

# 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

|                           |                          |
|---------------------------|--------------------------|
| <b>Ticker:</b>            | NSSB                     |
| <b>Stock Exchange:</b>    | TSX                      |
| <b>Currency:</b>          | CAD                      |
| <b>CUSIP:</b>             | 63947C107                |
| <b>Inception Date:</b>    | January 20, 2022         |
| <b>Management Fee:</b>    | 0.25%                    |
| <b>MER:</b>               | 0.29%                    |
| <b>Portfolio Manager:</b> | National Bank Trust Inc. |
| <b>Sub-Advisor:</b>       | AlphaFixe Capital Inc.   |

### ETF Characteristics

|                           |        |
|---------------------------|--------|
| <b>Net Assets (M):</b>    | \$42.3 |
| <b>Units Outstanding:</b> | 4.30   |
| <b>Market Price/Unit:</b> | \$9.84 |

### Income Distributions

|                                     |         |
|-------------------------------------|---------|
| <b>Distribution Frequency:</b>      | Monthly |
| <b>Distribution Yield (%):</b>      | 3.05%   |
| <b>Trailing Distribution Yield:</b> | 3.28%   |

### 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)



|  |      |
|--|------|
| <b>Average Duration (Years)</b>                | 2.66 |
| <b>Average Maturity (Years)</b>                | 2.92 |
| <b>Gross Yield to Maturity (%)<sup>1</sup></b> | 4.81 |
| <b>Gross Current Yield (%)<sup>2</sup></b>     | 3.44 |
| <b>Last Distribution Per Share</b>             | 0.03 |

### Credit Rating (%)

|       |       |
|-------|-------|
| AAA   | 0.10  |
| AA    | 12.70 |
| A     | 62.50 |
| BBB   | 23.50 |
| <= BB | 1.20  |

### Calendar Returns (%)

| YTD  | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 |
|------|------|------|------|------|------|------|
| 2.20 | 6.56 | -    | -    | -    | -    | -    |

### Annual Compound Returns (%)

| 1 month | 3 months | 6 months | 1 year | 3 years | 5 years | 10 years | Since Inception |
|---------|----------|----------|--------|---------|---------|----------|-----------------|
| 0.73    | 1.31     | 2.20     | 7.11   | -       | -       | -        | 2.44            |

### Top Holdings(%)

|   |       |       |
|---|-------|-------|
| Canadian Imperial Bank Commrce                              | 2.25% | 4.47  |
| 07-Jan-2027   |       |       |
| Bank of Montreal  | 1.76% | 4.29  |
| 10-Feb-2026   |       |       |
| National Bank of Canada                                     | 1.53% | 4.19  |
| 15-Jun-2026   |       |       |
| Hydro One Inc   | 2.77% | 3.91  |
| 24-Nov-2025   |       |       |
| Bank of Nova Scotia   | 2.95% | 3.40  |
| 08-Mar-2027   |       |       |
| Ontario Power Generation Inc                                | 3.32% | 3.20  |
| 04-Jul-2027   |       |       |
| Bell Canada   | 2.20% | 3.04  |
| 29-Mar-2028   |       |       |
| Toronto-Dominion Bank                                       | 5.49% | 2.93  |
| 08-Sep-2028   |       |       |
| Ivanhoe Cambridge II Inc                                    | 4.99% | 2.65  |
| 02-Jun-2028   |       |       |
| Intact Financial Corp                                       | 3.69% | 2.58  |
| 24-Feb-2025   |       |       |
| <b>Total of Top Holdings of the Fund (% of Net Assets):</b> |       | 34.66 |
| <b>Total Number of Securities Held:</b>                     |       | 61    |

<sup>1</sup>The 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.

<sup>2</sup>Annual 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

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