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IMMEDIATE RELEASE**

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**STOXX LAUNCHES EURO STOXX 50 INVESTABLE VOLATILITY INDEX**

*New index has been licensed to serve as the basis of exchange-traded and OTC products*

**ZURICH (September 27, 2010)** - STOXX Limited, a global index provider and creator of the leading European equity indices, today announced the launch of the EURO STOXX 50 Investable Volatility Index. The new index complements the existing VSTOXX index by measuring forward implied volatility in a replicable format that can serve as the basis of financial products.

The EURO STOXX 50 Investable Volatility Index was jointly developed with BofA Merrill Lynch and is owned, calculated and maintained by STOXX Limited. The index has been licensed to BofA Merrill Lynch to offer exchange-traded products and over-the-counter derivatives linked to the index.

“Volatility as an asset class has grown increasingly important among investors in recent years, especially as economic uncertainty continues to prevail in the world’s markets. The EURO STOXX 50 Investable Volatility Index measures this market sentiment in a manner that is well-suited for use in exchange-traded funds, structured products and other financial instruments,” said Hartmut Graf, chief executive officer, STOXX Limited. “Furthermore, the index offers the benefits of a transparent, rules-based methodology to those market participants seeking to include volatility in their portfolios.”

According to Eric Personne, Co-Head of Cross Asset Retail Sales and Head of Equity & Fund Structuring at BofA Merrill Lynch, the new index meets a growing demand from investors for an investable European volatility product: “BofA Merrill Lynch has for a number of years recognized the benefits of volatility as a diversifying asset in equity portfolios, and our clients are increasingly looking for a simple way to access this asset class. The EURO STOXX 50 Investable Volatility Index will allow investors to efficiently gain exposure to volatility through a liquid and transparent index product.”

The EURO STOXX 50 Investable Volatility Index measures forward implied volatility - or the level of uncertainty and near-term expectations among investors in the Eurozone equity market. It is a rolling index that aims to capture a consistent three-month forward volatility exposure based on the implied volatility of EURO STOXX 50 Index options available on the international derivatives exchange Eurex. The index is calculated using the VSTOXX sub-indices representing the spot implied volatility of each option expiry date from one month out to one year.

The index is the latest addition to the VSTOXX index family that was first launched in April 2005 and later expanded in May 2010 to include 12 rolling sub-indices for each options expiry date. The VSTOXX is a key measure of market expectations of near and long-term volatility in the Eurozone based on the EURO STOXX 50 index options prices.

The EURO STOXX 50 Investable Volatility Index is available in total and excess return versions and calculated in euro. Daily history is available back to October 23, 2006.

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**Note to Editors:**

**About STOXX Limited**

STOXX Ltd. is a global index provider, currently calculating a global, comprehensive index family of over 2,500 strictly rules-based and transparent indices. Best known for the leading European equity indices *EURO STOXX 50*, *STOXX Europe 50* and *STOXX Europe 600*, STOXX Ltd. maintains and calculates the global *STOXX Global 1800 Index* including its sub-indices for the American and Asia/Pacific regions.

The STOXX indices are licensed to over 400 companies around the world as underlyings for Exchange Traded Funds (ETFs), Futures & Options, Structured Products and passively-managed investment funds. Three of the top Exchange Traded Funds (ETFs) in Europe and 30 percent of all assets under management are based on STOXX indices. STOXX Ltd. holds Europe's number one and the world's number three position in the derivatives segment.

In addition, STOXX Ltd. is the marketing agent for the indices of Deutsche Boerse AG and SIX Group AG, amongst them the DAX and the SMI indices.

STOXX Ltd. is owned by Deutsche Boerse AG and SIX Group AG. [www.stox.com](http://www.stox.com)

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