway Segregated Account	8/2/2017 - 5/23/2022	28,833	44,000
Hollywood Segregated Account	8/2/2017 - 8/11/2021	33,879	49,782
Atlantic Segregated Account	8/2/2017 - 8/11/2021	6,333	9,210
Jay Segregated Account	8/2/2017 - 5/23/2022	3,044	4,238
Ocean Segregated Account	8/2/2017 - 8/11/2021	4,713	7,492
Park Segregated Account	8/2/2017 - 8/11/2021	5,433	8,190
Sunset Segregated Account	8/2/2017 - 5/23/2022	2,535	3,767
Carmelia Segregated Account	8/2/2017 - 8/11/2021	6,494	9,171
Nassau Segregated Account	8/2/2017 - 8/11/2021	4,141	6,733
Venice Segregated Account	8/2/2017 - 8/11/2021	3,435	5,894
Lexington Segregated Account	8/2/2017 - 8/11/2021	4,303	5,431
Elevado Segregated Account	8/2/2017 - 8/11/2021	5,122	8,070
Trinity Segregated Account	8/2/2017 - 5/23/2022	3,010	4,591
Fulton Segregated Account	8/2/2017 - 8/11/2021	4,128	5,704
Glendale Segregated Account	8/2/2017 - 8/11/2021	6,236	9,179
King Segregated Account	8/2/2017 - 8/11/2021	5,782	7,844
Madison Segregated Account	8/2/2017 - 8/11/2021	5,138	7,916
Rodeo Segregated Account	8/2/2017 - 5/23/2022	2,567	3,733
Wilshire Segregated Account	8/2/2017 - 8/11/2021	4,719	6,221
		\$146,100	\$215,564

Percentages are based on net assets of \$227,391 (000).

Summary of Segregated Accounts

April 30, 2024 (Unaudited)

City National Rochdale Select Strategies Fund

A summary of the Segregated Accounts that the Fund holds in the NB Reinsurance, Ltd. ("NB RE, Ltd.") Portfolio is as follows:

Description	Status	Maturity Range	Market Value of NB Reinsurance, Ltd. (000)*
Earthquake			
Delancey			\$ 102,917
United States			
6 Contracts (6 Cat Bonds)	Live	5/2024 - 1/2030	
20 Contracts (6 Cat Bonds)	Matured	8/2017 - 12/2023	
Efficiency			
Broadway			532,012
North America, Europe, Australia, Japan			
59 Contracts (5 Cat Bonds)	Live	5/2024 - 1/2030	
388 Contracts (24 Cat Bonds)	Matured	12/2017 - 4/2024	
Hollywood			615,041
North America, Europe, Australia			
59 Contracts (5 Cat Bonds)	Live	5/2024 - 1/2030	
396 Contracts (30 Cat Bonds)	Matured	11/2017 - 4/2024	
Frequency			
Atlantic			112,731
United States			
4 Contracts (4 Cat Bonds)	Live	1/2025 - 5/2029	
15 Contracts (5 Cat Bonds)	Matured	12/2017 - 4/2024	
Jay			47,133
United States			
5 Contracts (4 Cat Bonds)	Live	6/2024 - 1/2031	
8 Contracts (2 Cat Bond)	Matured	4/2018 - 4/2024	
Ocean			90,460
North America			
5 Contracts (5 Cat Bonds)	Live	1/2025 - 1/2030	
26 Contracts (6 Cat Bonds)	Matured	9/2017 - 4/2024	
Park			97,757
North America			
6 Contracts (6 Cat Bonds)	Live	5/2024 - 1/2032	
28 Contracts (4 Cat Bonds)	Matured	12/2017 - 4/2024	
Sunset			44,103
United States			
8 Contracts (7 Cat Bonds)	Live	6/2024 - 12/2026	
16 Contracts (8 Cat Bonds)	Matured	12/2018 - 4/2024	
Multi Peril			
Carmelia			113,214
United States, Japan, Europe, Australia, New Zealand			
1 Contract (1 Cat Bond)	Live	1/2025 - 1/2025	
15 Contracts (4 Cat Bonds)	Matured	12/2017 - 4/2024	
Nassau			84,456
United States			
9 Contracts (8 Cat Bonds)	Live	5/2024 - 1/2031	
24 Contracts (9 Cat Bonds)	Matured	12/2017 - 3/2024	
Venice			73,470
United States			
2 Contracts (1 Cat Bond)	Live	5/2024 - 6/2024	
15 Contracts (1 Cat Bond)	Matured	7/2018 - 6/2023	

Description	Status	Maturity Range	Market Value of NB Reinsurance, Ltd. (000)*
Non-Florida			
Lexington			\$ 66,290
United States, Japan			
11 Contracts (11 Cat Bonds)	Live	5/2024 - 4/2031	
21 Contracts (8 Cat Bonds)	Matured	12/2017 - 3/2024	
Opportunistic			
Elevado			100,198
United States			
4 Contracts (3 Cat Bonds)	Live	12/2024 - 4/2028	
21 Contracts (4 Cat Bonds)	Matured	12/2017 - 1/2024	
Trinity			56,167
United States			
7 Contracts (7 Cat Bonds)	Live	5/2024 - 4/2031	
16 Contracts (3 Cat Bonds)	Matured	12/2017 - 4/2024	
Wind			
Fulton			69,496
United States - Florida			
9 Contracts (8 Cat Bonds)	Live	12/2024 - 4/2031	
14 Contracts (4 Cat Bonds)	Matured	11/2017 - 4/2024	
Glendale			112,665
United States			
5 Contracts (4 Cat Bonds)	Live	7/2024 - 1/2028	
12 Contracts (2 Cat Bonds)	Matured	12/2017 - 12/2023	
King			95,157
United States			
2 Contracts (2 Cat Bonds)	Live	12/2024 - 5/2029	
23 Contracts (5 Cat Bonds)	Matured	12/2017 - 4/2024	
Madison			97,042
United States			
6 Contracts (6 Cat Bonds)	Live	5/2024 - 6/2028	
24 Contracts (9 Cat Bonds)	Matured	11/2017 - 1/2024	
Rodeo			45,966
United States, Japan, Europe			
4 Contracts (3 Cat Bonds)	Live	12/2024 - 1/2028	
7 Contracts (1 Cat Bond)	Matured	12/2018 - 1/2024	
Wilshire			76,282
United States			
9 Contracts (9 Cat Bonds)	Live	5/2024 - 1/2032	
28 Contracts (4 Cat Bonds)	Matured	12/2017 - 4/2024	

Disclosures

*During the period from July 27, 2017 through April 30, 2024, the Fund owned between 2.1% and 8.2% of the assets represented in the NB Re, Ltd. Portfolio.

Earthquake — Predominately exposed to damage incurred by earthquakes

Efficiency — Exposure to both industry loss warranties and catastrophe bonds

Frequency — Exposure to contracts that are triggered by multiple events or loss window

Live — Contract is currently in force

Matured — Contract was in force until agreed upon termination date

Multi Peril — Exposure to contracts with multiple perils

Non-Florida — Exposure to contracts with no Florida exposure

Opportunistic — Exposure to contracts with opportunistic deal metrics

Triggered — Contract was impaired and removed from cell before maturity

Wind — Predominately exposed to damage incurred by wind in the U.S., Japan and Europe

CNR-QH-003-1400