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1	Email support is available at vh2solutions@gmail.com and phone support at 970-430-6092.
2	This same readme file is used for the single index spreadsheets and the combined spreadsheet. The Master sheet of the files will be appropriately edited for the single indexes.
3	Master sheet descriptions * Trade Date: Days when indexes were updated 26-Mar-2004 through 3-Feb-2012 * M1-M2 M: End of day value of rolling index for the first and second month futures * M2-M3 M, M3-M4 M, M4-M5 M: same as M1-M2 for their respective month pairs * M4/5/6/7: End of day value for the rolling index comprised of months 4 through 7
4	* The algorithms used to generate these indexes from 20-December-2005 are published in the prospectuses of the ETN/ETFs that use them. UBS's long fund prospectus: http://www.ibb.ubs.com/mc/etracs_US/downloads/multivix_long_prospectus.pdf is a good example.
5	* In the period from 26-Mar-2004 to 19-Dec-2005 there were some periods where there is no 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
6	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.
7	These rolling indexes don't exactly match the official indexes (SPVXSTR, SPVIX2MT, SPVIX3MT, SPVIX4MT, SPVIX5MT, and SPVXMTR) that begin December 20th, 2005, but when I compare my results to samples freely available on Bloomberg my results track for: * M1-M2 within: +-0.01% from Feb 07 on, +-2% before that * M2-M3 within +-0.5% from Feb 07 on, +- 1.0% before that * M3-M4 within +-0.5% from Feb 07 on, +- 1.0% before that * M4-M5 within: +- 0.02% * M4/5/6/7 within: +-1% I don't know why my results diverge from the official indexes, but it looks like the CBOE base futures data has a couple of errors (e.g., the CBOE's Jan 3, 2007 data appears to be a duplicate of Dec, 29, 2006), and the M2-M3, M3-M4 indexes themselves seem to have a couple of errors transitioning month to month (e.g. M3 on Jan 16, 2007). Of course there may be defects in my spreadsheets also.
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