Constituent Economies and Contribution to the Index

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.

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France 15.06%

Germany 12.07%

Hong Kong 27.01%

United Kingdom 15.81%

Japan 30.05%

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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