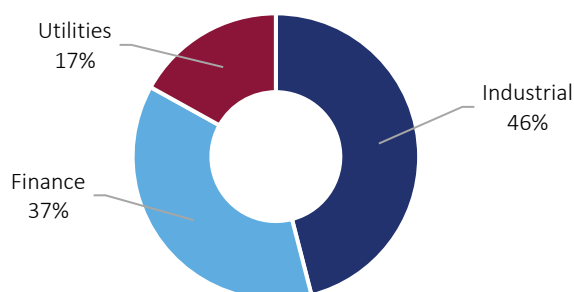


# Nuveen Wilshire Intermediate (5-10) Corporate Bond Index

As of December 29, 2023

The Nuveen Wilshire Intermediate (5-10) Corporate Bond Index<sup>SM</sup> 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<sup>SM</sup> 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)



## Descriptive Statistics

| Index      | Component Weight (%) |          | Market Capitalization (\$Millions) |        |         |          |
|------------|----------------------|----------|------------------------------------|--------|---------|----------|
| Components | Largest              | Smallest | Mean                               | Median | Largest | Smallest |
| 630        | 2.67                 | <0.01    | 826.0                              | 700.0  | 3500.0  | 100.0    |

## Performance Snapshot

| Total Return (%) |      |        | Annualized Total Return (%) |        |        |         |
|------------------|------|--------|-----------------------------|--------|--------|---------|
| 3-month          | Ytd  | 2022   | 1-year                      | 3-year | 5-year | 10-year |
| 7.96             | 7.76 | -13.80 | 7.76                        | -3.31  | 2.39   | 2.96    |

## 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

| Coupon | Yield to Maturity | Effective Duration | Effective Convexity | Years to Maturity | Average Life |
|--------|-------------------|--------------------|---------------------|-------------------|--------------|
| 3.65   | 4.64              | 6.40               | 0.45                | 7.67              | 7.65         |

## Expected Symbology

| Suggested Ticker | Bloomberg   | Reuters Station |
|------------------|-------------|-----------------|
| NWOD             | NWOD<index> | us;NWOD         |

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 [wilshireindexes.com/powerd-by](https://wilshireindexes.com/powerd-by) or email [wilshire.indexes@wilshire.com](mailto:wilshire.indexes@wilshire.com).

Nuveen Asset Management, please visit <https://www.nuveen.com/nuveenassetmanagement/capabilities/institutional-solutions/liability-driven-investing.aspx> or email [nuveenwilshirepensionindexes@nuveen.com](mailto:nuveenwilshirepensionindexes@nuveen.com).

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