

Cboe offers more than 35 benchmark indexes that show the performance of hypothetical strategies using index options or VIX® Futures

BuyWrite Indexes

- BXMSM – Cboe S&P 500 BuyWrite Index®
- BXDSM – Cboe DJIA BuyWrite Index
- BXMCSM – Cboe S&P 500 Conditional BuyWrite Index
- BXMDSM – Cboe S&P 500 30-Delta BuyWrite Index
- BXMWSM – Cboe S&P 500 Multi-Week BuyWrite Index
- BXNSM – Cboe Nasdaq BuyWrite Index
- BXRSM – Cboe Russell 2000 BuyWrite Index
- BXRCSM – Cboe Russell 2000 Conditional BuyWrite Index
- BXRDSM – Cboe Russell 2000 30-Delta BuyWrite Index
- BXYSM – Cboe S&P 500 2% OTM BuyWrite Index

PutWrite Indexes

- PUTSM – Cboe S&P 500 PutWrite Index
- PUTRSM – Cboe Russell 2000 PutWrite Index
- WPUTSM – Cboe S&P 500 One-Week PutWrite Index
- WPTRSM – Cboe Russell 2000 One-Week PutWrite Index

Put Protection Index

- PPUTSM – Cboe S&P 500 5% Put Protection Index

VIX-Related Benchmark Indexes

- VPDSM – Cboe VIX Premium Strategy Index
- VPNSM – Cboe Capped VIX Premium Strategy Index
- VXTHSM – Cboe VIX Tail Hedge Index
- LOVOLSM – Cboe Low Volatility Index
- VSTGSM – Cboe VIX Strangle Index

Target Outcome Indexes

- SPROSM – Cboe S&P 500 Buffer Protect Index Balanced Series
- SPENSM – Cboe S&P 500 Enhanced Growth Index Balanced Series
- SPRISM – Cboe S&P 500 Range Bound Premium Income Index Series
- SPASM – Cboe S&P 500 Dividend Aristocrats Target Income Index
- SUPDNSM – Cboe S&P 500 Enhance & Buffer Index

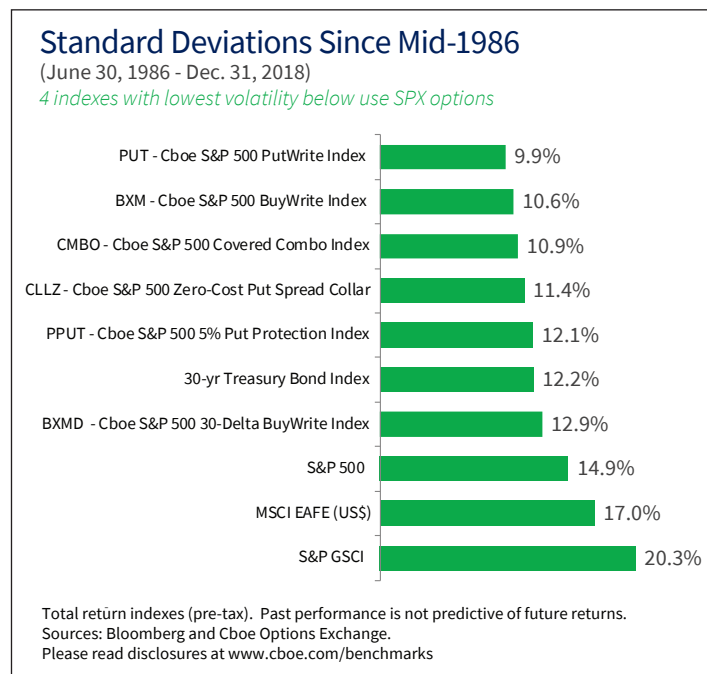
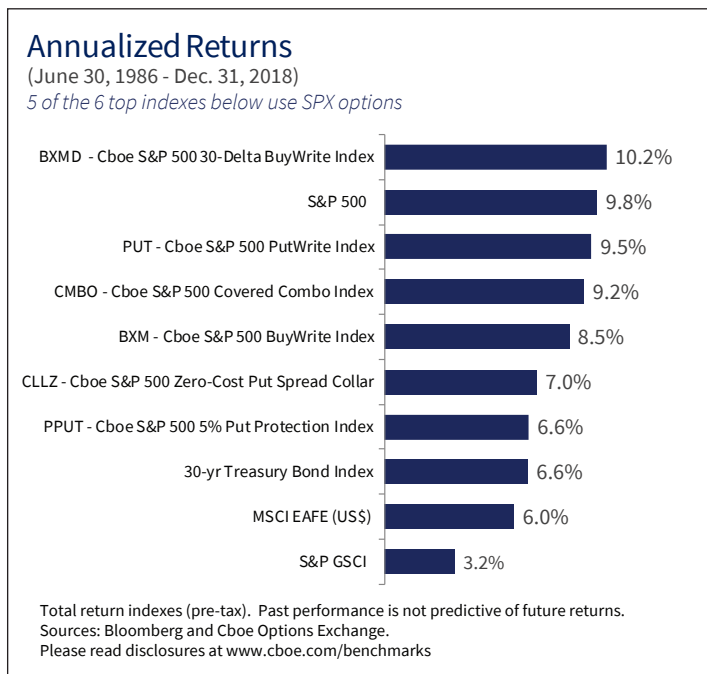
Other Cboe Benchmark Indexes

