

FACTSHEET - AS OF 13-May-2021

New Frontier Global Balanced Index

DESCRIPTION

The New Frontier Global Balanced Index is a risk-managed total return index designed to optimally capture globally available sources of risk premia. Comprised of 20-30 passive index ETFs, the index represents the performance of an institutional-quality global risk-managed asset allocation portfolio. The underlying strategy is based on proprietary technology developed and patented by the New Frontier investment committee.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA42B4 / SLA42B	Base Value / Base Date	100 Points / 29.10.2004
Bloomberg / Reuters	NFGBI Index / .NFGBI	Last Price	333.76
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return Index	Calculation	09:00am to 16:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 29.10.2004
Index Members	27		

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STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.81%	-0.30%	7.93%	24.44%	3.20%	233.76%
Performance (p.a.)	-	-	-	-	-	7.56%
Volatility (p.a.)	9.87%	10.38%	9.19%	10.63%	10.03%	12.19%
High	342.03	342.03	342.03	342.03	342.03	342.03
Low	331.55	320.81	310.04	266.79	320.81	86.90
Sharpe Ratio	-0.97	-0.13	1.80	2.31	0.87	0.60
Max. Drawdown	-3.06%	-4.17%	-4.17%	-4.71%	-4.17%	-40.74%
VaR 95 \ 99				-16.4% \ -30.7%		-17.4% \ -37.5%
CVaR 95 \ 99				-26.9% \ -44.6%		-30.2% \ -56.6%

TOP COMPONENTS AS OF 13-May-2021

Ticker	Currency	Country	Company
VUG UP Equity	USD	US	VANGUARD GROWTH ETF
VTV UP Equity	USD	US	VANGUARD VALUE ETF
IPAC UP Equity	USD	US	ISHARES CORE MSCI PACIFIC ETF
IEUR UP Equity	USD	US	ISHARES CORE MSCI EUROPE ETF
VBK UP Equity	USD	US	VANGUARD SMALL-CAP GROWTH ETF

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