Ex-Single Capped Component Version of S&P GSCI Single Commodities Family Launched by S&P Dow Jones Indices

LONDON, March 12, 2014 /PRNewswire/ -- S&P Dow Jones Indices announced today the launch of S&P GSCI Ex-Single Capped Component, a family of indices based on the S&P GSCI® Single Commodities that apply Capped Component rules.

For every S&P GSCI Ex-Single Capped Component index, each namesake commodity is allocated a weight of 0% with the remaining 100% equally distributed among the eligible S&P GSCI commodities. Currently, the S&P GSCI includes 24 commodities that form 18 components, where three of the components (Petroleum, Wheat, and Cattle), include more than one commodity.

"These indices enable investors to create alpha strategies within the framework of the diversification rules set forth by ESMA," says Jodie Gunzberg, Global Head of Commodities at S&P Dow Jones Indices. "Supply shocks are more prevalent now than they have been in many years, and correlation has returned to low pre-crisis levels. As a result, there are more opportunities for investors to express views on this market environment."

The S&P GSCI is the first major investible commodity index. The S&P GSCI Single Commodities index apply Capped Component rules which are intended to mirror those found in Section XIII, 50 of the ESMA guidelines on UCITS issues from December 18, 2012.

For more information, please visit www.spdji.com/index-family/commodities/sp-gsci.

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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