

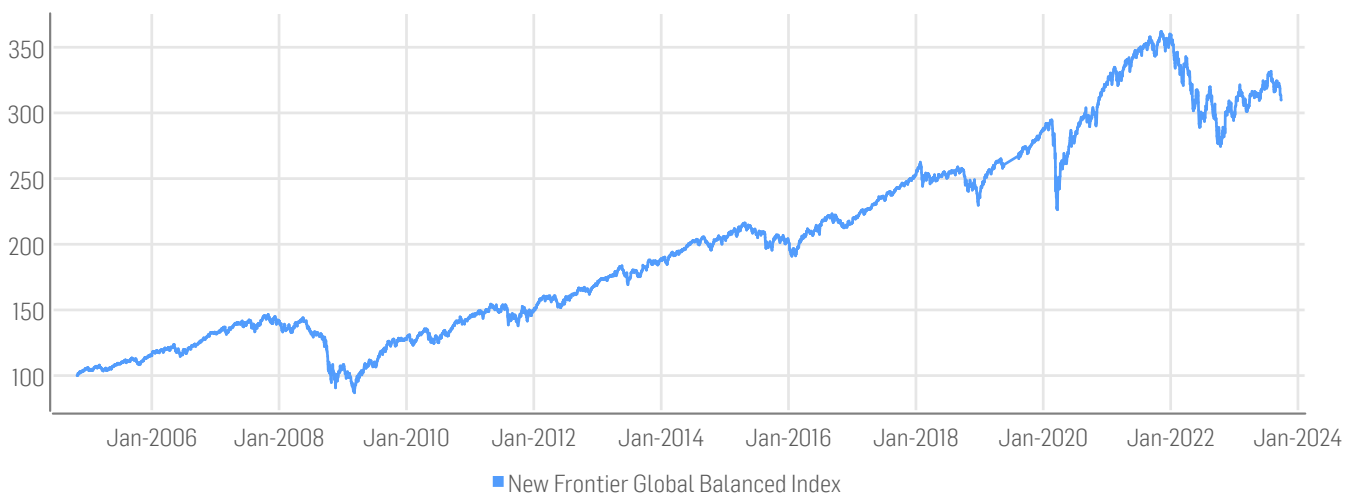
FACTSHEET - AS OF 27-Sep-2023

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	309.70
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

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.24%	-3.45%	-1.10%	11.94%	4.28%	209.70%
Performance (p.a.)						6.16%
Volatility (p.a.)	8.93%	9.00%	8.49%	12.12%	9.40%	12.24%
High	324.31	331.74	331.74	331.74	331.74	362.05
Low	309.70	309.70	309.56	274.49	296.99	86.90
Sharpe Ratio*	-4.29	-2.06	-0.89	0.56	0.05	0.07
Max. Drawdown	-4.50%	-6.64%	-6.64%	-6.64%	-6.64%	-40.74%
VaR 95 \ 99				-17.6% \ -25.5%		-17.9% \ -35.5%
CVaR 95 \ 99				-22.7% \ -27.8%		-30.1% \ -54.9%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

TOP COMPONENTS AS OF 27-Sep-2023

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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