C'boe Global Indices

Consultation Results Regarding Proposed Changes to the Cboe SKEW Index (SKEW)

Reference ID: C2025071701

Applicable Choe Data Vantage Platform: Choe Global Indices

OVERVIEW

July 17, 2025: Cboe Global Indices, LLC ("CGI") conducted a <u>consultation</u> with members of the financial community regarding proposed changes to the Cboe SKEW Index (SKEW). The consultation aimed to gather initial feedback on changing the SKEW Index methodology to better align with current market practitioners' interpretations of skew.

The consultation closed on June 20, 2025 and several responses supportive of modifying the SKEW Index methodology were received.

After review and consideration of the feedback provided, the Index Committee has determined that modifications to the SKEW Index methodology are appropriate. Further analysis is being conducted to finalize a new methodology approach. The effective date for any modifications will be announced when it is available. Please note that CGI may choose to issue an additional consultation once the new methodology is defined, in accordance with its Index Policies & Practices.

IMPACTED INDEX

INDEX NAME	INDEX TICKER	METHODOLOGY DOCUMENT
Cboe SKEW Index	SKEW	SKEW Index White Paper.pdf

ADDITIONAL INFORMATION

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

Contact Information

Please contact the Cboe Operations Support Center for technical questions. Market data questions can be directed to the Cboe Index Data Group.

Choe Operations Support Center (Index Data Feed questions): 312.786.7642 | indexsupport@cboe.com

Cboe Index Data Group: 312.786.7764 | indexdata@cboe.com

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