



Announcement Regarding Effective Date of Modification to Theoretical Options Pricing Source for GLDBUF Index

Reference ID: C2025022400

OVERVIEW

February 24, 2025: In September 2024, Cboe Global Indices, LLC announced the [consultation results](#) regarding a modification to the theoretical options pricing source for select Cboe indices. For the Impacted Index as indicated below, the changes will become effective on a going forward basis as per the effective dates listed in the table. The [methodology webpage](#) will be updated to reflect the changes shortly before the effective date.

IMPACTED INDICES

Index Name	Index Ticker	Effective Date Change
Cboe Gold 10% (-5% to -15%) Buffer Protect Index	GLDBUF	March 10, 2025

ADDITIONAL INFORMATION

Please contact the Cboe Operations Support Center with technical questions, or the Cboe Index Data Group with market data questions.

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