

PRESS RELEASE

S&P Emerging Markets Volatility Short-Term Futures Index Launched by S&P Dow Jones Indices

New York, June 10, 2013 – S&P Dow Jones Indices announced today the launch of the S&P Emerging Markets Volatility Short-Term Futures Index. The Index, part of the S&P VIX® Futures Index Series, measures the return from a daily rolling long position in the first and second month CBOE Emerging Markets ETF Volatility IndexSM (VXEEMSM) futures contracts. The S&P Emerging Markets Volatility Short-Term Futures Index rolls continuously throughout each month from the first month VXEEM futures contract into the second month VXEEM futures contract.

A total return version of the S&P Emerging Markets Volatility Short-Term Futures Index is also calculated, which includes interest accrual on the notional value of the index based on the 3-month US Treasury rate and reinvestment into the Index.

“S&P Dow Jones Indices is launching this index in direct response to market demand for more volatility indices tracking more asset classes,” says Reid Steadman, Vice President at S&P Dow Jones Indices. “We expect that the S&P Emerging Markets Volatility Short-Term Futures Index will become an important benchmark for investors seeking to measure the volatility of emerging markets.”

The S&P VIX Futures Index Series seeks to model the outcome of holding long and/or short positions in CBOE Volatility Index® (VIX®) futures contracts or other volatility indices. Historically, the VIX Index has a negative correlation to the S&P 500. While the spot VIX is difficult to replicate as a practical matter, there is a market in VIX futures and options.

To learn more about the S&P Emerging Markets Volatility Short-Term Futures Index, 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.

Standard & Poor’s and S&P are registered trademarks of Standard & Poor’s Financial Services LLC, a part of McGraw Hill Financial. Dow Jones is a registered trademark of Dow Jones Trademark Holdings LLC (“Dow Jones”). These trademarks have been licensed to S&P Dow Jones Indices LLC. It is not possible to invest directly in an index. S&P Dow Jones Indices LLC, Dow Jones, S&P and their respective affiliates (collectively “S&P Dow Jones Indices”) do not sponsor, endorse, sell, or promote any investment fund or other investment vehicle that is offered by third parties and that seeks to provide an investment return based on the performance of any index. This document does not constitute an offer of services in jurisdictions where S&P Dow Jones Indices does not have the necessary licenses. S&P Dow Jones Indices receives compensation in connection with licensing its indices to third parties.

CBOE®, CBOE Volatility Index® and VIX® are registered trademarks, and CBOE Emerging Markets ETF Volatility IndexSM and VXEEMSM are service marks of Chicago Board Options Exchange, Incorporated (CBOE). The CBOE Volatility Index® (VIX®) methodology is the property of CBOE. CBOE and its affiliates do not sponsor, endorse, sell or promote any investment product that is or may be based on the S&P Emerging Markets Volatility Short-Term Futures Index.

For more information:

David R. Guarino
Communications
S&P Dow Jones Indices
(+1) 212 438 1471
dave.guarino@spdji.com

Soogyung Cho
Communications
S&P Dow Jones Indices
(+1) 212 438 2297
soogyung.cho@spdji.com