# NVIT Blueprint℠ Conservative Fund — Class Y

## Investment Strategy from investment's prospectus

The investment seeks a high level of total return consistent with a conservative level of risk as compared to other BlueprintSM Funds. The fund is a "fund of funds" that invests primarily in affiliated mutual funds representing a variety of asset cla

**Category Description: Conservative Allocation**

Funds in allocation categories seek to provide both income and capital appreciation by investing in multiple asset classes, including stocks, bonds, and cash. These portfolios are dominated by domestic holdings and have equity exposures between 15% and 30%.

## Operations

| | |
|---|---|
| Fund Inception Date | 09-11-23 |
| Initial Share Class Inception Date | 03-27-08 |
| Advisor | Nationwide Fund Advisors |
| Subadvisor | — |

**Fees and Expenses** as of 09-11-23

| | |
|---|---|
| Gross Prospectus Expense Ratio | .7400% |
| Net Prospectus Expense Ratio | .6400% |

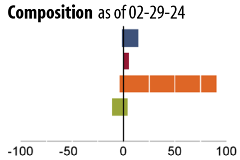
| Waiver Data | Type | Exp.Date | % |
|---|---|---|---|
| Expense Ratio | Contractual | 09-30-24 | 0.10 |

**Portfolio Manager(s)**

Christopher C. Graham. Since 2016.
Keith P. Robinette, CFA. Since 2017.

## Portfolio Analysis as of 02-29-24

**Composition** as of 02-29-24




| | % Net |
|---|---|
| U.S. Stocks | 13.42 |
| Non-U.S. Stocks | 5.59 |
| Bonds | 87.39 |
| Cash | -6.92 |
| Other | 0.54 |

| **Top 0 Holdings** as of 02-29-24 | % Assets |
|---|---|
| NVIT Core Bond Y | 27.61 |
| NVIT BNY Mellon Core Plus Bond Y | 24.91 |
| NVIT Loomis Short Term Bond Y | 15.90 |
| NVIT GS Large Cap Equity Y | 8.75 |
| Nationwide Bond R6 | 5.74 |
| NVIT US 130/30 Equity Y | 4.21 |
| Nationwide Inflation-Prot Secs R6 | 4.10 |
| NVIT GS International Eq Insgts Y | 3.99 |
| NVIT DoubleLine Total Return Tactical Y | 2.62 |
| NVIT GS Emerging Markets Eq Insgts Y | 1.62 |
| NVIT GS Small Cap Equity Insights Y | 0.55 |

| | |
|---|---|
| Total Number of Stock Holdings | — |
| Total Number of Bond Holdings | — |
| Annual Turnover Ratio % | — |
| Total Fund Assets ($mil) | 508.62 |

## Volatility Analysis

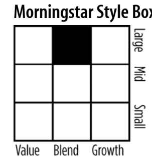
Investment

| Low | Moderate | High |
|---|---|---|

Category

In the past, this investment has shown a relatively small range of fluctuations relative to other investments. Based on this measure, currently more than two thirds of all investments have shown higher levels of risk. Consequently, this investment may appeal to investors looking for a conservative investment strategy.

**Morningstar Style Box™** as of 02-29-24(EQ); 12-31-23(F-I)




**Not Available**

| **Statistics** as of 02-29-24 | Stk Port Avg | S&P 500 | Category |
|---|---|---|---|
| P/E Ratio | 16.21 | 21.23 | 18.08 |
| P/B Ratio | 2.44 | 4.01 | 2.94 |
| P/C Ratio | 9.48 | 14.45 | 12.11 |
| GeoAvgCap($mil) | 70,384.34 | 270,108.49 | 133,243.10 |

| **Risk Measures** as of 03-31-24 | Port Avg | S&P 500 | Category |
|---|---|---|---|
| 3 Yr Std Dev | 7.54 | 17.60 | 7.76 |
| 3 Yr Sharpe Ratio | -0.28 | 0.54 | -0.28 |
| 3 Yr Alpha | -2.37 | — | -2.41 |
| 3 Yr Beta | 0.59 | — | 0.59 |
| 3 Yr R-squared | 94.22 | — | 89.02 |

| **Morningstar Sectors** as of 02-29-24 | %Fund | S&P 500 % |
|---|---|---|
| Cyclical | 35.40 | 27.72 |
| Basic Materials | 4.20 | 2.09 |
| Consumer Cyclical | 12.18 | 10.79 |
| Financial Services | 16.29 | 12.53 |
| Real Estate | 2.73 | 2.31 |
| Sensitive | 47.19 | 51.66 |
| Communication Services | 6.84 | 8.89 |
| Energy | 2.96 | 3.71 |
| Industrials | 10.41 | 8.23 |
| Technology | 26.98 | 30.83 |
| Defensive | 17.41 | 20.62 |
| Consumer Defensive | 4.35 | 5.93 |
| Healthcare | 10.55 | 12.56 |
| Utilities | 2.51 | 2.13 |

## Notes

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