



INVESTORS

NYSE GROUP AND MYRA CAPITAL LAUNCH NYSE DYNAMIC ALLOCATION INDICES FAMILY

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Indices aim to provide investors and institutional asset managers performance advantage coupled with award-winning dynamic asset allocation index solutions

NEW YORK & SALZBURG, Austria--(BUSINESS WIRE)-- The New York Stock Exchange, part of the Intercontinental Exchange (NYSE: ICE) global network of exchanges, and MYRA Capital announced today the launch of the new NYSE Dynamic Allocation Indices family to fulfill the increasing demand for innovative index solutions combined with an intelligent risk management and dynamic beta-management. Together, MYRA Capital's experience and specialization in dynamic, forecast-free and risk-controlled quantitative asset allocation strategies, along with the industry-leading indexing capabilities and deep experience of the NYSE Global Index Group, form a unique combination suited to offer solutions for both retail and institutional investors.

"The NYSE continues to expand its range of index offerings with this strategic, all-weather index. Designed for investors who want to maintain participation in bull markets while hedging against market downdrafts, this is an effective new tool," said Laura V. Morrison, Head of Global Index & Exchange Traded Products at NYSE. "The market-proven concept underlines MYRA Capital's innovative approach and we are pleased to offer an index by which investors can efficiently benefit from a rules-based, forecast-free investment strategy."

The new NYSE Dynamic Allocation Index strategies are designed for a variety of investment vehicles, including separately managed accounts, mutual funds and ETFs. The first index is dedicated to the U.S. market and will combine a dynamic allocation to either the NYSE U.S. Large Cap Equal Weight Index or the NYSE Current 10 Year U.S. Treasury Index. This focused exposure on a dynamic mix of the 500 largest equal-weighted U.S. equities and U.S. Treasuries is designed to combine uncorrelated alpha sources:

1. Optimized, Strategic Beta Indexing:

Equal weighting (1/n forecast-free weighting approach) of the 500 largest U.S. equities instead of market-cap weighting.

2. Dynamic Asset Allocation:

Forecast-free, rules-based shifting between the "risky" asset (U.S. equities) and the "riskless" asset (U.S. Treasuries) to significantly reduce equity-beta drawdowns

"This new index supports MYRA Capital's ongoing push to deliver superior investment solutions for institutional asset managers worldwide. Together with the NYSE, we bring in our capabilities and experience in forecast-free investment strategies, which are not dependent on market forecasts which are often unreliable in predictive power. We are convinced that the next generation of indexing – the combination of optimized indexing and dynamic beta-management – will be a veritable alternative for the needs of sophisticated institutional investors as well as demanding retail investors," said Gokhan Kula, Managing Partner and CIO of MYRA Capital.

The new index is currently being calculated and published in real-time through the NYSE Global Index Feed (GIF), available on all major market data platforms.

Background on NYSE Group's Indices:

With a collective portfolio of over 230 benchmark indices, NYSE is a leading provider of indices. NYSE develops proprietary indices to provide investors and issuers with benchmarks that measure performance of key segments of the world economy. NYSE indices are available to be licensed as the basis for tradable products, including Exchange-Traded Funds (ETFs), to be launched in the future. For more information on NYSE index services please visit: www.nyse.com/indices

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About MYRA Capital

MYRA Capital is an independent and owner-managed investment advisory company with emphasis on institutional investors globally. The company is headquartered in Salzburg (Austria) with local presences in Frankfurt/M., Munich (both Germany) and Zurich (Switzerland). MYRA's clients comprise investment companies, pension trusts, endowments as well as private banks. The strategic focus of the company is geared towards forecast-free, systematic and rule-based investment strategies. MYRA Capital is specialized in prognosis-free, dynamic and risk-based quantitative asset allocation strategies and started its international operations in May of 2012.

About NYSE Group

NYSE Group is a wholly-owned subsidiary of Intercontinental Exchange (NYSE: ICE), operator of the leading global network of exchanges and clearing houses. NYSE Group operates multi-asset exchanges, and a range of related data products and technology services. The company's equity exchanges - the New York Stock Exchange, NYSE MKT and NYSE Arca - trade more U.S. equity volume than any other exchange group. NYSE is the global leader in capital raising for listed companies, including the majority of technology IPOs globally in 2013. The company's equity options markets, NYSE Arca Options and NYSE Amex Options offer complementary market models. NYSE Group also provides comprehensive global connectivity services and a range of market data products to support efficient, transparent markets.

About Intercontinental Exchange

Intercontinental Exchange (NYSE: ICE) is the leading network of regulated exchanges and clearing houses for financial and commodity markets. ICE delivers transparent, reliable and accessible data, technology and risk management services to markets around the world through its portfolio of exchanges, including the New York Stock Exchange and ICE Futures.

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