

Primary Benchmark	Ticker	Name	Inception Date	Issuer/Sponsor	Product Type	Primary Exchange	AUM (11/30/11)	Leveraged /Inverse	Exposure
S&P 500 VIX Short-Term Futures (1-month)	VXX US	IPATH S&P 500 VIX S/T FU ETN	1/29/2009	Barclays Capital Inc/iPath USA	ETN	NYSE Arca	\$ 949,976,048	-	Long 1,2-month VIX Futures
	VXIS GR	IPATH S&P 500 VIX S/T FU ETN	12/9/2009	Barclays Capital/iPathGermany	ETN	Deutsche Borse	\$ 13,671,748	-	Long 1,2-month VIX Futures
	XXV US	IPATH INVERSE S&P 500 VIX SH	7/19/2010	Barclays Capital Inc/iPath USA	ETN	NYSE Arca	\$ 19,014,450	-1x	Short 1,2-month VIX Futures
	IVOP US	iPath Inverse S&P 500 VIX Short-Term FuturesTM ETN II	9/16/2011	Barclays Capital Inc/iPath USA	ETN	NYSE Arca	\$ 10,802,000	-1x	Short 1,2-month VIX Futures
	VIXS LN	S&P 500 VIX SHORT-TERM FUTUR	6/24/2010	Source Markets Plc/Ireland	ETF	LSE	\$ 17,482,375	-	Long 1,2-month VIX Futures
	VIIX US	VELOCITYSHARES VIX SHORT-TRM	11/30/2010	Credit Suisse/VLS Securities	ETN	NYSE Arca	\$ 40,675,500	-	Long 1,2-month VIX Futures
	TVIX US	VELOCITYSHARES 2X VIX SH-TRM	11/30/2010	Credit Suisse/VLS Securities	ETN	NYSE Arca	\$ 177,339,350	2x	Double leveraged 1,2-month VIX Futures
	XIV US	VELOCITYSHARES INV VIX SH-TM	11/30/2010	Credit Suisse/VLS Securities	ETN	NYSE Arca	\$ 404,553,489	-1x	Short 1,2-month VIX Futures
	1552 JP	KOKUSAI S&P 500VIX SHORT-TERM FUTURES INDEX ETF	12/20/2010	Kokusai AM	ETF	OSE	\$ 60,802,810	-	Long 1,2-month VIX Futures
	HUV CN	HORIZONS BETAPRO S&P 500 VIX SHORT-TERM FUTURES ETF	12/16/2010	BetaPro	ETF	TSX	\$ 2,137,478	-	Long 1,2-month VIX Futures
	HVU CN	HORIZONS BETAPRO S&P 500 VIX SHORT-TERM FUTURES BULL PLUS ETF	12/16/2010	BetaPro	ETF	TSX	\$ 13,284,418	2x	Double leveraged 1,2-month VIX Futures
	VIXY US	PROSHARES VIX SHORT-TERM FUTURES ETF	1/3/2011	ProShares ETFs	ETF	NYSE Arca	\$ 31,223,946	-	Long 1,2-month VIX Futures
	UVXY US	PROSHARES Ultra VIX Short-Term Futures ETF	10/4/2011	ProShares ETFs	ETF	NYSE Arca	\$ 5,208,174	2x	Double leveraged 1,2-month VIX Futures
	SVXY US	PROSHARES Short VIX Short-Term Futures ETF	10/4/2011	ProShares ETFs	ETF	NYSE Arca	\$ 4,562,456	-1x	Short 1,2-month VIX Futures
	AAVX US	ETRACS Daily Short 1-Month S&P 500 VIX Futures ETN	9/8/2011	UBS AG/E-TRACS ETNs USA	ETN	NYSE Arca	\$ 6,900,000	-1x	Short 1,2-month VIX Futures
VXAA US	ETRACS 1-Month S&P 500 VIX Futures ETN	9/8/2011	UBS AG/E-TRACS ETNs USA	ETN	NYSE Arca	\$ 10,200,000	-		
S&P 500 VIX Futures 2-month	VXBB US	ETRACS 2-Month S&P 500 VIX Futures ETN	9/8/2011	UBS AG/E-TRACS ETNs USA	ETN	NYSE Arca	\$ 10,547,000	-	Long 2,3-month VIX Futures
	BBVX US	ETRACS Daily Short 2-Month S&P 500 VIX Futures ETN	9/8/2011	UBS AG/E-TRACS ETNs USA	ETN	NYSE Arca	\$ 8,236,000	-1x	Short 2,3-month VIX Futures
S&P 500 VIX Futures 3-month	CCVX US	ETRACS Daily Short 3-Month S&P 500 VIX Futures ETN	9/8/2011	UBS AG/E-TRACS ETNs USA	ETN	NYSE Arca	\$ 8,002,000	-1x	Short 3,4-month VIX Futures
	VXCC US	ETRACS 3-Month S&P 500 VIX Futures ETN	9/8/2011	UBS AG/E-TRACS ETNs USA	ETN	NYSE Arca	\$ 10,732,000	-	Long 3,4-month VIX Futures
S&P 500 VIX Futures 4-month	VXDD US	ETRACS 4-Month S&P 500 VIX Futures ETN	9/8/2011	UBS AG/E-TRACS ETNs USA	ETN	NYSE Arca	\$ 11,208,000	-	Long 4,5-month VIX Futures
	DDVX US	ETRACS Daily Short 4-Month S&P 500 VIX Futures ETN	9/8/2011	UBS AG/E-TRACS ETNs USA	ETN	NYSE Arca	\$ 8,224,000	-1x	Short 4,5-month VIX Futures
S&P 500 VIX Mid-Term Futures (5-month)	VXIM GR	IPATH S&P 500 VIX M/T FU ETN	12/9/2009	Barclays Capital/iPath Germany	ETN	Deutsche Borse	\$ 12,306,834	-	Long 4,5,6,7-month VIX Futures
