



S&P 500[®] Price Index

The first U.S. market-cap-weighted stock market index¹

As of 12/31/23

Objective

Capture equity performance from large-cap U.S. equities

Approach

Market cap weighted

Holdings

500 large-cap companies (503 constituents)

Features

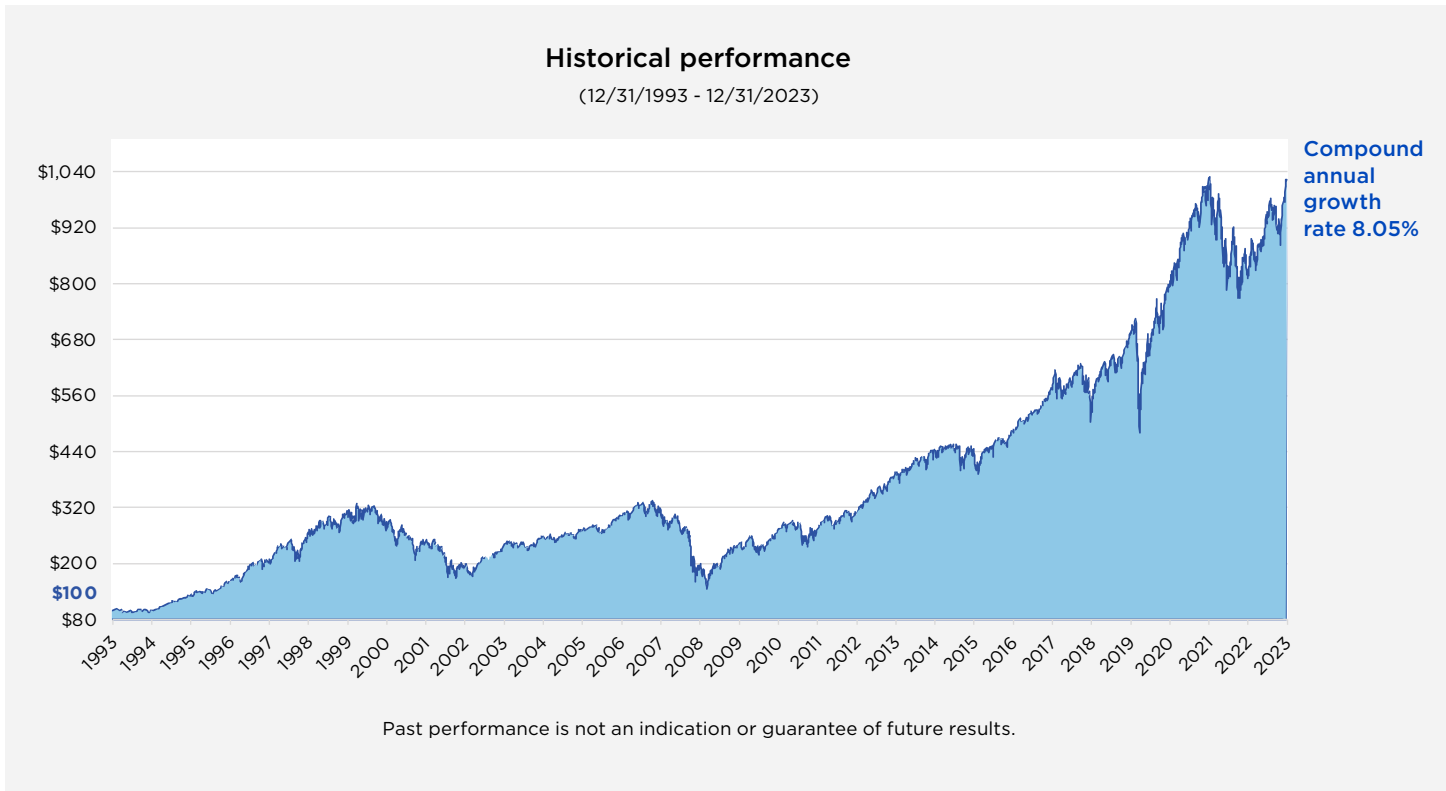
S&P DJI estimates that \$11.4 trillion was indexed or benchmarked to the S&P 500[®], with indexed (or passively managed) assets making up approximately \$5.7 trillion of this total

