

Nations[®] Global Core Index

NATIONS[®]

INDEXES

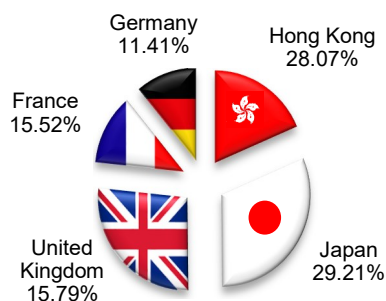
Index Description

The Nations Global Core[™] Index is the first global equity index that maximizes the benefits of international equities and alternative risk premia. By building a portfolio of Nations Core Indexes on five major international equity markets, the Nations Global Core[™] Index enjoys superior absolute and risk-adjusted returns and adds the benefit of international diversification. It should be a core holding for every diversified portfolio.

The Nations Global Core[™] Index is a significant improvement over existing international investing methodologies; it relies on the robust math of equity ownership and alternative risk premia. It is completely rules-based and attractive over a range of market return regimes.

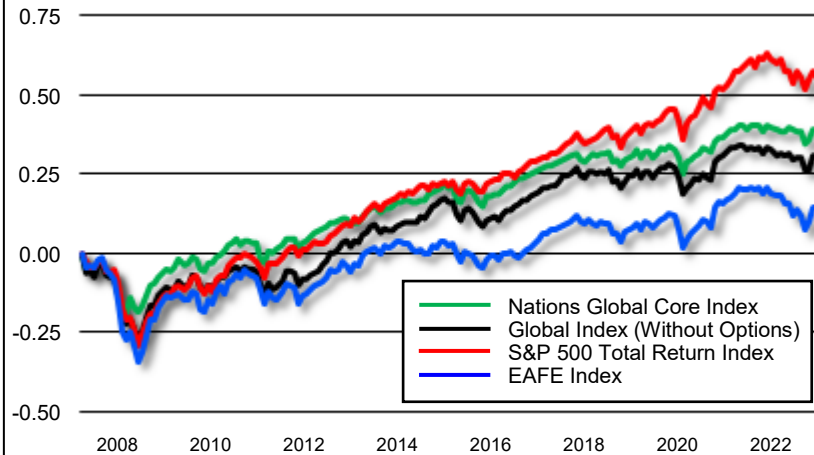
The Nations Global Core Index generates absolute returns which are superior to the unhedged portfolio while bearing less risk.

Constituent Economies and Contribution to the Index



Give Yourself Options.[®]

Comparative Historical Performance



	Nations Global Core Index	Global Index (Without Options)	S&P 500 Total Return Index	EAFE Index (Total Return)
Compound Annual Return				
2022	-3.78%	-6.41%	-18.11%	-14.01%
3 Year	3.64%	1.41%	7.66%	1.34%
5 Year	3.61%	2.30%	9.42%	2.03%
10 Year	7.22%	7.68%	12.56%	5.16%
Since Inception (12/31/2007)	6.19%	4.78%	8.81%	2.29%
Average Annualized Standard Deviation of Monthly Returns				
2022	13.02%	15.87%	23.00%	21.68%
3 Year	14.03%	15.80%	20.00%	19.38%
5 Year	13.01%	14.64%	17.64%	16.42%
10 Year	10.77%	12.44%	13.28%	13.69%
Since Inception (12/31/2007)	12.88%	14.44%	14.79%	16.58%
Average Annual Sharpe Ratio				
2022	-0.42	-0.51	-0.86	-0.72
3 Year	0.28	0.16	0.81	0.25
5 Year	0.23	0.20	0.86	0.27
10 Year	1.82	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. 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.

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