

S&P Nordic Low Volatility Index Launched by S&P Dow Jones Indices

LONDON, May 29, 2013 /PRNewswire/ -- S&P Dow Jones Indices announced today the launch of the S&P Nordic Low Volatility Index which seeks to measure the performance of the 30 least volatile stocks in the S&P Nordic Broad Market Index (BMI). The countries included in the S&P Nordic BMI are Denmark, Finland, Norway, and Sweden. The Index launch expands the widely recognized S&P Low Volatility Index family which includes the S&P 500 Low Volatility Index and the S&P Europe 350 Low Volatility Index amongst others.

"The transparent and simple methodology used in the construction of the S&P Nordic Low Volatility Index has resonated with market participants," says Vinit Srivastava, Senior Director of Strategy Indices at S&P Dow Jones Indices. "This Index is designed to serve as a benchmark for low volatility strategies in the Nordic equity market while potentially serving as the basis for future investment products."

Similar to the methodology of other S&P Low Volatility Indices, the constituents of the S&P Nordic Low Volatility Index are weighted relative to the inverse of their corresponding volatility, with the least volatile stocks receiving the highest weights. Volatility is defined as the standard deviation of the security's daily price returns over the prior 252 trading days.

For more information on the S&P Low Volatility Indices, 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 830,000 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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