

# Nationwide International Growth Model

	<u>Model</u>	<u>MSCI ACWI ex USA</u>		<u>Model</u>	<u>MSCI ACWI ex USA</u>		<u>Model</u>	<u>MSCI ACWI ex USA</u>
			<b>Annual Returns</b>			<b>Compound Annual Growth</b>		
Sharpe	0.48	0.16	1999	44.76	26.96	Inception	8.81	2.87
Skew	-0.63	-0.74	2000	-14.45	-14.17	25 Year	8.90	2.85
Kurtosis	2.11	2.05	2001	-9.65	-21.45	20 Year	8.40	3.44
Max drawdown	-54.22	-55.73	2002	-4.17	-15.94	15 Year	10.81	5.38
Up Capture	1.10		2003	44.38	38.59	10 Year	7.70	1.73
Down Capture	0.85		2004	23.21	20.25	5 Year	11.93	3.39
Alpha	5.93		2005	20.17	13.54	3 Year	4.97	-0.84
Beta	0.95		2006	29.49	26.34			
Up Beta	0.90		2007	18.86	11.17	<b>Standard Deviation History</b>		
Down Beta	0.93		2008	-41.67	-45.25	Inception	18.35	18.21
Correlation	0.94		2009	33.42	39.60	25 Year	18.42	18.28
Up Correlation	0.81		2010	18.28	10.01	20 Year	18.13	18.39
Down Correlation	0.90		2011	-14.90	-16.66	15 Year	16.91	17.99
			2012	20.00	13.65	10 Year	15.93	16.54
Positive months	181	173	2013	19.75	12.82	5 Year	19.37	19.88
Negative months	122	130	2014	-5.41	-6.26	3 Year	18.07	18.16
Win rate	59.74	57.10	2015	-0.08	-6.90			
			2016	3.05	1.67	<b>Average Monthly Returns</b>		
Positive quarters	67	60	2017	29.45	24.75	January	0.21	-0.73
Negative quarters	34	41	2018	-13.98	-16.93	February	0.67	-0.14
Win rate	66.34	59.41	2019	25.17	18.32	March	0.49	0.38
			2020	33.77	8.73	April	2.27	2.42
Positive years	16	16	2021	8.77	6.20	May	-0.10	-1.34
Negative years	9	9	2022	-11.08	-18.84	June	0.22	-0.21
Win Rate	64.00	64.00	2023	13.92	12.60	July	1.18	0.94
			2024-03	6.20	3.70	August	-0.21	-0.86
Positive positions	330					September	-1.24	-1.60
Average gain	7.49					October	0.25	0.58
Negative positions	174					November	2.02	1.30
Average loss	-6.81					December	2.72	2.15
Trades	331							
... per month	1.09					May-Oct	-0.16	-3.08
						Nov-Apr	8.63	5.96
<b>Range of Historical Rolling CAGRs:</b>								
Best 1-year	68.42	59.05						
Worst 1-year	-48.11	-49.13						
Best 3-year	36.36	31.13						
Worst 3-year	-14.11	-19.55						
Best 5-year	29.23	23.55						
Worst 5-year	-3.70	-7.54						
Best 10-year	12.74	9.03						
Worst 10-year	2.68	-1.20						

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