

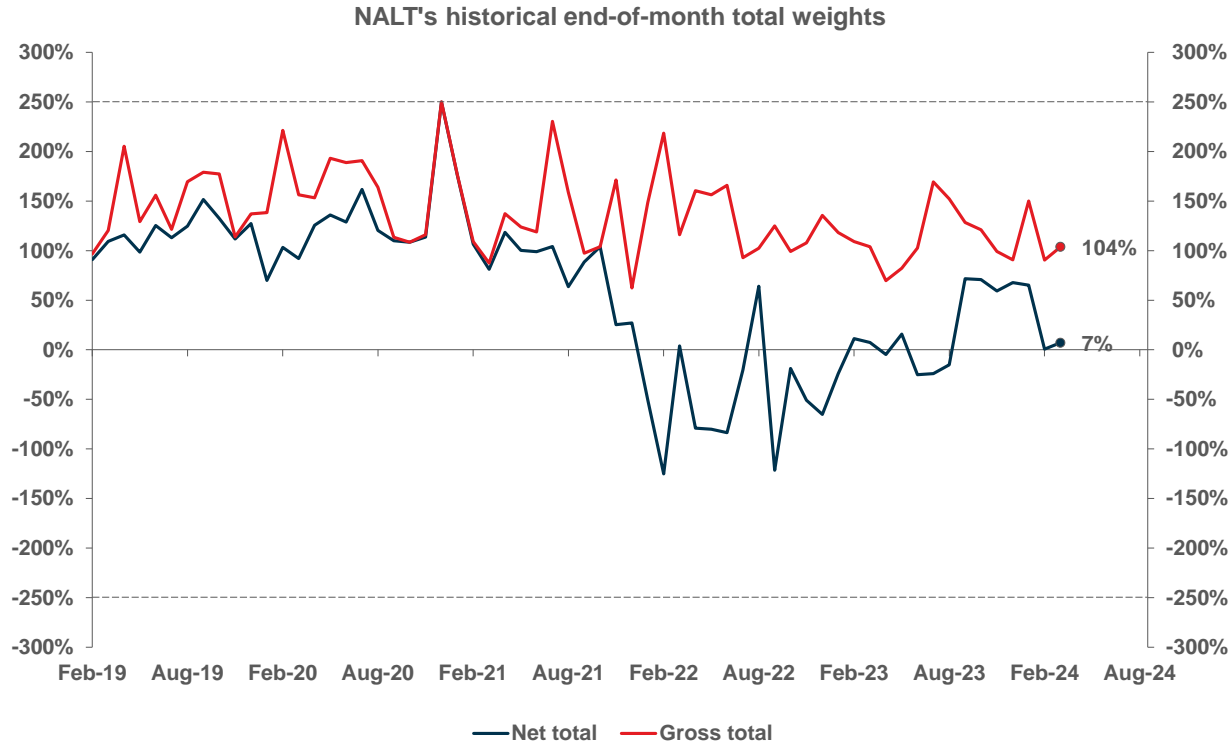
NBI Liquid Alternatives ETF (NALT)

Monthly update

Data as of 2024-03-31.

