BXM The CBOE S&P 500 BuyWrite Index (BXM) is a benchmark index designed to track the performance of a hypothetical buy-write strategy on the S&P 500 Index. For more information please see: {http://www.cboe.com/micro/bxm/introduction.aspx}

BXMD The CBOE S&P 500 BuyWrite Index (BXM) is a benchmark index designed to track the performance of a hypothetical buy-write strategy on the S&P 500 Index. For more information please see: {http://www.cboe.com/micro/bxm/introduction.aspx}

PUT CBOE S&P 500 PutWrite Index, measures the performance of a hypothetical portfolio that sells S&P 500 Index (SPX) put options against collateralized cash reserves held in a money market account. Source: CBOE

PPUT The CBOE S&P 500 5% Put Protection Index is designed to track the performance of a hypothetical strategy that holds a long position indexed to the S&P 500 Index and buys a monthly 5% out-of-the-money (OTM) S&P 500 Index (SPX) put option as a hedge.

PPUT3M The Cboe S&P 500 Tail Risk Index (PPUT3M) is a benchmark index designed to track the performance of a hypothetical risk-management strategy that consists of (a) holding the S&P 500 portfolio and collecting dividends and (b) buying 10% out-of-the-money SPX puts that expire on the quarterly cycle, i.e. March, June, September and December.

CLL The CBOE S&P 500 95-110 Collar index is a passive collar strategy that entails holding the stocks in the S&P 500 Index; buying three-month S&P 500 put options to protect this S&P 500 portfolio from market decreases; and selling one month S&P 500 call options to help finance the cost of the puts.

VXTH The CBOE VIX Tail Hedge Index (VXTH) tracks a hypothetical portfolio long the S&P 500 index, with dividends, and long one-month 30-delta VIX calls. The number of calls depends on the level of forward volatility. More information is on: www.cboe.com/VXTH