



CBOE to Publish CBOE Volatility Index (VIX) Term Structure Data on [cboe.com](http://www.cboe.com)

CHICAGO, Jan. 12, 2011 /PRNewswire/ -- The Chicago Board Options Exchange (CBOE) today announced that beginning Friday, January 14, the Exchange will launch a web page displaying CBOE Volatility Index (VIX) term structure data, calculated every 15 seconds throughout the trading day.

(Logo: <http://photos.prnewswire.com/prnh/20100707/CBOELOGO-a>)

The term structure of VIX refers to the characteristic differences in the volatility calculated for options of different maturities. The concept of term structure is essential in the pricing and trading of VIX futures and options, offering insight into expectations of market volatility in forward contract months conveyed by S&P 500 (SPX) index options prices.

In addition to point-in-time data, the website will allow users to create historical time series for VIX term structure values and construct their own versions of VIX based on differing times to expiration. Historical data is available throughout the week except between 7:00 a.m. and 7:10 a.m. Central time on weekdays and between 12:00 p.m. and 9:00 p.m. on Saturdays.

The web page can be viewed at <http://www.cboe.com/data/volatilityindexes/Default.aspx> and requires users to register on myCBOE at www.cboe.com.

CBOE, the largest U.S. options exchange and creator of listed options, continues to set the bar for options trading through product innovation, trading technology and investor education. CBOE offers equity, index and ETF options, including proprietary products, such as S&P 500 options (SPX), the most active U.S. index option, and options on the CBOE Volatility Index (VIX). Other products engineered by CBOE include equity options, security index options, LEAPS options, FLEX options, and benchmark products such as the CBOE S&P 500 BuyWrite Index (BXM). CBOE's Hybrid Trading System incorporates electronic and open-outcry trading and is powered by CBOE*direct*, a proprietary, state-of-the-art electronic platform that also supports the CBOE Futures Exchange (CFE), CBOE Stock Exchange (CBSX) and OneChicago. CBOE is home to the world-renowned Options Institute and www.cboe.com, named "Best of the Web" for options information and education.

CBOE is regulated by the Securities and Exchange Commission (SEC), with all trades cleared by the AAA-rated Options Clearing Corporation (OCC).

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