



Announcement Regarding Select Cboe S&P 500 10% Buffered Indices

Reference ID: C2025021300

OVERVIEW

February 13, 2025: Cboe Global Indices, LLC ("CGI") has identified an issue in select Cboe S&P 500 10% Buffered Indices, related to the rate used for the calculation of the money market account value on a roll date.

As set out in section 3.2 of the methodology, on roll dates, the money market account is valued using the SOFR-based interest rate that has been calculated on the previous roll date. Prior to February 25, 2025, on roll date t , an interest rate that was refreshed on roll date t was used, which resulted in an incorrect calculation of the money market account value on the roll date. Per section 3.3. of the Cboe Index Policies and Practices Methodology, the Index Committee has reviewed this matter and determined not to recalculate/restate the historical index levels of these Indices. The issue will be resolved on the February 25, 2025 roll. A footnote has been added to section 3.2 of the relevant [methodology](#).

IMPACTED INDICES

Index Ticker	Index Name
SP2BF10A	Cboe S&P 500 10% Buffered 25 Apr Index Series
SP2BF10D	Cboe S&P 500 10% Buffered 25 Dec Index Series
SP2BF10F	Cboe S&P 500 10% Buffered 25 Feb Index Series
SP2BF10G	Cboe S&P 500 10% Buffered 25 Aug Index Series
SP2BF10J	Cboe S&P 500 10% Buffered 25 Jan Index Series
SP2BF10L	Cboe S&P 500 10% Buffered 25 Jul Index Series
SP2BF10M	Cboe S&P 500 10% Buffered 25 Mar Index Series
SP2BF10N	Cboe S&P 500 10% Buffered 25 Nov Index Series
SP2BF10O	Cboe S&P 500 10% Buffered 25 Oct Index Series
SP2BF10S	Cboe S&P 500 10% Buffered 25 Sep Index Series
SP2BF10U	Cboe S&P 500 10% Buffered 25 Jun Index Series
SP2BF10Y	Cboe S&P 500 10% Buffered 25 May Index Series
SP7BF10A	Cboe S&P 500 10% Buffered 75 Apr Index Series
SP7BF10D	Cboe S&P 500 10% Buffered 75 Dec Index Series
SP7BF10F	Cboe S&P 500 10% Buffered 75 Feb Index Series
SP7BF10G	Cboe S&P 500 10% Buffered 75 Aug Index Series
SP7BF10J	Cboe S&P 500 10% Buffered 75 Jan Index Series
SP7BF10L	Cboe S&P 500 10% Buffered 75 Jul Index Series
SP7BF10M	Cboe S&P 500 10% Buffered 75 Mar Index Series
SP7BF10N	Cboe S&P 500 10% Buffered 75 Nov Index Series

SP7BF10O	Cboe S&P 500 10% Buffered 75 Oct Index Series
SP7BF10S	Cboe S&P 500 10% Buffered 75 Sep Index Series
SP7BF10U	Cboe S&P 500 10% Buffered 75 Jun Index Series
SP7BF10Y	Cboe S&P 500 10% Buffered 75 May Index Series
SPBUF10A	Cboe S&P 500 10% Buffered Apr Index Series
SPBUF10D	Cboe S&P 500 10% Buffered Dec Index Series
SPBUF10F	Cboe S&P 500 10% Buffered Feb Index Series
SPBUF10G	Cboe S&P 500 10% Buffered Aug Index Series
SPBUF10J	Cboe S&P 500 10% Buffered Jan Index Series
SPBUF10L	Cboe S&P 500 10% Buffered Jul Index Series
SPBUF10M	Cboe S&P 500 10% Buffered Mar Index Series
SPBUF10N	Cboe S&P 500 10% Buffered Nov Index Series
SPBUF10O	Cboe S&P 500 10% Buffered Oct Index Series
SPBUF10S	Cboe S&P 500 10% Buffered Sep Index Series
SPBUF10U	Cboe S&P 500 10% Buffered Jun Index Series
SPBUF10Y	Cboe S&P 500 10% Buffered May Index Series

ADDITIONAL INFORMATION

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

We appreciate your business. Our trading community inspires and drives our purpose of building trusted markets.

Cboe Operations Support Center

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