Ticker

SPX

Top five constituents

As of 12/31/23



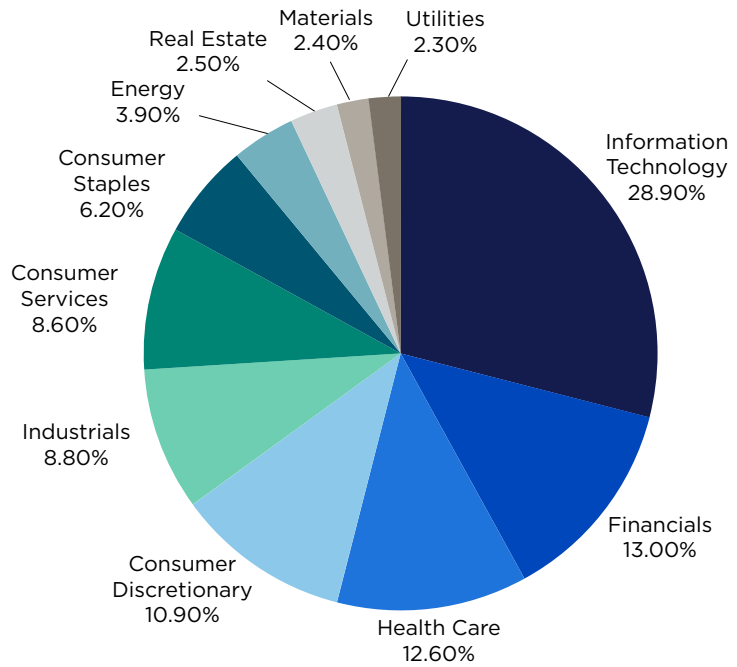
¹S&P 500 replaced S&P 90 and launched on March 4, 1957.

This material provides information on The S&P 500[®] Price Index for Nationwide Defined Protection[®] Annuity 2.0 and should be used in conjunction with the materials for this product.

Annual performance

Year	Annual return
2014	11.39%
2015	-0.73%
2016	9.54%
2017	19.42%
2018	-6.24%
2019	28.88%
2020	16.26%
2021	26.89%
2022	-19.44%
2023	24.23%

Sector breakdown¹



¹ Based on GICS® sectors. The weightings for each sector of the index are rounded to the nearest tenth of a percent; therefore, the aggregate weights for the index may not equal 100%.

The S&P 500 Price Index is widely regarded as the best single gauge of large-cap U.S. equities. For more information, please visit <https://us.spindices.com/indices/equity/sp-500>

S&P Dow Jones Indices
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• Not a deposit • Not FDIC or NCUSIF insured • Not guaranteed by the institution • Not insured by any federal government agency • May lose value

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This product is sold by prospectus. Carefully consider the investment objectives, risks, charges and expenses. The product prospectus contains this and other important information. Investors should read them carefully before investing. To request a copy, go to nationwide.com/prospectus or call 1-800-848-6331.

Index-linked annuity contracts are complicated investments. Prospective purchasers should consult with a financial professional about the Contract's features, benefits, risks, and fees and whether the contract is appropriate based upon his or her financial situation and objectives.

Annuities have limitations. They are long-term vehicles designed for retirement purposes. They are not intended to replace emergency funds, to be used as income for day-to-day expenses or to fund short-term savings goals. Withdrawals are subject to income tax, and withdrawals before age 59½ may be subject to a 10% early withdrawal federal tax penalty. Please read the contract for complete details.

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This Index does not include income from any dividends paid by component companies. The exclusion of dividends from an Index may lower the Index Performance, particularly over the course of time.

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