

Nations[®] Global Low Volatility Index

Nations[®]

INDEXES

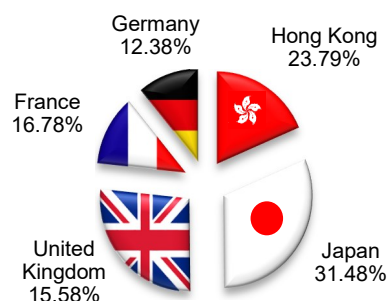
Index Description

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.

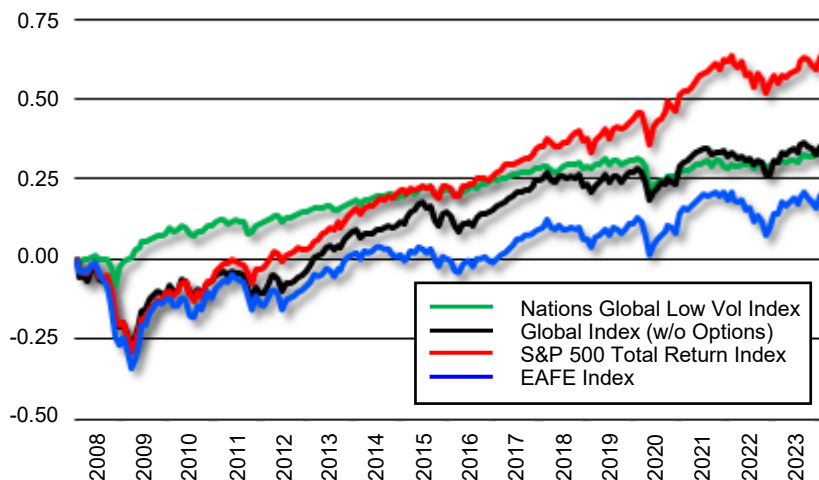
The Nations Global Low Volatility Index has generated risk adjusted returns which are 79% higher than an unhedged portfolio.

Constituent Economies and Contribution to the Index



Give Yourself Options.[®]

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				
2023	8.197%	12.56%	26.29%	18.853%
3 Year	4.473%	4.12%	10.00%	4.535%
5 Year	2.548%	7.11%	15.69%	8.693%
10 Year	3.598%	6.28%	12.03%	4.778%
Since Inception (12/31/2007)	4.954%	5.25%	9.82%	3.257%
Average Annualized Standard Deviation of Monthly Returns				
2023	4.91%	12.52%	14.74%	16.902%
3 Year	6.94%	12.36%	18.68%	16.190%
5 Year	9.13%	14.48%	17.16%	17.299%
10 Year	7.05%	12.73%	13.42%	14.167%
Since Inception (12/31/2007)	7.85%	14.32%	14.79%	16.600%
Average Annual Sharpe Ratio				
2023	0.67	0.61	1.33	0.82
3 Year	0.38	0.31	0.94	0.42
5 Year	0.29	0.50	0.94	0.67
10 Year	1.37	0.84	1.61	0.76
Since Inception (12/31/2007)	1.38	0.79	1.22	0.62

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.

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