

Nations[®] Global Low Volatility Index

NATIONS[®]

INDEXES

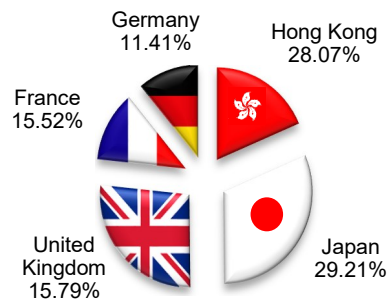
Index Description

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.

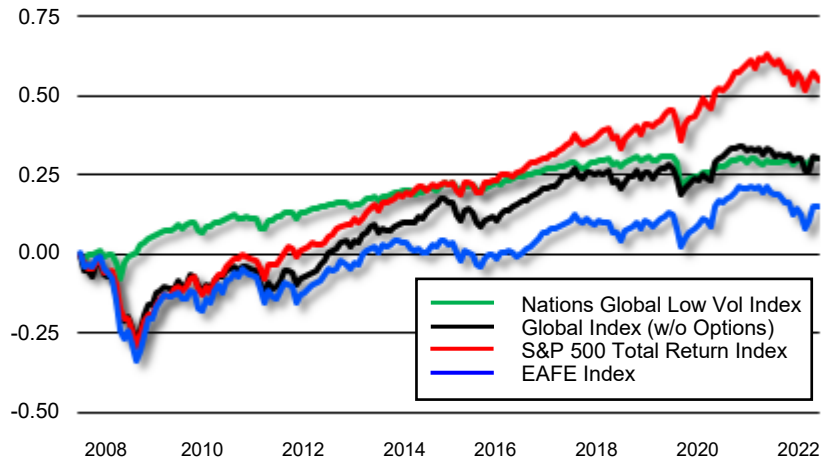
The Nations Global Low Volatility Index has generated risk adjusted returns which are 79% higher than an unhedged portfolio.

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				
2022	1.245%	-6.41%	-18.11%	-14.01%
3 Year	-0.889%	1.41%	7.66%	1.34%
5 Year	0.516%	2.30%	9.42%	2.03%
10 Year	3.518%	7.68%	12.56%	5.16%
Since Inception (12/31/2007)	4.742%	4.78%	8.81%	2.29%
Average Annualized Standard Deviation of Monthly Returns				
2022	8.175%	15.87%	23.00%	21.68%
3 Year	11.236%	15.80%	20.00%	19.38%
5 Year	9.375%	14.64%	17.64%	16.42%
10 Year	6.937%	12.44%	13.28%	13.69%
Since Inception (12/31/2007)	8.051%	14.44%	14.79%	16.58%
Average Annual Sharpe Ratio				
2022	-0.05	-0.51	-0.86	-0.72
3 Year	0.01	0.16	0.81	0.25
5 Year	0.03	0.20	0.86	0.27
10 Year	1.50	1.07	1.63	0.87
Since Inception (12/31/2007)	1.43	0.80	1.21	0.61

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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