

New S&P Emerging Markets Low Volatility Select Index Licensed to Commerzbank

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LONDON, Nov. 24, 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 launched a new emerging markets index, the S&P Emerging Markets Low Volatility Select Index, adding to its expanding family of low volatility and factor indices. The new index is licensed to Commerzbank.

The S&P Emerging Markets Low Volatility Select Index is an investable index that measures the performance of the 50 least volatile stocks within the S&P Emerging Plus LargeMidCap Index. Amongst the 50 stocks, those with the least volatility receive the highest weights in the new index, which is rebalanced quarterly.

Vinit Srivastava, Senior Director, Index Strategy, S&P Dow Jones Indices said, "We have seen an increased demand for emerging market indices that provide a low volatility tilt. S&P Dow Jones Indices is excited to launch the S&P Emerging Markets Low Volatility Select Index which offers investors another way to measure and potentially access the emerging markets which continue to garner strong interest."

Raphael Rollin, Equity Derivatives Product Engineering, Commerzbank Corporates & Markets, added, "We have observed a growing demand for emerging market exposure from our clients across the world. However, the high volatility associated with these markets can make derivatives investments costly. In our view, the S&P Emerging Markets Low Volatility Select Index addresses our clients' needs, by delivering an enhanced performance and nearly halving the volatility compared to traditional benchmarks, meaning the Index should serve as a strong basis for a cost efficient derivative exposure to emerging market countries."

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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