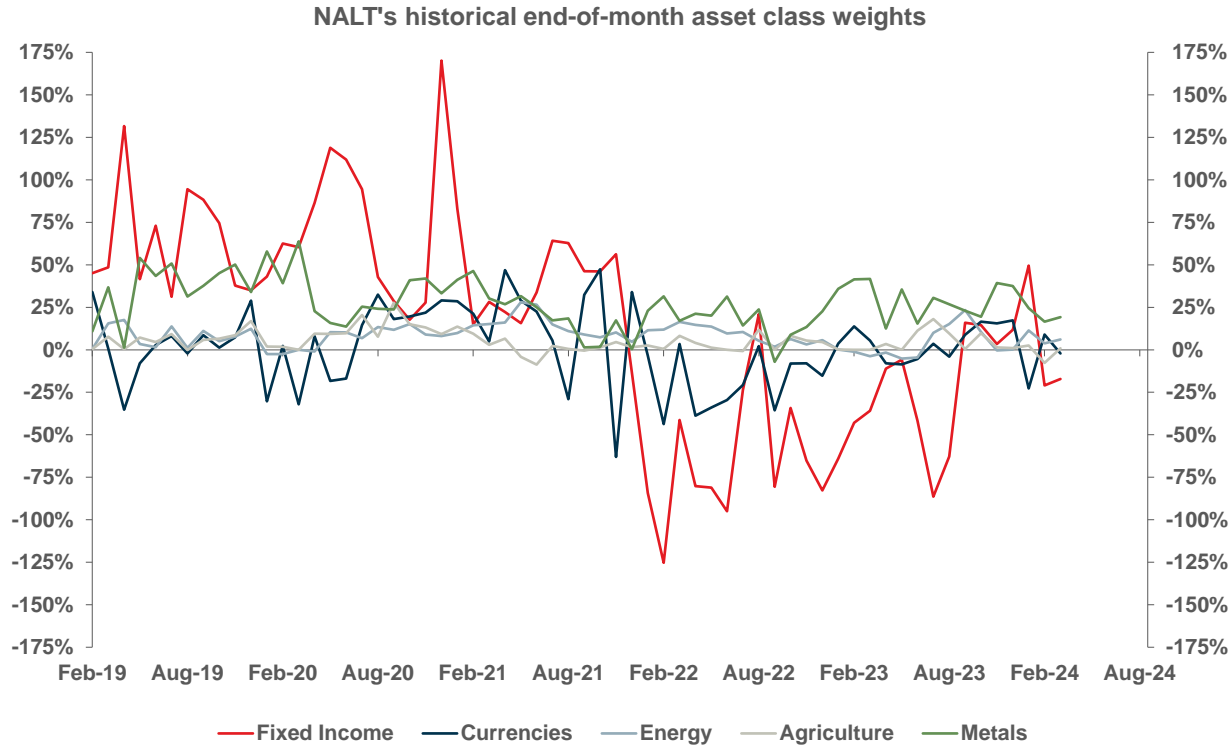


Historical leverage



The chart represents the evolution of the total gross and net monthly exposure of the NBI Liquid Alternatives ETF since inception.

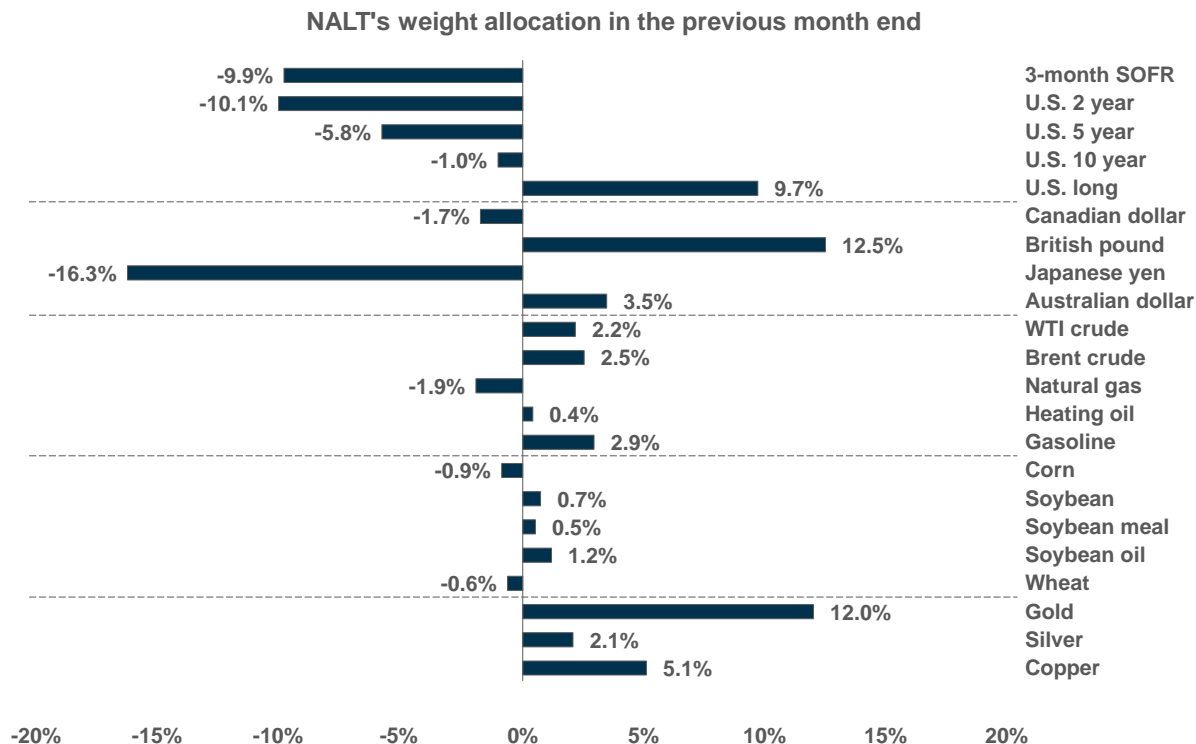
Historical asset class weight allocation



The chart represents the evolution of the total net monthly exposure by asset class for the NBI Liquid Alternatives ETF since inception.



End-of-month weights



The chart shows the breakdown of net exposure by derivative for the NBI Liquid Alternatives ETF at the end of the previous month.



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