



Consultation Regarding the Cessation of the VXO and VXHYG Indices

Reference ID: C2021071600

Index Consultation: VXO and VXHYG Overview

Cboe Global Indices ("CGI") is conducting a consultation with members of the financial community regarding the cessation of the [Cboe S&P 100 Volatility Index](#) ("VXO") and [Cboe High Yield Corporate Bond ETF Volatility Index](#) ("VXHYG") indices. These indices utilize a legacy methodology to measure the implied volatility of an underlying interest. For VXO, the underlying interest is the S&P 100 Index, and for VXHYG the underlying interest is the iBoxx® iShares® \$ High Yield Corporate Bond ETF. Neither VXO nor VXHYG utilize Cboe's current volatility index methodology (used for the VIX Index).

Timing of Consultation and Cessation

This consultation will close on **July 30, 2021**. Unless otherwise communicated by CGI, the described index decommissions will take place prior to the open on **August 5, 2021**.

Impacted Indices

Index Name	Index Symbol	Change
Cboe S&P 100 Volatility Index	VXO	Decommission
Cboe High Yield Corporate Bond ETF Volatility Index	VXHYG	Decommission

Consultation Responses

In responding to this consultation, please address the following questions. Additionally, please include other information you feel would be helpful for assessing the subject matter of this consultation.

1. Do you reference or utilize the VXO index, and if so what is the use case?
2. Do you reference or utilize the VXHYG index, and if so what is the use case?

CGI values your participation in this consultation and will publish a summary of feedback following the closure of the consultation. No feedback will be attributed to a particular respondent in the summary published by CGI. If CGI has additional questions following the consultation, an additional consultation(s) may be initiated.

To participate in this consultation, please send responses to IndexConsultation@cboe.com. Please include “**Index Consultation: VXO and VXHYG**” in the subject line of any response. Consultation documents can be accessed at <https://www.cboe.com/us/indices/governance/>.

For information about this consultation or other CGI services, please contact Cboe Index Data Group. We appreciate your business. Our trading community inspires and drives our mission of defining markets.

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