

S&P/BMV Indices Consultation on Trading History Requirement Results

MEXICO CITY, SEPTEMBER 3, 2019: S&P Dow Jones Indices (“S&P DJI”) has conducted a consultation with members of the investment community on potential changes to certain S&P/BMV equity indices.

In order to increase the pool of securities eligible for index inclusion while maintaining a reasonable liquidity threshold, S&P DJI considered relaxing the trading history requirement.

S&P DJI will not make any changes to the below indices, as the current trading history requirement rule is considered appropriate to maintain index investability:

- S&P/BMV FIBRAS Index
- S&P/BMV IPC Sustainable Index

S&P DJI will modify the trading history criteria to increase the pool of securities eligible for index inclusion for the following indices:

- S&P/BMV Housing Index
- S&P/BMV Economic Activity Indices
- S&P/BMV Investable Select Sector Indices

The table below summarizes the changes:

Indices	Change	Methodology	
		Current	Updated
S&P/BMV Housing Index	Trading History	Stocks must not have 10 or more non-trading days over the prior three-month period as of the rebalancing reference date.	Stocks must have a trading history of at least three months. In addition, stocks must have traded on at least 80% of the available trading days over the prior 12-month period as of the rebalancing reference date.
S&P/BMV Economic Activity Indices	Trading History	Stocks must not have five or more non-trading days over the prior three-month period as of the rebalancing reference date.	For stocks with less than 12 months of trading history (e.g. initial public offerings), the threshold is applied to the available trading history.
S&P/BMV Investable Select Sector Indices			

These changes will become effective prior to the market open on Monday, September 23, 2019, in conjunction with the September 2019 rebalancing.

For more information about S&P Dow Jones Indices, please visit www.spdji.com.

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S&P Dow Jones Indices is the largest global resource for essential index-based concepts, data and research, and home to iconic financial market indicators, such as the S&P 500[®] and the Dow Jones Industrial Average[®]. More assets are invested in products based on our indices than products based on indices from any other provider in the world. Since Charles Dow invented the first index in 1884, S&P DJI has been innovating and developing indices across the spectrum of asset classes helping to define the way investors measure and trade the markets.

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