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SWEDISH NATIONAL PENSION FUND EMPLOYS ASSET ALLOCATION TECHNOLOGY FROM NEW FRONTIER TO MANAGE PORTFOLIO

BOSTON, October 8, 2007 – The Seventh Swedish National Pension Fund (AP7), recognized as a leader in the use of innovative asset management strategies, is employing asset allocation technology from New Frontier Advisors, LLC (NFA) to help optimize its portfolio, it was announced today.

NFA is an institutional investment advisory and research firm specializing in the development and application of leading-edge asset management tools and products. AP7 manages two of several funds available to participants in the Swedish National Pension Plan. The two funds are global funds, invested mainly in global equities but also in bonds, private equity and hedge funds. Launched in 2000, the portfolio has approximately 2.5 million participants and oversees approximately $13 billion in assets. The portfolio undergoes a major strategic rebalancing every third year, with the most recent revision occurring this past spring.

"Following a lengthy review of available products, we selected New Frontier Advisors to provide us with its asset allocation technology based on the firm's demonstrated ability to add value to the investment process," said Christian Ragnartz, Chief Analyst at AP7. "The NFA Asset Allocation suite is both powerful and user friendly, and has proven to be one of the best tools in our toolbox."

In its most recent rebalancing, the funds increased its exposure to global equities and moved towards a slightly higher beta.   The NFA technology was used to provide guidance in determining the new global allocations.

The NFA Asset Allocation Suite provides a comprehensive solution to portfolio optimization, guiding investors to realistic, effectively diversified portfolios with well-managed risk. Based on NFA's patented Resampled Efficiency™, the applications within the Suite improve the estimates of risk and return with advanced statistics, compute the Resampled Efficient Frontier™ and provide guidance as to whether to trade. These patented processes ensure a provably effective optimization methodology that considers the uncertainty of risk and return estimates to define portfolio optimality. New Frontier supplements these processes with investment tools developed from modern statistics, investment experience, contemporary financial theory, and proprietary research. The Asset Allocation Suite delivers risk-adjusted, intuitive, marketable, optimal portfolios.

"The Swedish National Plan is known as one of the true innovators among national pension plan sponsors," said Richard O. Michaud, President and Chief Investment Officer. "We are very pleased that they have chosen asset allocation technology from New Frontier to help them meet their investment goals."

About New Frontier Advisors, LLC

New Frontier Advisors (www.newfrontieradvisors.com) is a Boston-based institutional research and investment advisory firm with an extensive background in quantitative research, consulting, and management. Founded by the inventors of the world's first broad spectrum, patented, provably effective portfolio optimization process, the firm continues to pioneer new developments in asset allocation and portfolio selection. Based on cutting-edge practical economic theory, New Frontier's services help institutional investors worldwide select and maintain more effective portfolios.