

Nations[®] Global Core[™]



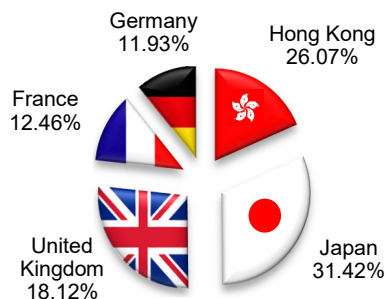
Index Description

The Nations Global Core[™] Index is the first multi-country option-enhanced index that maximizes the benefits of international equities and covered options. By building a portfolio combining the Nations Core Indexes on five major international equity markets, the Nations Global Core[™] Index enjoys the superior absolute and risk-adjusted returns of the individual Nations Indexes and adds the benefit of international diversification. It should be a core holding for every diversified portfolio.

The Nations Global Core[™] Index is a significant improvement over existing international investing methodologies; it relies on the math of equity ownership and covered options. It is completely rules-based and attractive over a range of market return regimes.

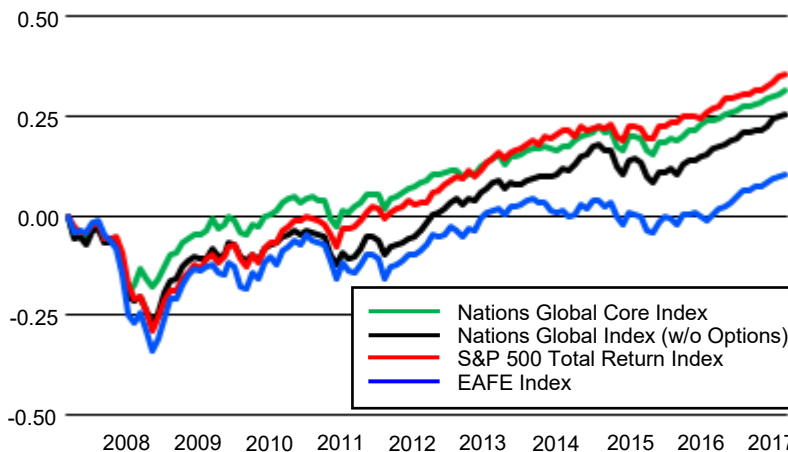
Nations Indexes are protected by patents pending.

Constituent Economies and Contribution to the Index



Better Ideas. Better Indexes.[®]

Comparative Historical Performance



	Nations Global Core Index	Nations Global (without Options)	S&P 500 Total Return Index	EAFE Index (Total Return)
Compound Annual Return				
2017	18.267%	22.047%	21.832%	25.616%
3 Year	11.389%	11.515%	11.412%	8.297%
5 Year	10.955%	13.343%	15.790%	8.387%
Since Inception (12/31/2007)	7.500%	6.044%	8.497%	2.423%
Average Annualized Standard Deviation of Monthly Returns				
2017	1.508%	4.044%	3.936%	4.242%
3 Year	9.235%	11.077%	9.295%	10.980%
5 Year	8.556%	10.242%	8.925%	10.961%
Since Inception (12/31/2007)	12.834%	14.342%	13.364%	16.668%
Average Annual Sharpe Ratio				
2017	11.30	5.15	5.33	5.75
3 Year	4.19	2.02	2.19	1.93
5 Year	3.07	1.92	2.40	1.45
Since Inception (12/31/2007)	1.86	1.09	1.37	0.77

Performance of an index is not illustrative of any particular investment. Index returns quoted represent past performance, which is no guarantee of future results.

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