

FACTSHEET – 18.01.2019

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	247.49
Index Calculator	Solactive AG	52W High	262.54
Index Type	Total Return Index	52W Low	229.76
Index Currency	USD	Calculation	09:00am to 16:30pm (CET), every 60 seconds
Index Members	27	History	Available daily back to 29.10.2004
Dividends	Reinvested (Total Return Index)		

FACTSHEET – 18.01.2019

New Frontier Global Balanced Index

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.4%	0.6%	-2.8%	-5.1%	4.3%	147.5%
Performance (p.a.)	69.8%	2.5%	-5.7%	-5.2%	136.5%	6.6%
Volatility (p.a.)	12.5%	11.5%	9.5%	9.1%	9.0%	11.8%
High	247.49	249.15	258.92	262.54	247.49	262.54
Low	229.76	229.76	229.76	229.76	235.41	86.90
Sharpe Ratio	5.37	-0.03	-0.90	-0.91	14.91	0.30
Max. Drawdown	-3.8%	-7.8%	-11.3%	-12.5%	-0.8%	-40.7%
VaR 95 \ 99				-17.1% \ -27.2%		-17.3% \ -35.4%
CVaR 95 \ 99				-23.1% \ -33.6%		-29.0% \ -51.5%

TOP COMPONENTS AS OF 18.01.2019

Ticker	Currency	Country	Company
VTV UP Equity	USD	US	VANGUARD VALUE ETF
VUG UP Equity	USD	US	VANGUARD GROWTH ETF
IPAC UP Equity	USD	US	ISHARES CORE MSCI PACIFIC ETF
TLT UQ Equity	USD	US	ISHARES 20+ YEAR TREASURY BO
IEUR UP Equity	USD	US	ISHARES CORE MSCI EUROPE ETF

For more information, please visit www.solactive.com.

* Past performance is no guarantee of future results and may be lower or higher than current performance. Index returns are no guarantee for any returns of financial products linked to the index. Any performance information regarding financial products linked to the index can reflect temporary waivers of expenses and/or fees and does not include insurance/annuity fees and expenses.

This info service is offered exclusively by Solactive AG, Guiollettstr. 54, D-60325 Frankfurt am Main, E-Mail indexing@solactive.com | Disclaimer: The financial instrument is not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index Price at any time or in any other respect. The Index is calculated and published by Solactive AG. Solactive AG uses its best efforts to ensure that the Index is calculated correctly. Irrespective of its obligations towards the Issuer, Solactive AG has no obligation to point out errors in the Index or Index trade mark for the purpose of use in connection with the financial instrument constitutes a recommendation by Solactive AG to invest capital in said financial instrument nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in this financial instrument. This document is for the information and use of professional advisers only. Remember, the information in this document does not constitute tax, legal or investment advice and is not intended as a recommendation for buying or selling securities. The information and opinions contained in this document have been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. Solactive AG and all other companies mentioned in this document will not be responsible for the consequences of reliance upon any opinion or statement contained herein or for any omission. | © Solactive AG, 2019. All rights reserved.