Nuveen Wilshire Intermediate (5–10) Corporate Bond Index

As of September 29, 2023

The Nuveen Wilshire Intermediate (5-10) Corporate Bond Index℠ is one of a set of indexes designed by Nuveen Asset Management with Wilshire to specifically and effectively match U.S. corporate pension liabilities. The Nuveen Wilshire Intermediate (5-10) Corporate Bond Index uses the Wilshire Bond Index℠ to determine the appropriate universe and weights of corporate bonds. Created in 2016, with a time series of data beginning on September 29, 2006, the Nuveen Wilshire Intermediate (5-10) Corporate Bond Index is designed to enhance the effectiveness of LDI solutions by more closely matching the near-term portion of the pension liability structure. The index includes investible corporate bonds with maturity ranges between 5 and 10 years.

Sector Classifications (% Weights)

Utilities 19%
Finance 35%
Industrial 46%

Descriptive Statistics

<table>
<thead>
<tr>
<th>Component Weight (%)</th>
<th>Market Capitalization ($Millions)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Components</td>
<td>Largest</td>
</tr>
<tr>
<td></td>
<td>702</td>
</tr>
</tbody>
</table>

Performance Snapshot

<table>
<thead>
<tr>
<th>Total Return (%)</th>
<th>Annualized Total Return (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td>3-month</td>
<td>Ytd</td>
</tr>
<tr>
<td>-2.74</td>
<td>-0.18</td>
</tr>
</tbody>
</table>

Performance History

Objective

To enhance the effectiveness of LDI solutions by more closely matching the 5-10 year portion of the pension liability structure.

Key Features

- Effective match for pension obligations
- Designed for simplicity and cost-effectiveness
- Updated quarterly
- Seeks to minimize duration and curve mismatches and maximize yield
- Durations, convexity and sector allocations are consistent with active corporate bond managers
- Underlying bonds can be transferred to an insurance company
- Created March 2016

Quick Facts

Number of Constituents
Variable

Weighting
Market Value of holdings within Wilshire Bond Index

Review Frequency
Quarterly after the close of trading on the last day of the calendar quarter

Base Value
Total Index: 100.00
(at September 29, 2006)

Calculation Frequency
Daily for each U.S. trading day

History Availability
Monthly from September 29, 2006
Daily from December 31, 2015
Fundamentals

<table>
<thead>
<tr>
<th></th>
<th>Coupon</th>
<th>Yield to Maturity</th>
<th>Effective Duration</th>
<th>Effective Convexity</th>
<th>Years to Maturity</th>
<th>Average Life</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>3.82</td>
<td>5.63</td>
<td>6.56</td>
<td>0.51</td>
<td>8.00</td>
<td>7.99</td>
</tr>
</tbody>
</table>

Expected Symbology

<table>
<thead>
<tr>
<th>Suggested Ticker</th>
<th>Bloomberg</th>
<th>Reuters Station</th>
</tr>
</thead>
<tbody>
<tr>
<td>NWOD</td>
<td>NWOD&lt;index&gt;</td>
<td>us;NWOD</td>
</tr>
</tbody>
</table>

Investors cannot directly invest in an index although they can invest in investment products that seek to match the holdings of an index.

More Information

Please visit [http://www.wilshireindexes.com/powered-by](http://www.wilshireindexes.com/powered-by) or email wilshire.indexes@wilshire.com.


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