

# Nations® Global Low Vol™



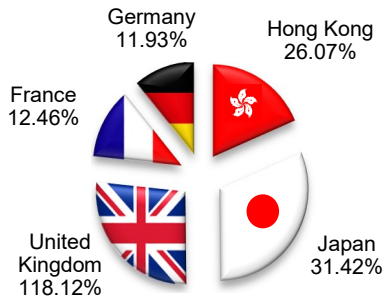
## Index Description

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.

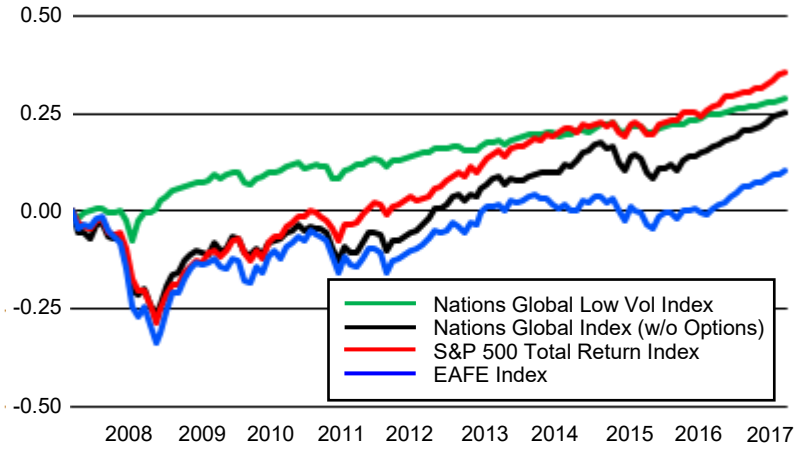
Nations Low Volatility products use a methodology that is vastly superior to existing lower volatility products as it takes systematic advantage of the math of index options to generate lower volatility and superior risk-adjusted returns. Existing low volatility products use backward looking, reactive 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	Nations Global (without Options)	S&P 500 Total Return Index	EAFE Index (Total Return)
<b>Compound Annual Return</b>				
2017	10.228%	22.047%	21.832%	25.616%
3 Year	7.323%	11.515%	11.412%	8.297%
5 Year	6.609%	13.343%	15.790%	8.387%
Since Inception (12/31/2007)	6.921%	6.044%	8.497%	2.423%
<b>Average Annualized Standard Deviation of Monthly Returns</b>				
2017	0.916%	4.044%	3.936%	4.242%
3 Year	4.759%	11.077%	9.295%	10.980%
5 Year	4.499%	10.242%	8.925%	10.961%
Since Inception (12/31/2007)	7.389%	14.342%	13.364%	16.668%
<b>Average Annual Sharpe Ratio</b>				
2017	9.84	5.15	5.33	5.75
3 Year	3.87	2.02	2.19	1.93
5 Year	2.87	1.92	2.40	1.45
Since Inception (12/31/2007)	2.08	1.09	1.37	0.77

Performance of an index is not illustrative of any particular investment. Index returns quoted represent past performance, which is no guarantee of future results.

"Nations" is a registered trademark of Bank of America Corporation. The Nations Indexes are not sponsored, endorsed, sold or promoted by Bank of America and Bank of America does not make any representation regarding the advisability of investing in any Nations products.

**Better Ideas. Better Indexes.®**



Nations.com

312-265-6500

© 2018