

## Nuveen ESG U.S. Aggregate Bond ETF

As of 30 Sep 2021

Effective 28 Sep 2021, the expense ratio has been restated to reflect a reduction in the Fund's contractual management fee. For more information please refer to the Fund's prospectus.

### Average annualized total returns (%)

	Inception date	1 year	3 years	Since inception
Net Asset Value (NAV)	29 Sep 17	-1.71	4.99	3.36
Market Price	29 Sep 17	-1.95	4.91	3.33
Bloomberg MSCI U.S. Aggregate ESG Select Index		-1.16	5.31	3.64

Past performance is no guarantee of future results. Investment returns and principal value will fluctuate so that shares redeemed may be worth more or less than their original cost. Current performance may be higher or lower than the performance shown. Total returns for a period of less than one year are cumulative. Returns assume reinvestment of dividends and capital gains. Market price returns are based on the closing market price. For performance current to the most recent month-end visit [nuveen.com](https://nuveen.com).

Shares of ETFs are bought and sold at market price as opposed to net asset value. As a result, an investor may pay more than net asset value when buying and receive less than net asset value when selling. In addition, brokerage commissions will reduce returns. Fund shares are not individually redeemable directly with the Fund, but blocks of shares may be acquired from the Fund and tendered for redemption to the Fund by certain institutional investors in Creation Units.

### Calendar year returns (%)

	2018	2019	2020	2021 YTD
Net Asset Value (NAV)	-0.03	8.17	7.50	-2.13
Market Price	0.08	8.22	7.17	-2.13
Bloomberg MSCI U.S. Aggregate ESG Select Index	0.25	8.40	7.55	-1.61

### Current expense ratio (%)

Total	0.15
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Total annual fund operating expenses. See the Fund's prospectus for full information on expenses.

### SEC 30-day yield (%)

NUBD	1.06
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The SEC 30-day yield is computed under an SEC standardized formula.

### Distribution frequency

Monthly
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### MSCI ESG Quality Score

7.11	vs. 6.47 for the Morningstar Intermediate Core Bond
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**Higher ESG Score** indicates stronger ESG practices and ability to manage material ESG issues relative to industry peers.

### Carbon Intensity Score

291.21	vs. 292.50 for the Morningstar Intermediate Core Bond
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**Lower Carbon Intensity Score** indicates a more favorable (lower) level of CO2 emissions per \$MM sales.

### Portfolio statistics

Total net assets – (\$mil.)	\$266.83
Number of positions	936
Effective duration (years)	6.51
Average effective maturity (years)	7.94

This data relates to the portfolio and the underlying securities held in the portfolio. It should not be construed as a measure of performance for the Fund itself.

### Credit quality (%)

U.S. Treasury / U.S. Agency (Including Agency MBS)	64.78
AAA	4.94
AA	2.73
A	13.62
BBB	13.31
Short Term Investments, Other Assets & Liabilities, Net	0.62

Ratings shown are given by one of the following national rating agencies: S&P, Moody's or Fitch. Credit ratings are subject to change. If all three agencies provide a rating for a security, the middle rating is used; if two of the three agencies rate a security, the lower rating is used; and if only one rating agency rates a security, that rating is used. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC/CC/C and D are below-investment grade ratings. U.S. Treasury, U.S. Agency, and U.S. Agency mortgage-backed securities are included in the U.S. Treasury/Agency category.

### Maturity breakdown in years

0 - 1 Year	0.6
1 - 3 Years	18.9
3 - 5 Years	29.9
5 - 10 Years	32.3
10+ Years	18.3

### Sector allocation (%)

U.S. Treasury	37.29
Securitized	29.52
Corporate Debt	27.11
Government Related	5.99
Cash	0.09

# NUBD – Nuveen ESG U.S. Aggregate Bond ETF

As of 30 Sep 2021

## Fund description

The Fund employs a passive management (or “indexing”) approach, investing in a diversified portfolio of U.S. investment grade bonds that satisfy certain environmental, social and governance (“ESG”) criteria. The Fund seeks to track the investment results, before fees and expenses, of the Bloomberg MSCI US Aggregate ESG Select Index.