- CMBOSM – Cboe S&P 500 Covered Combo Index
- BFLYSM – Cboe S&P 500 Iron Butterfly Index
- CNDRSM – Cboe S&P 500 Iron Condor Index
- CLLSM – Cboe S&P 500 95-110 Collar Index
- CLLRSM – Cboe Russell 2000 Zero-Cost Put Spread Collar Index
- CLLZSM – Cboe S&P 500 Zero-Cost Put Spread Collar
- RXMSM – Cboe S&P 500 Risk Reversal Index

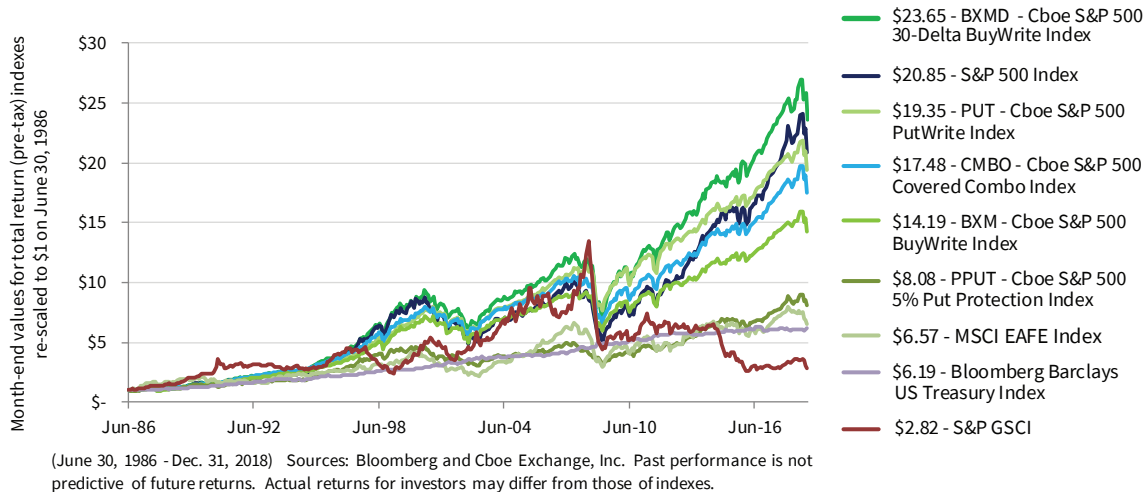
Mutual Funds – Visit www.cboe.com/funds for testimonials and links to a study on the use of options by mutual funds.

Hedge Funds – For information on the four indexes designed to show the performance of select hedge funds that invest in volatility-based strategies, please visit www.cboe.com/EH.

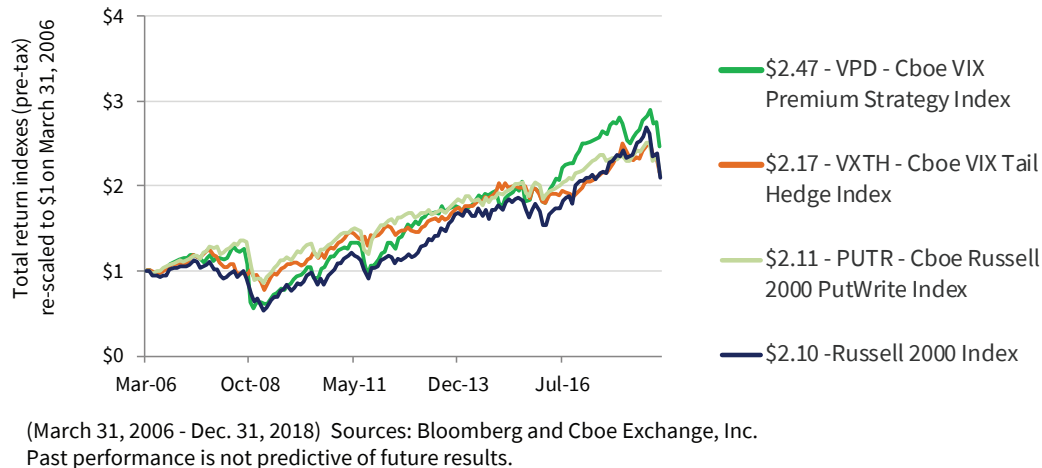
- Cboe EurekaHedge Short Volatility Index
- Cboe EurekaHedge Long Volatility Index
- Cboe EurekaHedge Relative Value Volatility Index
- Cboe EurekaHedge Tail Risk Index



Benchmark Indexes Since Mid-1986



Benchmark Indexes Since March 2006



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