

**NB AMT U.S. Equity Index PutWrite Strategy Portfolio**  
**03/31/2021**

<b>Security Description</b>	<b>Shares</b>	<b>Market Value</b>
MEDIA GEN INC CVR	2,550.00	0.00
TOBIRA THERAPEUTICS INC COMMON STOCK USD	225.00	0.00
BRENNTAG SE COMMON STOCK EUR 0	0.00	0.00
STROEER SE & CO KGAA COMMON STOCK EUR	0.00	0.00
HEIDELBERGCEMENT AG COMMON STOCK EUR 0	0.00	0.00
GERRESHEIMER AG COMMON STOCK EUR 0	0.00	0.00
SYNGENTA AG COMMON STOCK CHF 0.1	0.00	0.00
ANHEUSER-BUSCH INBEV SA/NV COMMON STOCK 0	0.00	0.00
NOVARTIS AG COMMON STOCK CHF 0.5	0.00	0.00
CARLSBERG AS COMMON STOCK DKK 20	0.00	0.00
ENI SPA COMMON STOCK EUR 0	0.00	0.00
SAMPO OYJ COMMON STOCK EUR 0	0.00	0.00
E.ON SE COMMON STOCK EUR 0	0.00	0.00
TELECOM ITALIA SPA/MILANO SAVINGS SHARE EUR 0	0.00	0.00
FEDERAL HOME LOAN BANKS BOND FIXED 2.375%	4,500,000.00	4,545,906.89
FEDERAL FARM CREDIT BANKS FUNDING CORP BOND FIXED	500,000.00	500,122.14
FEDERAL FARM CREDIT BANKS FUNDING CORP BOND FIXED	1,000,000.00	1,004,246.35
FEDERAL FARM CREDIT BANKS FUNDING CORP BOND FIXED	1,000,000.00	1,012,140.15
FEDERAL NATIONAL MORTGAGE ASSOCIATION NOTES FIXED	6,500,000.00	6,539,353.86
FEDERAL HOME LOAN MORTGAGE CORP NOTES FIXED 2.375%	5,000,000.00	5,090,303.25
FEDERAL HOME LOAN MORTGAGE CORP MEDIUM TERM NOTE	2,000,000.00	2,008,054.00
FEDERAL AGRICULTURAL MORTGAGE CORP MEDIUM TERM	1,200,000.00	1,277,875.84
FEDERAL AGRICULTURAL MORTGAGE CORP MEDIUM TERM	2,800,000.00	2,897,514.82
INVESCO GOVT&AGENCY PORTFOLIO INST SHARES-FUND	6,835,881.26	6,835,881.26
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS -	1,590.58	1,590.58
SPX PUT USD 3920 16/APR/2021 (X5J21P 3920 US	(16.00)	(46,960.00)
RUT PUT USD 2350 16/APR/2021 (RUJ21P Y 2350.0 US	(1.00)	(13,970.00)
RUT PUT USD 2290 16/APR/2021 (RUJ21P Y 2290.0 US	(2.00)	(18,560.00)
RUT PUT USD 2340 16/APR/2021 (RUJ21P Y 2340.0 US	(2.00)	(26,230.00)
RUT PUT USD 2330 16/APR/2021 (RUJ21P Y 2330.0 US	(1.00)	(12,275.00)
SPXW PUT USD 3940 30/APR/2021 (SRJ21P Y 3940 US	(9.00)	(52,155.00)
SPXW PUT USD 3890 01/APR/2021 (S1J21P Y 3890 US	(1.00)	(47.50)
RUTW PUT USD 2240 01/APR/2021 (Y1J21P Y 2240.0 US	(1.00)	(2,780.00)
RUTW PUT USD 2155 01/APR/2021 (Y1J21P Y 2155.0 US	(5.00)	(875.00)
SPXW PUT USD 3875 09/APR/2021 (S2J21P Y 3875 US	(1.00)	(1,035.00)
RUTW PUT USD 2260 01/APR/2021 (Y1J21P Y 2260.0 US	(1.00)	(4,435.00)
SPXW PUT USD 3950 09/APR/2021 (S2J21P Y 3950 US	(1.00)	(2,385.00)
SPXW PUT USD 3925 09/APR/2021 (S2J21P Y 3925 US	(20.00)	(35,600.00)
SPXW PUT USD 3805 01/APR/2021 (S1J21P Y 3805 US	(10.00)	(150.00)
SPX PUT USD 3965 16/APR/2021 (X5J21P 3965 US	(5.00)	(21,275.00)
RUTW PUT USD 2350 09/APR/2021 (Y2J21P Y 2350.0 US	(1.00)	(13,500.00)
RUTW PUT USD 2225 09/APR/2021 (Y2J21P Y 2225.0 US	(1.00)	(4,355.00)
RUTW PUT USD 2285 09/APR/2021 (Y2J21P Y 2285.0 US	(1.00)	(7,940.00)

RUTW PUT USD 2340 09/APR/2021 (Y2J21P Y 2340.0 US	(3.00)	(37,680.00)
RUTW PUT USD 2215 23/APR/2021 (Y4J21P Y 2215.0 US	(6.00)	(37,440.00)
SPXW PUT USD 3925 23/APR/2021 (S4J21P Y 3925 US	(6.00)	(25,470.00)
SPXW PUT USD 3940 23/APR/2021 (S4J21P Y 3940 US	(15.00)	(69,975.00)
UNITED STATES OF AMERICA NOTES FIXED 2.75%	2,000,000.00	2,024,687.50
UNITED STATES OF AMERICA NOTES FIXED 2.375%	1,500,000.00	1,532,929.68
UNITED STATES OF AMERICA NOTES FIXED 1.75%	1,000,000.00	1,019,765.62
UNITED STATES OF AMERICA NOTES FIXED 1.625%	2,500,000.00	2,563,085.95