

NSSB

NBI Sustainable Canadian Short Term Bond ETF

Investment Objective

This ETF's investment objective is to provide a steady flow of income with an emphasis on capital preservation while focusing on debt instruments designed to raise funds that promote a positive environmental and/or social impact and/or contribute to sustainable development. It invests, directly or indirectly through investments in securities of other mutual funds, in a portfolio comprised primarily of high quality Canadian corporate fixed-income securities with relatively shorter terms to maturity. It may also invest in short-term fixed income securities issued by federal, provincial or municipal governments in Canada.

ETF Details

| | |
|---------------------------|--------------------------------|
| Ticker: | NSSB |
| Stock Exchange: | TSX |
| Currency: | CAD |
| CUSIP: | 63947C107 |
| Inception Date: | January 20, 2022 |
| Management Fee: | 0.25% |
| MER: | 0.28% |
| Portfolio Manager: | National Bank Investments Inc. |
| Sub-Advisor: | AlphaFixe Capital Inc. |

ETF Characteristics

| | |
|---------------------------|---------|
| Net Assets (M): | \$45.5 |
| Units Outstanding: | 4.45 |
| Market Price/Unit: | \$10.23 |

Income Distributions

| | |
|-------------------------------------|---------|
| Distribution Frequency: | Monthly |
| Distribution Yield (%): | 3.05% |
| Trailing Distribution Yield: | 3.07% |

Who is this ETF for?

Investors who:

- are looking to invest for the short to medium term (at least one year);
- are looking for an actively managed portfolio that differs from market indices;
- wish to invest in a socially responsible way.

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Asset Mix (% of Net Assets)



| | |
|--|------|
| Average Duration (Years) | 2.78 |
| Average Maturity (Years) | 3.02 |
| Gross Yield to Maturity (%)¹ | 3.43 |
| Gross Current Yield (%)² | 3.58 |
| Last Distribution Per Share | 0.03 |

Credit Rating (%)

| | |
|-------|-------|
| AAA | 6.90 |
| AA | 12.30 |
| A | 51.80 |
| BBB | 28.60 |
| <= BB | 0.50 |

Calendar Returns (%)

| YTD | 2024 | 2023 | 2022 | 2021 | 2020 | 2019 |
|------|------|------|------|------|------|------|
| 2.47 | 6.97 | 6.56 | - | - | - | - |

Annual Compound Returns (%)

| 1 month | 3 months | 6 months | 1 year | 3 years | 5 years | 10 years | Since Inception |
|---------|----------|----------|--------|---------|---------|----------|-----------------|
| 0.35 | 0.79 | 2.47 | 7.25 | 5.58 | - | - | 3.84 |

Top Holdings(%)

| | |
|---|-------|
| Canada Government 3.50% 01-Sep-2029 | 6.83 |
| Canadian Imperial Bank Commrce 2.25% 07-Jan-2027 | 5.43 |
| National Bank of Canada 1.53% 15-Jun-2026 | 3.69 |
| Bank of Nova Scotia 2.95% 08-Mar-2027 | 3.28 |
| Bell Canada 2.20% 29-Mar-2028 | 2.99 |
| Bank of Montreal 4.71% 07-Nov-2027 | 2.84 |
| Toronto-Dominion Bank 5.49% 08-Sep-2028 | 2.80 |
| Bank of America Corp 3.62% 16-Mar-2027 | 2.54 |
| Ivanhoe Cambridge II Inc 4.99% 02-Jun-2028 | 2.53 |
| Royal Bank of Canada 5.23% 24-Jun-2030 | 2.48 |
| Total of Top Holdings of the Fund (% of Net Assets): | 35.41 |
| Total Number of Securities Held: | 67 |

¹The rate of return anticipated on a bond if it is held until the maturity date expressed as an annual rate. It is assumed that all coupons are reinvested at the same rate.

²Annual income paid by a bond or a stock, expressed as a percentage of its current market price. It does not include any capital gains or losses that may be realized upon maturity.

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Disclosure

NBI ETFs are offered by National Bank Investments Inc., a wholly owned subsidiary of National Bank of Canada. Commissions, management fees and expenses all may be associated with investments in exchange-traded funds (ETFs). Please read the prospectus or ETF Facts document(s) before investing. ETFs are not guaranteed, their values change frequently and past performance may not be repeated. ETF units are bought and sold at market price on a stock exchange and brokerage commissions will reduce returns. NBI ETFs do not seek to return any predetermined amount at maturity. Index returns do not represent NBI ETF returns. The indicated rates of return are the historical total returns for the periods including changes in unit value and reinvestment of all distributions and do not take into account redemption, commission charges or income taxes payable by any unitholder that would have reduced returns. Past performance may not be repeated.