

The Mexican Stock Exchange and S&P Dow Jones Indices launch the S&P/BMV IPC VIX Index

New benchmark measures the market's expectation of volatility on prices of the options on the S&P/BMV IPC Futures.

MEXICO CITY, AUGUST 3, 2017: S&P Dow Jones Indices ("S&P DJI"), the world's leading provider of index-based concepts, data and research, and the Mexican Stock Exchange (BMV), a public company since 2008 with more than 120 years of experience and a leading exchange in Latin America, today announced the launch of the new S&P/BMV IPC VIX Index, which measures the implied volatility of Mexican stocks.

Constructed using options on futures of the S&P/BMV IPC Index, a respected indicator of the performance of the Mexican equities market going back to 1978, and the methodology for the CBOE Volatility Index® (VIX® Index), the world's leading gauge of equity market volatility, the benchmark will become the new volatility index available in the Mexican market. The index measures 90-day implied volatility of the Mexican stock market.

"We are excited to launch the S&P/BMV IPC VIX Index, which is based on CBOE's widely recognized VIX methodology," says **Joe Kairen, Director of Strategy Indices at S&P Dow Jones Indices**. "The index is designed to provide market participants with a transparent method to compare volatility in Mexico with volatility in different markets around the globe."

"The new S&P/BMV IPC VIX Index incorporates a calculation methodology based on global standards, which offers market participants a new generation of indices that are able to track volatility in the Mexican markets," says Ruben Perera, Information and Statistics Director at The Mexican Stock Exchange.

"We're delighted to see the VIX methodology used to measure expected volatility on the S&P/BMV IPC Index," said William Speth, CBOE Vice President, Research and Development. "As with CBOE's other volatility indexes, it is designed to offer investors in Mexican equities an effective tool to measure and manage risk, leverage volatility and diversify a portfolio."

For more information about S&P Dow Jones Indices and to follow the S&P/BMV IPC VIX Index performance, please visit [S&P Dow Jones Indices](#).

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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 based on any other provider in the world. With over 1,000,000 indices and more than 120 years of experience constructing innovative and transparent solutions, S&P Dow Jones Indices defines the way investors measure and trade the markets.

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Bolsa Mexicana de Valores, S.A.B. de C.V., known as BMV Group, is a fully integrated Exchange Group that operates cash, listed derivatives and OTC markets for multiple asset classes, including equities, fixed income and exchange traded funds, as well as custody, clearing and settlement facilities and data products for the local and international financial community.

FOR MORE INFORMATION:

S&P Dow Jones indices

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