

Notes	
1	Email support is available at vh2solutions@gmail.com and phone support at 970-481-7426
2	<p>Master sheet descriptions</p> <ul style="list-style-type: none"> * Trade Date: Days when indexes were updated 26-Mar-2004 through 29-Feb-2012 * VIX and VXV indexes. Full spreadsheet only * SFI ER M1-M2 and SFI ER M4/5/6/7 indexes: Six Figure Investing short term and medium term excess return (T-Bill interest not included) rolling futures indexes. Full spreadsheet only. * XVZ no Fee: Simulated XVZ value corresponding to the total returns value of the underlying SPDVIXTR index, which includes the contribution from Treasury Bills * XVZ w Fee: Simulated XVZ value which includes the 0.95% annual fee * XVZ IV: XVZ's IOPV Index Ticker (Indicative Optimized Portfolio Value) * XVZ actuals: XVZ end of day closing price
3	<p>* The algorithms used to generate the XVZ values from 29-Mar-2004 to 29-Feb-12 are currently published at: http://www.ipathetn.com/static/pdf/xvz-prospectus.pdf</p> <p>Instead of SPVXSP and SPVXMP (Excess Return versions of the short and medium term rolling futures indexes), I used my own versions of these indexes that I generated from posted CBOE futures. See notes 4 & 5 below.</p>
4	<p>The futures data used to generate these indexes was downloaded from the CBOE website (http://www.cboe.com/). I created a master spreadsheet that integrated their 95+ spreadsheets into a single integrated sheet that made the creation of these indexes a reasonable exercise. See http://sixfigureinvesting.com/2010/12/volatility-futures-worksheet/ for more information.</p>
5	<p>In the period from 26-Mar-2004 to 19-Dec-2005 there were some periods where there is no VIX Volatility Futures front month (M1) data. I adapted the extrapolation approach specified in the prospectuses to generate the missing M1 data. I may choose to improve that algorithm in the future, which would change some of the M1-M2 M index values in the 26-Mar-2004 to 19-Dec-2005 timeframe. It would not change the M1-M2 M data after 19-Dec-2005</p>
6	<p>When I compare my XVZ results to sampled SPDVIXTR data, my results are within $\pm 0.001\%$ of the SPDVIXTR data.</p>
7	<p>This content is sold for educational / informational purposes only, and is not intended for trading purposes or advice. VH2 LLC (the owner of this site) is not liable for any informational errors, incompleteness, or delays, or for any actions taken in reliance on information contained herein. It is not intended as advice to buy or sell any securities. VH2 LLC is not a registered investment firm, and I am not a registered investment adviser. Please do your own homework and accept full responsibility for any investment decisions you make.</p>