Cboe Options Information Circular IC17-058
CFE Information Circular IC17-048

Date: **November 16, 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 IC17-057 and CFE Information Circular IC17-046

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 17, 2017. The Exchange will announce the implementation date in a subsequent circular.

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