

# Nations<sup>®</sup> Global Low Volatility Index

NATIONS<sup>®</sup>

INDEXES

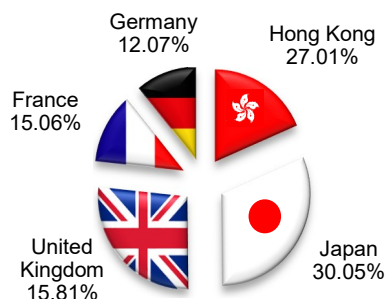
## Index Description

The Nations Global Low Volatility Index is the first global lower volatility index providing significant downside protection. By building a portfolio of Nations Low Volatility Indexes on five major international equity markets, the Nations Global Low Volatility Index generates substantially better risk-adjusted returns.

Nations Low Volatility products use a methodology that is superior to existing lower volatility products as it takes systematic advantage of alternative risk premia to generate persistently lower volatility and superior risk-adjusted returns. Existing low volatility products use backward looking strategies based on historical data. Nations Low Volatility Indexes use a forward looking strategy.

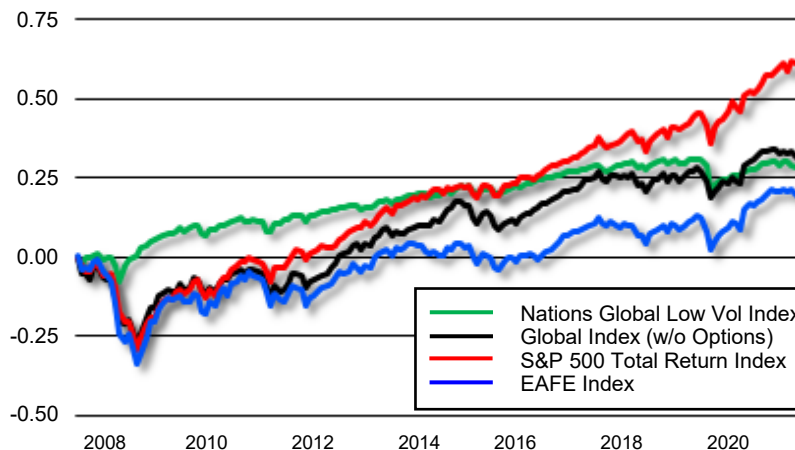
The Nations Global Low Volatility Index has generated risk adjusted returns which are 73% higher than an unhedged portfolio.

## Constituent Economies and Contribution to the Index



Give Yourself Options.<sup>®</sup>

## Comparative Historical Performance



	Nations Global Low Volatility Index	Global Index (Without Options)	S&P 500 Total Return Index	EAFE Index (Total Return)
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### Compound Annual Return

2021	4.09%	7.15%	28.71%	11.78%
3 Year	1.16%	10.20%	26.07%	14.08%
5 Year	2.24%	7.88%	18.47%	10.07%
Since Inception (12/31/2007)	5.00%	5.63%	11.04%	3.57%

### Average Annualized Standard Deviation of Monthly Returns

2021	7.75%	8.69%	11.04%	9.99%
3 Year	10.86%	14.68%	16.63%	15.97%
5 Year	7.92%	12.27%	13.83%	12.93%
Since Inception (12/31/2007)	8.04%	14.34%	14.20%	16.22%

### Average Annual Sharpe Ratio

2021	0.52	0.82	2.60	1.17
3 Year	0.29	0.81	1.86	1.09
5 Year	2.09	1.35	2.10	1.58
Since Inception (12/31/2007)	1.54	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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