

Schedule of Investments

October 31, 2024 (Unaudited)

City National Rochdale Select Strategies Fund

Description Cost (000) Value (000)

Structured Investments Equity Linked Notes*†‡(A) [97.1%]

Earthquake [3.6%]

Delancey Segregated Account \$5,941 \$ 8,455

Efficiency [43.5%]

Broadway Segregated Account 27,422 48,093

Hollywood Segregated Account 32,188 53,304

Total Efficiency 101,397

Frequency [14.2%]

Atlantic Segregated Account 6,016 9,188

Jay Segregated Account 2,899 4,241

Ocean Segregated Account 4,481 7,666

Park Segregated Account 5,168 8,175

Sunset Segregated Account 2,418 4,037

Total Frequency 33,307

Multi Peril [9.6%]

Carmelia Segregated Account 6,172 9,044

Nassau Segregated Account 3,929 7,123

Venice Segregated Account 3,261 5,987

Total Multi Peril 22,154

Non-Florida [2.5%]

Lexington Segregated Account 4,090 5,832

Opportunistic [5.7%]

Elevado Segregated Account 4,869 8,447

Trinity Segregated Account 2,859 4,803

Total Opportunistic 13,250

Wind [18.0%]

Fulton Segregated Account 3,930 5,928

Glendale Segregated Account 5,922 9,450

King Segregated Account 5,498 7,832

Madison Segregated Account 4,880 8,275

Rodeo Segregated Account 2,436 4,125

Wilshire Segregated Account 4,487 6,297

Total Wind 41,907

Total Structured Investments Equity Linked Notes

(Cost \$138,866) 226,302

Total Investments [97.1%]

(Cost \$138,866) \$ 226,302

As of October 31, 2024, structured investments in equity linked notes with a fair value of \$226,302 (000) were valued using the Special Purpose Entities' NAV.

A list of the restricted securities, excluding 144a, held by the Fund at October 31, 2024, is as follows:

Description	Acquisition Date Range	Cost (000)	Value (000)
Delancey Segregated Account	8/2/2017 - 8/11/2021	\$5,941	\$8,455
Broadway Segregated Account	8/2/2017 - 5/23/2022	27,422	48,093
Hollywood Segregated Account	8/2/2017 - 8/11/2021	32,188	53,304
Atlantic Segregated Account	8/2/2017 - 8/11/2021	6,016	9,188
Jay Segregated Account	8/2/2017 - 5/23/2022	2,899	4,241
Ocean Segregated Account	8/2/2017 - 8/11/2021	4,481	7,666
Park Segregated Account	8/2/2017 - 8/11/2021	5,168	8,175
Sunset Segregated Account	8/2/2017 - 5/23/2022	2,418	4,037
Carmelia Segregated Account	8/2/2017 - 8/11/2021	6,172	9,044
Nassau Segregated Account	8/2/2017 - 8/11/2021	3,929	7,123
Venice Segregated Account	8/2/2017 - 8/11/2021	3,261	5,987
Lexington Segregated Account	8/2/2017 - 8/11/2021	4,090	5,832
Elevado Segregated Account	8/2/2017 - 8/11/2021	4,869	8,447
Trinity Segregated Account	8/2/2017 - 5/23/2022	2,859	4,803
Fulton Segregated Account	8/2/2017 - 8/11/2021	3,930	5,928
Glendale Segregated Account	8/2/2017 - 8/11/2021	5,922	9,450
King Segregated Account	8/2/2017 - 8/11/2021	5,498	7,832
Madison Segregated Account	8/2/2017 - 8/11/2021	4,880	8,275
Rodeo Segregated Account	8/2/2017 - 5/23/2022	2,436	4,125
Wilshire Segregated Account	8/2/2017 - 8/11/2021	4,487	6,297
		\$138,866	\$226,302

Percentages are based on net assets of \$233,103 (000).

* Non-income producing securities

† Securities considered illiquid. The total value of such securities as of October 31, 2024, was \$226,302 (000) and represented 97.1% of the net assets of the Fund.

‡ Securities considered restricted. The total value of such securities as of October 31, 2024, was \$226,302 (000) and represented 97.1% 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 the fair value hierarchy.

