

Nations® Global Low Volatility

NATIONS®

INDEXES

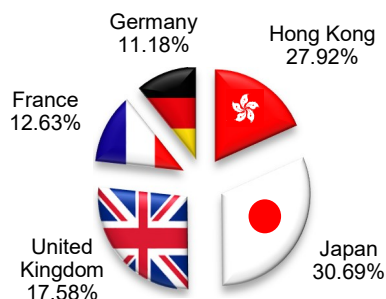
Index Description

The Nations Global Low Volatility Index is the first multi-country lower volatility index providing significant downside protection. By building a portfolio combining the Nations Low Volatility Indexes on five major international equity markets, the Nations Global Low Volatility Index seeks to generate substantially better risk-adjusted returns.

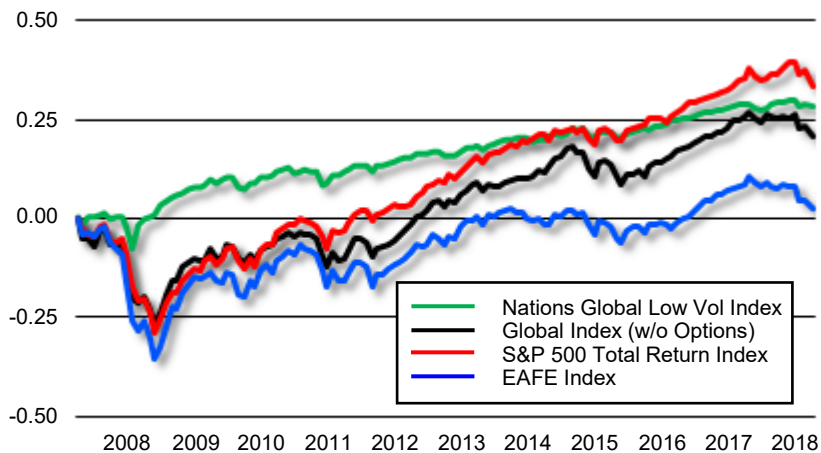
Nations Low Volatility products use a methodology that is vastly superior to existing lower volatility products as it takes systematic advantage of the math of alternative risk premia to generate persistently lower volatility and superior risk-adjusted returns. Existing low volatility products use backward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

Nations Indexes are protected by patents pending.

Constituent Economies and Contribution to the Index



Comparative Historical Performance



	Nations Global Low Volatility Index	Global Index (Without Options)	S&P 500 Total Return Index	EAFE Index (Total Return)
Compound Annual Return				
2018	-2.108%	-10.538%	-4.384%	-13.357%
3 Year	4.948%	5.763%	9.257%	3.379%
5 Year	4.659%	5.453%	8.494%	1.003%
Since Inception (12/31/2007)	6.067%	4.417%	7.257%	0.877%
Average Annualized Standard Deviation of Monthly Returns				
2018	6.127%	13.285%	15.329%	12.442%
3 Year	4.298%	9.972%	9.850%	10.052%
5 Year	4.968%	10.981%	10.294%	11.023%
Since Inception (12/31/2007)	7.274%	14.246%	13.543%	16.251%
Average Annual Sharpe Ratio				
2018	-0.34	-0.79	-0.41	-1.22
3 Year	4.01	1.77	2.02	1.57
5 Year	2.70	1.24	1.56	0.84
Since Inception (12/31/2007)	2.00	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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