## Index description

The Bloomberg MSCI US Aggregate ESG Select Index (the “Index”) uses a rules-based methodology that seeks to provide investment exposure that generally replicates the Bloomberg U.S. Aggregate Bond Index (the “Base Index”) through a portfolio of securities that adhere to predetermined ESG criteria. The Index is composed of U.S. government securities, debt securities issued by U.S. corporations, residential and commercial mortgage-backed securities, asset-based securities and U.S. dollar-denominated debt securities issued by non-U.S. governments and corporations. The Index is rebalanced monthly.

## Fund highlights

- Exposure to the broad U.S. investment grade bond market through a portfolio designed for investors who value ESG principles
- A diversified core fixed income allocation
- Intraday exchange-traded liquidity
- A transparent, low-cost investment solution

## Fund facts

Intra-day Indicative Ticker	NUBD.IV
NAV Ticker	NUBD.NV
Primary Exchange	NYSE Arca

## Index facts

Index Ticker	I33432US
Index Provider	Bloomberg

For more information contact: 800.752.8700 or visit [nuveen.com](https://www.nuveen.com)

This material is not intended to be a recommendation or investment advice, does not constitute a solicitation to buy, sell or hold a security or an investment strategy, and is not provided in a fiduciary capacity. The information provided does not take into account the specific objectives or circumstances of any particular investor, or suggest any specific course of action. Investment decisions should be made based on an investor's objectives and circumstances and in consultation with his or her advisors.

MSCI ESG Quality Score ("Quality Score") measures the ability of underlying holdings to manage key medium to long-term risks and opportunities arising from environmental, social, and governance factors. The Quality Score is calculated as the weighted average of the underlying holdings' ESG Scores. The Quality Score is provided on a 0-10 score, with 0 and 10 being the respective lowest and highest possible fund scores. MSCI rates underlying holdings according to their exposure to 37 industry specific ESG risks and their ability to manage those risks relative to peers. Carbon Intensity Score is measured in tons CO2/\$M sales. Since companies with higher carbon intensity are likely to face more exposure to carbon related market and regulatory risks, this metric indicates a fund's exposure to potential climate change-related risks relative to other funds or a benchmark. To be included in MSCI Fund Metrics, 65% of the fund's gross weight must come from securities covered by MSCI ESG Research, the fund's holdings date must be less than one year old, and the fund must have at least ten securities.

Data sources: MSCI, Morningstar

## Glossary

**Average effective maturity** represents the market value-weighted average of the effective maturity dates of the fixed-income securities held in the fund. **Effective duration** is for a bond with an embedded option when the value is calculated to include the expected change in cash flow caused by the option as interest rates change. This measures the responsiveness of a bond's price to interest rate changes, and illustrates the fact that the embedded option will also affect the bond's price.

The fund or securities referred to herein are not sponsored, endorsed, or promoted by MSCI ESG Research or Bloomberg, and they each bear no liability with respect to any such funds or securities or

any index on which such funds or securities are based. The prospectus contains a more detailed description of the limited relationship MSCI ESG Research and Bloomberg have with Nuveen, LLC and any related funds.

**It is not possible to invest directly in an index.**

## A word on risk

Investing involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. An exchange-traded fund seeks to generally track the investment results of an index; however the Fund may underperform, outperform or be more volatile than the referenced index. Because the Index selects securities for inclusion based on environmental, social, and governance (ESG) criteria, the Fund may forgo some market opportunities available to funds that don't use these criteria. Interest rate risk occurs when interest rates rise causing bond prices to fall. Credit risk arises from an issuer's ability to make interest and principal payments when due, as well as the prices of bonds declining when an issuer's credit quality is expected to deteriorate. These and other risk considerations are described in detail in the Fund's prospectus.

Before investing, carefully consider fund investment objectives, risks, charges and expenses. For this and other information that should be read carefully, please request a prospectus or summary prospectus from your financial professional or Nuveen at 800.257.8787 or visit [nuveen.com](https://www.nuveen.com).

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