Summary of Segregated Accounts

October 31, 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 RE, Ltd. (000)*
Earthquake			
Delancey			\$ 95,209
United States			
6 Contracts (5 Cat Bonds)	Live	12/2024 - 1/2030	
21 Contracts (6 Cat Bonds)	Matured	8/2017 - 5/2024	
Efficiency			
Broadway			516,717
North America, Europe, Australia, Japan			
57 Contracts (4 Cat Bonds)	Live	12/2024 - 1/2030	
403 Contracts (25 Cat Bonds)	Matured	12/2017 - 7/2024	
Hollywood			595,237
North America, Europe, Australia			
57 Contracts (4 Cat Bonds)	Live	12/2024 - 1/2030	
411 Contracts (31 Cat Bonds)	Matured	11/2017 - 7/2024	
Frequency			
Atlantic			101,902
United States			
5 Contracts (4 Cat Bonds)	Live	1/2025 - 5/2029	
15 Contracts (5 Cat Bonds)	Matured	12/2017 - 4/2024	
Jay			43,763
United States			
4 Contracts (3 Cat Bonds)	Live	12/2024 - 4/2028	
11 Contracts (5 Cat Bonds)	Matured	4/2018 - 6/2024	
Ocean			82,094
North America			
6 Contracts (5 Cat Bonds)	Live	1/2025 - 1/2030	
26 Contracts (6 Cat Bonds)	Matured	9/2017 - 4/2024	
Park			89,891
North America			
6 Contracts (5 Cat Bonds)	Live	12/2024 - 1/2032	
29 Contracts (5 Cat Bonds)	Matured	12/2017 - 5/2024	
Sunset			43,235
United States			
7 Contracts (6 Cat Bonds)	Live	1/2025 - 4/2028	
19 Contracts (9 Cat Bonds)	Matured	12/2018 - 6/2024	
Multi Peril			
Carmelia			100,442
United States, Japan, Europe, Australia, New Zealand			
2 Contract (1 Cat Bond)	Live	1/2025 - 6/2025	
15 Contracts (4 Cat Bonds)	Matured	12/2017 - 4/2024	
Nassau			79,381
United States			
7 Contracts (6 Cat Bonds)	Live	1/2025 - 1/2031	
27 Contracts (11 Cat Bonds)	Matured	12/2017 - 7/2024	
Venice			67,229
United States			
1 Contracts (0 Cat Bonds)	Live	6/2025 - 6/2025	
17 Contracts (2 Cat Bonds)	Matured	7/2018 - 6/2024	

Description	Status	Maturity Range	Market Value of NB RE, Ltd. (000)*
Non-Florida			
Lexington			\$ 66,255
United States, Japan			
6 Contracts (5 Cat Bonds)	Live	12/2024 - 4/2031	
27 Contracts (13 Cat Bonds)	Matured	12/2017 - 7/2024	
Opportunistic			
Elevado			96,049
United States			
4 Contracts (3 Cat Bonds)	Live	12/2024 - 4/2028	
21 Contracts (4 Cat Bonds)	Matured	12/2017 - 1/2024	
Trinity			53,069
United States			
7 Contracts (6 Cat Bonds)	Live	4/2025 - 4/2031	
18 Contracts (4 Cat Bonds)	Matured	12/2017 - 10/2024	
Wind			
Fulton			65,630
United States - Florida			
9 Contracts (8 Cat Bonds)	Live	12/2024 - 4/2031	
15 Contracts (4 Cat Bonds)	Matured	11/2017 - 7/2024	
Glendale			103,928
United States			
5 Contracts (4 Cat Bonds)	Live	1/2025 - 1/2028	
13 Contracts (2 Cat Bonds)	Matured	12/2017 - 7/2024	
King			85,343
United States			
2 Contracts (1 Cat Bonds)	Live	12/2024 - 4/2025	
24 Contracts (6 Cat Bonds)	Matured	12/2017 - 7/2024	
Madison			92,986
United States			
4 Contracts (3 Cat Bonds)	Live	12/2024 - 6/2028	
27 Contracts (7 Cat Bonds)	Matured	11/2017 - 10/2024	
Rodeo			45,738
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			70,435
United States			
9 Contracts (8 Cat Bonds)	Live	1/2025 - 1/2032	
30 Contracts (5 Cat Bonds)	Matured	12/2017 - 5/2024	

Disclosures

*During the period from July 27, 2017 through October 31, 2024, the Fund owned between 2.1% and 8.3% 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

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