

Summary of Responses to the Consultation Regarding the Cessation of the VXO and VXHYG Indices

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Summary of Consultation Results

On July 16, 2021, Cboe Global Indices ("CGI") instituted a consultation for the cessation of the Cboe S&P 100 Volatility Index ("VXO") and Cboe High Yield Corporate Bond ETF Volatility Index ("VXHYG") indices because these indices utilize a legacy methodology to measure the implied volatility of an underlying asset. This consultation closed on July 30, 2021 and one response was received which requested at least 30 days' notice prior to implementing cessation to allow notification of subscribers. The consultation notice previously issued noted that the VXO and VXHYG indices would be decommissioned prior to the open on August 5, 2021. Considering feedback received, notice of cessation was provided on August 10, 2021 and CGI will decommission these indices prior to the open on August 31, 2021.

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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