

A member of the VIX<sup>®</sup> family of forward-looking option-implied volatility indexes, the TYVIX<sup>®</sup> Index brings market participants an independent, objective, and transparent benchmark for US Treasury volatility. Based on the liquid benchmark 10-year Treasury futures options listed on Chicago Board of Trade, the TYVIX Index offers a way to track market stress and uncertainty in US Treasury markets alongside other VIX indexes.

## Interest Rate VIX<sup>®</sup> Series

- Cboe/CBOT TYVIX
- Cboe USD SRVIX<sup>SM</sup>
- S&P/JPX JGB VIX<sup>®</sup>

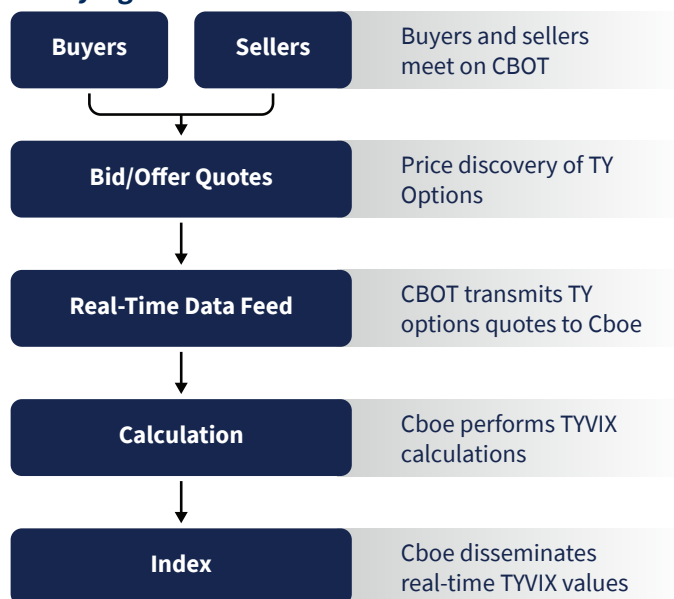
## Key Features

- Transparent methodology analogous to the VIX Index methodology
- Calculated by independent third-party data aggregator and exchange
- Standardized measurement of implied volatility in UST markets

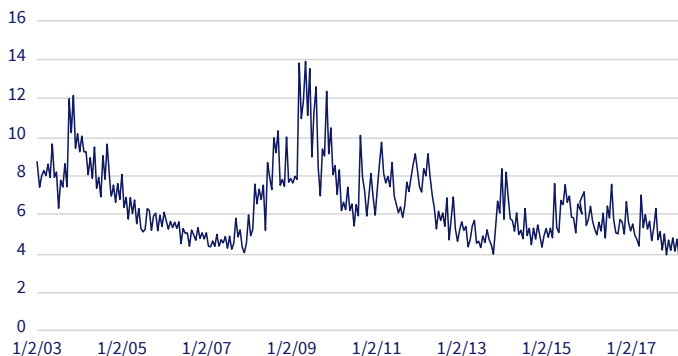
## Potential Uses

- Market gauge/indicator
- Trade timing signal
- Structured/OTC products
- Listed derivatives / futures

## Underlying Information Flow



## Historical Chart - TYVIX



## Index Specifications

<b>Ticker</b>	TYVIX
<b>Category</b>	Fixed Income VIX
<b>Launch Date</b>	1 May 2013
<b>Update Frequency</b>	Real-time
<b>Unit</b>	% price volatility
<b>Hours</b>	07:00 – 15:15 CST
<b>Historical Data</b>	Starting Jan 2003
<b>Participants</b>	Cboe, CBOT

## Where Can I Learn More?

- [Methodology White Paper](#)
- [TYVIX FAQ](#)
- [Empirical Primer](#)
- [Education Site](#)
- [Fixed Income VIX Site](#)

## Fixed Income VIX Family

- Cboe/CBOT 10-year U.S. Treasury Note Volatility Index<sup>SM</sup>
- Cboe Interest Rate Swap Volatility Index (USD)
- Cboe/IHS Markit CDX North American Investment Grade Volatility Index
- Cboe/IHS Markit CDX North American High Yield Volatility Index
- Cboe/IHS Markit iTraxx Europe Main Volatility Index
- Cboe/IHS Markit iTraxx Europe Crossover Volatility Index
- S&P/JPX Japanese Government Bond Volatility Index<sup>®</sup>

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