Notes	
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 fund spreadsheets and the combined spreadsheet. The Master sheet of the files will be appropriately edited for the single fund spreadsheets.

3	Master sheet column descriptions
	 * Trade Date: Days when funds were trading. Backtest values were updated 26-Mar-2004 through 17-Oct-2013. After that date only actuals or in the case of Barclays' fund the IV values are updated.
	 * VIX: VIX historical data
	 * For ETN funds-- Barclays VXX, VXZ; VelocityShares TVIX, XIV, ZIV; ProShares UVXY:
	     <fund> no Fee: Backtested value of ETN not including the annual fee
	    <fund> w Fee: Backtest value including annual fee
	    <fund> -IV: Published Indicative Value close (not easily available for XIV, ZIV, TVIX, UVXY)
	    <fund> Act: Published market close value (last trade of day)

4	* The algorithms used to generate these backtest values from 20-December-2005 are published in the prospectuses of the ETN/ETFs that use them. Barlcay's VXX fund prospectus is a good example: (http://www.ipathetn.com/static/pdf/vix-prospectus.pdf)
5	* In the period from 26-Mar-2004 to 19-Dec-2005 there were some periods where there is no front month (M1) VIX futures 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 rolling 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 values 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 a reasonable exercise. See http://sixfigureinvesting.com/2010/12/volatility-futures-worksheet/ for more information.
7	These rolling indexes used to generate the backtest values don't exactly match the official indexes (SPVXSTR 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 * M4/5/6/7 within: +-.1%
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