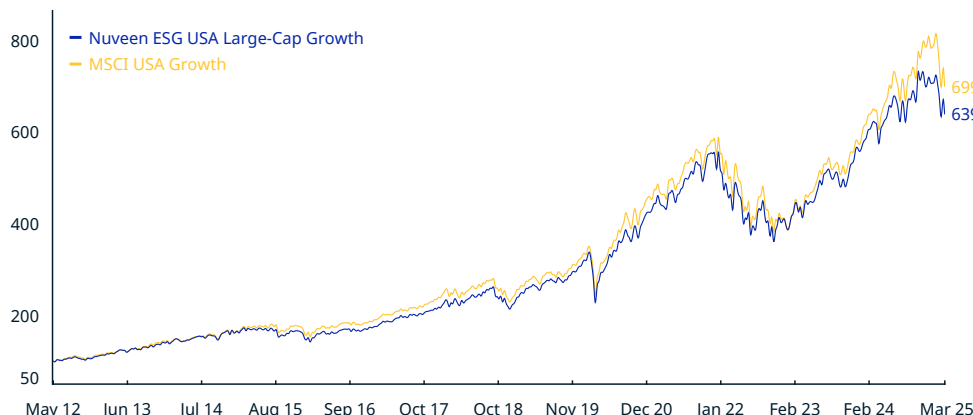


# Nuveen ESG USA Large-Cap Growth Index (USD)

The Nuveen ESG USA Large-Cap Growth Index is based on the MSCI USA Growth index, its parent index, which captures large-cap securities exhibiting overall growth style characteristics in the US. The Nuveen ESG USA Large-Cap Growth Index is designed to represent the performance of a Nuveen strategy that aims to increase the Index's exposure to positive environmental, social and governance (ESG) factors as well as exhibit lower carbon exposure than the Parent Index. The index also aims to minimize the tracking error relative to the Parent Index through an optimization process.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (MAY 2012 – MAR 2025)



## ANNUAL PERFORMANCE (%)

Year	Nuveen ESG USA Large-Cap Growth	MSCI USA Growth
2024	24.17	35.99
2023	42.98	46.72
2022	-28.22	-31.97
2021	28.61	26.23
2020	40.26	43.06
2019	39.84	37.71
2018	0.99	-2.02
2017	25.76	28.73
2016	5.77	6.49
2015	-1.77	4.57
2014	16.41	14.37
2013	33.06	32.80

## INDEX PERFORMANCE – GROSS RETURNS (%) (MAR 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
Nuveen ESG USA Large-Cap Growth	-7.68	-8.67	2.93	-8.67	9.57	19.79	14.31	15.55	
MSCI USA Growth	-9.03	-10.94	8.41	-10.94	9.93	20.37	15.03	16.36	

## FUNDAMENTALS (MAR 31, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.42	37.01	26.73	10.06
0.45	34.54	26.88	11.65

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAR 31, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
Nuveen ESG USA Large-Cap Growth	0.97	3.58	49.63	20.94	21.17	18.08	0.34	0.84	0.73	0.87	36.05	2021-11-08–2022-10-14
MSCI USA Growth	1.00	0.00	15.86	22.06	21.47	18.23	0.35	0.86	0.76	0.91	35.18	2021-11-19–2022-10-14

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly gross returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

Nuveen ESG USA Large-Cap Growth Index (USD)

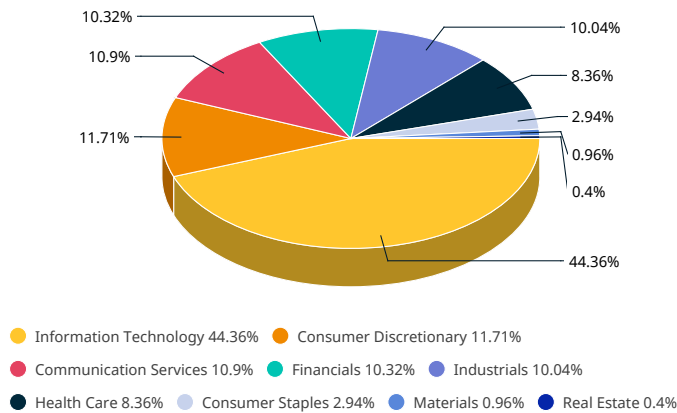
INDEX CHARACTERISTICS

	Nuveen ESG USA Large-Cap Growth	MSCI USA Growth
Number of Constituents	72	173
	Weight (%)	
Largest	11.83	13.60
Smallest	0.09	0.02
Average	1.39	0.58
Median	0.94	0.13

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	11.83	10.80	Info Tech
NVIDIA	11.64	10.81	Info Tech
ALPHABET C	4.29	3.17	Comm Svcs
ALPHABET A	4.26	3.68	Comm Svcs
VISA A	3.80	2.47	Financials
LILLY (ELI) & COMPANY	3.76	2.71	Health Care
MASTERCARD A	3.15	1.83	Financials
COSTCO WHOLESALE CORP	2.94	1.71	Cons Staples
ADVANCED MICRO DEVICES	1.94	0.68	Info Tech
BOOKING HOLDINGS	1.88	0.62	Cons Discr
Total	49.50	38.47	

SECTOR WEIGHTS



The Nuveen ESG USA Large-Cap Growth Index was launched on Nov 07, 2016. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

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