

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

NATIONS<sup>®</sup>

INDEXES

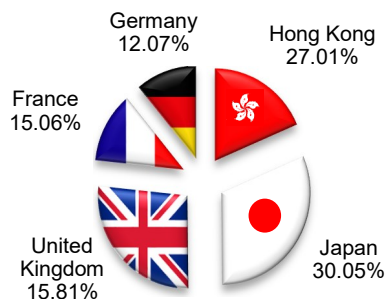
## Index Description

The Nations Global Core<sup>™</sup> Index is the first global equity index that maximizes the benefits of international equities and alternative risk premia. By building a portfolio of 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.

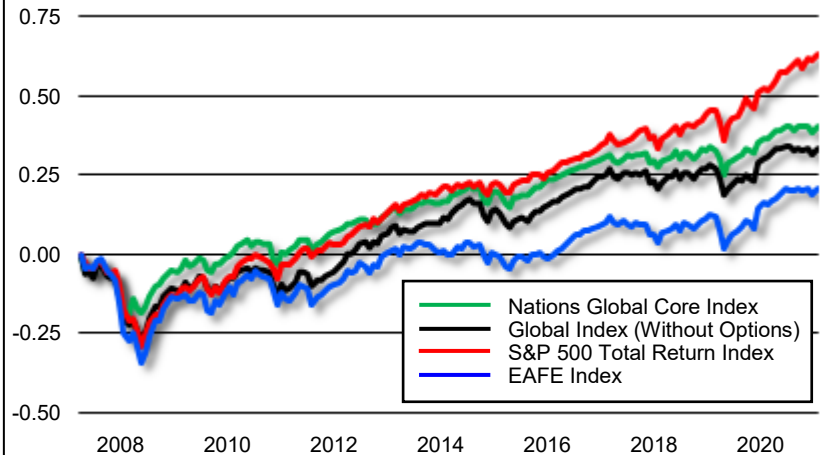
The Nations Global Core Index generates absolute returns which are superior to the unhedged portfolio while bearing less risk.

## Constituent Economies and Contribution to the Index



Give Yourself Options.<sup>®</sup>

## 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>				
2021	8.80%	7.15%	28.71%	11.78%
3 Year	10.48%	10.20%	26.07%	14.08%
5 Year	7.97%	7.88%	18.47%	10.07%
Since Inception (12/31/2007)	6.94%	5.63%	11.04%	3.57%
<b>Average Annualized Standard Deviation of Monthly Returns</b>				
2021	9.28%	8.69%	11.04%	9.99%
3 Year	13.62%	14.68%	16.63%	15.97%
5 Year	10.67%	12.27%	13.83%	12.93%
Since Inception (12/31/2007)	12.87%	14.34%	14.20%	16.22%
<b>Average Annual Sharpe Ratio</b>				
2021	0.94	0.82	2.60	1.17
3 Year	0.82	0.81	1.86	1.09
5 Year	2.91	1.35	2.10	1.58
Since Inception (12/31/2007)	1.56	0.89	1.36	0.70

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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