

# Nations<sup>®</sup> Global Core<sup>™</sup>

NATIONS<sup>®</sup>

INDEXES

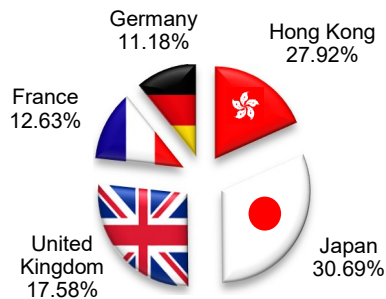
## Index Description

The Nations Global Core<sup>™</sup> Index is the first multi-country equity index that maximizes the benefits of international equities and alternative risk premia. By building a portfolio combining the Nations Core Indexes on five major international equity markets, the Nations Global Core<sup>™</sup> Index enjoys superior absolute and risk-adjusted returns and adds the benefit of international diversification. It should be a core holding for every diversified portfolio.

The Nations Global Core<sup>™</sup> Index is a significant improvement over existing international investing methodologies; it relies on the robust math of equity ownership and alternative risk premia. It is completely rules-based and attractive over a range of market return regimes.

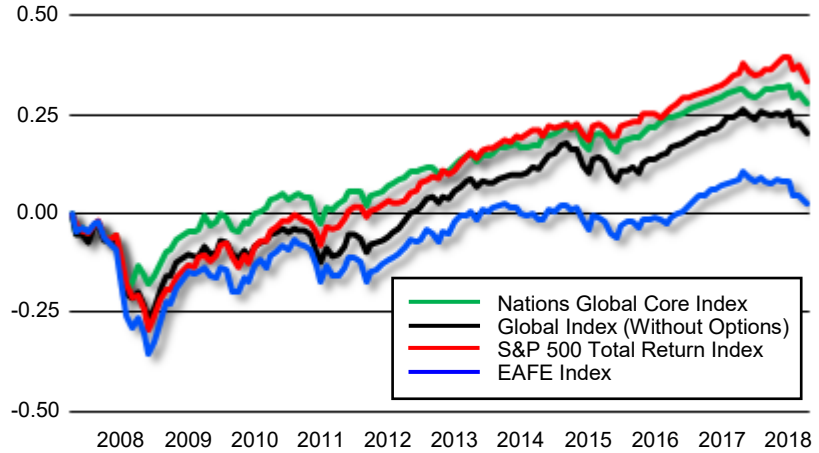
Nations Indexes are protected by patents pending

## Constituent Economies and Contribution to the Index



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## Comparative Historical Performance



	Nations Global Core Index	Global Index (Without Options)	S&P 500 Total Return Index	EAFE Index (Total Return)
<b>Compound Annual Return</b>				
2018	-7.991%	-10.538%	-4.384%	-13.357%
3 Year	6.444%	5.763%	9.257%	3.379%
5 Year	5.954%	5.453%	8.494%	1.003%
Since Inception (12/31/2007)	5.990%	4.417%	7.257%	0.877%
<b>Average Annualized Standard Deviation of Monthly Returns</b>				
2018	11.160%	13.285%	15.329%	12.442%
3 Year	8.024%	9.972%	9.850%	10.052%
5 Year	9.273%	10.981%	10.294%	11.023%
Since Inception (12/31/2007)	12.667%	14.246%	13.543%	16.251%
<b>Average Annual Sharpe Ratio</b>				
2018	-0.72	-0.79	-0.41	-1.22
3 Year	4.60	1.77	2.02	1.57
5 Year	2.97	1.24	1.56	0.84
Since Inception (12/31/2007)	1.84	0.96	1.26	0.64

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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