Cboe Options Information Circular IC17-057
CFE Information Circular IC17-046

Date: **November 10, 2017**

To: **Cboe Volatility Index Derivatives Market Participants**

From: **Research and Product Development Department**

Re: **Dissemination of the Cboe Volatility Index Spot Value**

Updates Cboe Options Information Circular IC17-053 and CFE Information Circular IC17-043

Cboe Exchange, Inc. (Cboe Options), in its capacity as the reporting authority for the Cboe Volatility Index® (VIX® Index), is delaying the implementation of the filtering process to be applied to VIX Index spot values during the regular trading hours (Cboe RTH) session. The filtering process was to be applied to VIX Index spot values during Cboe RTH beginning on November 10, 2017. The Exchange is delaying the implementation until November 17, 2017.

Additional Information:

Questions regarding this circular may be directed to the Cboe Help Desk at helpdesk@cboe.com or 866-728-2263.