	VIIZ US	VELOCITYSHARES VIX MED-TERM	11/30/2010	Credit Suisse/VLS Securities	ETN	NYSE Arca	\$ 9,786,000	-	Long 4,5,6,7-month VIX Futures
	TVIZ US	VELOCITYSHARES 2X VIX MED-TM	11/30/2010	Credit Suisse/VLS Securities	ETN	NYSE Arca	\$ 14,544,000	2x	Double leveraged 4,5,6,7-month VIX Futures
	ZIV US	VELOCITYSHARES INV VIX MEDIU	11/30/2010	Credit Suisse/VLS Securities	ETN	NYSE Arca	\$ 6,549,357	-1x	Short 4,5,6,7-month VIX Futures
	VXZ US	IPATH S&P 500 VIX M/T FU ETN	1/29/2009	Barclays Capital Inc/iPath USA	ETN	NYSE Arca	\$ 428,341,410	-	Long 4,5,6,7-month VIX Futures
	VZZB US	iPath Long Enhanced S&P 500 VIX Mid-Term Futures ETN (II)	7/8/2010	Barclays Capital Inc/iPath USA	ETN	NYSE Arca	\$ 7,154,702	2x	Double leveraged 4,5,6,7-month VIX Futures
	VIXM US	PROSHARES VIX MID-TERM FUTURES ETF	1/3/2011	ProShares ETFs	ETF	NYSE Arca	\$ 12,052,902	-	Long 4,5,6,7-month VIX Futures
	VXEE US	ETRACS 5-Month S&P 500 VIX Futures ETN	9/8/2011	UBS AG/E-TRACS ETNs USA	ETN	NYSE Arca	\$ 10,926,000	-	Long 4,5,6,7-month VIX Futures
	EEVX US	ETRACS Daily Short 5-Month S&P 500 VIX Futures ETN	9/8/2011	UBS AG/E-TRACS ETNs USA	ETN	NYSE Arca	\$ 8,596,000	-1x	Short 4,5,6,7-month VIX Futures
1561 JP	Kokusai S&P500 VIX Mid-Term Futures Index ETF	12/1/2011	Kokusai AM	ETF	OSE	\$ 4,362,432	-	Long 4,5,6,7-month VIX Futures	
S&P 500 VIX Futures 6-month	VXFF US	ETRACS 6-Month S&P 500 VIX Futures ETN	9/8/2011	UBS AG/E-TRACS ETNs USA	ETN	NYSE Arca	\$ 10,842,000	-	Long 5,6,7,8-month VIX Futures
	FFVX US	ETRACS Daily Short 6-Month S&P 500 VIX Futures ETN	9/8/2011	UBS AG/E-TRACS ETNs USA	ETN	NYSE Arca	\$ 8,671,000	-1x	Short 5,6,7,8-month VIX Futures
VSTOXX Short Term Futures TR	VSXX IM	IPATH VSTOXX SHORT-TERM FUT	11/5/2010	Barclays Capital/iPath Germany	ETN	Borsa Italiana	\$ 9,352,175	-	Long 1,2-month VSTOXX Futures
	VSXX LN	IPATH VSTOXX SHORT-TERM FUT	4/27/2010	Barclays Capital/iPath London	ETN	LSE	\$ 106,608,529	-	Long 1,2-month VSTOXX Futures
VSTOXX Mid Term Fut TR	VSXY LN	IPATH VSTOXX MID-TERM FUT	11/1/2010	Barclays Capital/iPath London	ETN	LSE	\$ 54,645,008	-	Long 4,5,6,7-month VSTOXX Futures
Citi Volatility Index (TR)	CVOL US	C-TRACKS ETN VOLATILITY INDEX	11/15/2010	Citigroup Funding Inc.	ETN	NYSE Arca	\$ 13,212,500	Variable	Long VIX Futures 3&4-month, Short S&P 500, Cash
S&P 500 Dynamic VEQTOR TR	VQT US	Barclays ETN+ S&P 500 Dynamic VEQTOR Total Return	8/31/2010	Barclays Capital Inc	ETN	NYSE Arca	\$ 100,592,531	-	Varies between Cash, S&P 500 & S&P 500 VIX Short Term Futures
S&P 500 Dynamic VIX Futures	XVZ US	iPath S&P 500 Dynamic VIX ETN	8/17/2011	Barclays Capital Inc/iPath USA	ETN	NYSE Arca	\$ 60,550,980	-	Varies between S&P 500 VIX Short Term and Mid-Term to reduce roll cost
S&P 500 VIX Futures Enhanced Roll	LYMJ GS	Lyxor S&P 500 VIX Futures Enhanced Roll ETF	8/1/2011	Lyxor	ETF	Borse Stuttgart	\$ 60,954,880	-	Varies between S&P 500 VIX Short Term and 3.5 month index to reduce roll cost
S&P 500 VIX Futures Term-Structure	XVIX US	UBS E-TRACS DAILY LONG-SHORT VIX ETN	12/1/2010	UBS AG/E-TRACS ETNs USA	ETN	NYSE Arca	\$ 43,499,375	Variable	Long S&P 500 VIX Mid Term and Short (0.5 times) S&P 500 VIX Futures Short Term
Nomura Voltage Strategy Mid Term	VOLT LN	Nomura Voltage Mid-Term Source ETF	40652	Nomura / Source	ETF	LSE	\$ 117,166,215	-	Long S&P 500 VIX Mid Term and 3m US Treasuries, to capture volatility spikes, while mitigating costs associated with a long volatility position