

1-14-2020
Product Notice 2020-002



TMX Datalinx Product Announcement

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Decommissioning of S&P/TSX 60 VIX (VIXC) and cancellation from Real-time Feed (TX1)

S&P/TSX 60 VIX Index will be decommissioned and removed from real-time index feed after the close of business January 22, 2020.

S&P/TSX 60 VIX seeks to measure the 30-day implied volatility of the Canadian stock market using S&P/TSX 60 Index Options (SXO) as the underlying instrument. A new measure of 30-day implied volatility will be released in the coming weeks, using a more liquid underlying instrument in order to measure the implied volatility of the S&P/TSX 60 index as accurately as possible.

VIXC will also be removed from end of day index data after close of business on January 22, 2020. For more information, please contact TMX Datalinx at MarketData@tmx.com or 416-947-4778.

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