

Summary of Investment Portfolio as of September 30, 2023

**NBI Unconstrained Fixed Income ETF**

The summary of investment portfolio may change due to ongoing portfolio transactions of the investment fund. The Portfolio Top Holdings table includes the fund's 25 largest positions. For funds with fewer position than 25 positions in total, all positions are shown.

<b>Asset Mix</b>	<b>% of Net Asset Value</b>	<b>Portfolio Top Holdings</b>	<b>% of Net Asset Value</b>
US Bonds	35.8	Uniform Mortgage-Backed Security, 4.50%	2.6
Foreign Bonds	28.0	Government National Mortgage Association, 4.50%	2.5
Federal Bonds	20.2	Mexico Bonos, Series M, 7.75%	2.1
Mortgage Backed Securities	12.4	Uniform Mortgage-Backed Security, 5.50%	2.0
Asset Backed Securities	1.8	U.S. Treasury Notes, 3.75%	1.6
Bank Loans	0.7	Brazil Notas do Tesouro Nacional Serie F, Series NTN F, 10.00%	1.6
Common Shares	0.1	U.S. Treasury Notes, 1.13%	1.3
Cash, Money Market and Other Net Assets	1.0	Republic of South Africa Government Bond, Series 2035, 8.88%	1.1
		U.S. Treasury Notes, 3.88%	1.1
		Mexican Bonos, 8.00%	1.1
		Republic of Poland Government Bond, Series 0728, 7.50%	1.1
		Cash, Money Market and Other Net Assets	1.0
		Mexico Bonos, Series M, 7.50%	0.7
		Czech Republic Government Bond, Series 151, 4.90%	0.6
		U.S. Treasury Notes, 4.63%	0.5
		Petroleos Mexicanos, 5.95%	0.4
		Goldman Sachs Group, Inc., Series ., 5.85%	0.4
		NXP BV/NXP Funding LLC/NXP USA, Inc., 2.50%	0.4
		U.S. Treasury Bonds, 4.50%	0.4
		Czech Republic Government Bond, Series 142, 1.95%	0.4
		Mitsubishi UFJ Financial Group, Inc., 2.34%	0.4
		Republic of Italy Government International Bond, 2.88%	0.3
		Intesa Sanpaolo SpA, Series 144A, 6.63%	0.3
		Republic of Italy Government International Bond, 0.88%	0.3
		Morgan Stanley, 1.59%	0.3
		<b>Total Top Holdings (%)</b>	<b>24.5</b>
		<b>Total Net Asset Value</b>	<b>\$2 402.3 M</b>

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