

S&P 500 Low Volatility Enhanced Index Launched by S&P Dow Jones Indices

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LONDON, Nov. 19, 2014 /PRNewswire/ -- S&P Dow Jones Indices ("S&P DJI"), one of the world's leading providers of financial market indices, today announced that it has created the S&P 500 Low Volatility Enhanced Index adding to its growing range of factor-based indices. The Index aims to balance low volatility, yield and liquidity, and has been designed to be an investable index. The Index has been licensed to Deutsche Bank.

The S&P 500 Low Volatility Enhanced Index is comprised of 50 constituents from the S&P 500®. The constituents that have a dividend yield less than the S&P 500 are removed from the selection list. The remaining stocks are then ranked by their beta, which measures the sensitivity of the stocks' returns relative to the S&P 500. The 50 stocks with the lowest beta are selected for the Index.

Vinit Srivastava, Senior Director, Strategic Indices, S&P Dow Jones Indices said, "We are very pleased to add the S&P 500 Low Volatility Enhanced Index to our expanding family of factor-based indices. This simple, but innovative, index seeks to offer investors a means of measuring low volatility strategies, which tend to outperform in times of market turbulence."

Giulio Alfinito, Head of Equity Investor Products Europe, Deutsche Bank added, "The S&P 500 Low Volatility Enhanced Index implements the low beta investment concept in a simple and transparent way. The index benefits from an innovative liquidity based weighting system and low exposure to market risk, making it a potential underlying asset for capital protected structured products."

For more information, please visit: www.spdji.com.

About S&P Dow Jones Indices

S&P Dow Jones Indices LLC, a part of McGraw Hill Financial, is the world's largest, global resource for index-based concepts, data and research. Home to iconic financial market indicators, such as the S&P 500® and the Dow Jones Industrial Average®, S&P Dow Jones Indices LLC has over 115 years of experience constructing innovative and transparent solutions that fulfill the needs of investors. More assets are invested in products based upon our indices than any other provider in the world. With over 1,000,000 indices covering a wide range of asset classes across the globe, S&P Dow Jones Indices LLC defines the way investors measure and trade the markets. To learn more about our company, please visit www.spdji.com.

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