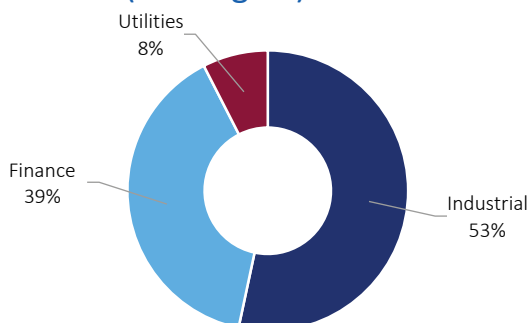


Nuveen Wilshire Intermediate (5–10) Corporate Bond Index

March 31, 2022

The Nuveen Wilshire Intermediate (5-10) Corporate Bond IndexSM 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 IndexSM 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)



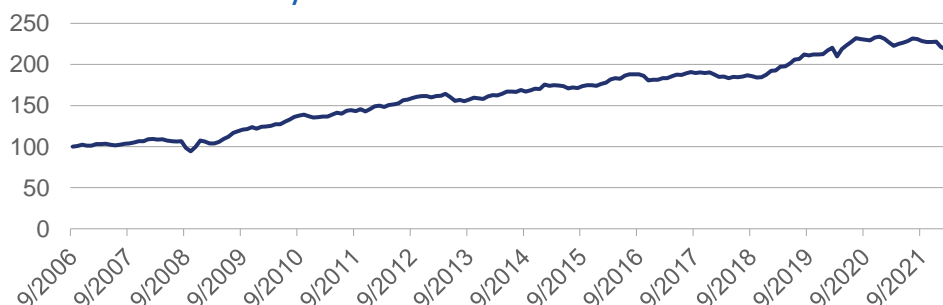
Descriptive Statistics

Index	Component Weight (%)		Market Capitalization (\$Millions)			
Components	Largest	Smallest	Mean	Median	Largest	Smallest
605	1.32	<.01	854.7	750.0	3975.0	100.0

Performance Snapshot

Total Return (%)			Annualized Total Return (%)			
3-month	Ytd	2021	1-year	3-year	5-year	10-year
-6.92	-6.92	-2.68	-4.94	2.40	2.92	3.62

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
2.70	3.32	6.53	0.43	7.45	7.39

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

Powered by Wilshire Indexes, please visit www.wilshire.com or email wilshireindexes@wilshire.com.

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

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