

CFE Information Circular IC17-012**Date: March 24, 2017****To: TYVIX Derivatives Market Participants****From: Research and Product Development****RE: Discontinuation of Likely Series Lists for the CBOE/CBOT 10-year U.S. Treasury Note Volatility Index**

Effective April 1, 2017, as the calculator of the CBOE/CBOT 10-year U.S. Treasury Note Volatility Index (TYVIX Index), Chicago Board Options Exchange, Incorporated (CBOE) will stop publishing the “Likely TYVIX Series” lists. CBOE will continue to publish the “Series Used in TYVIX Index Settlement” lists at this site: <http://cfe.cboe.com/products/tyvixsettleseries.aspx>.

Additional Information:

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