



BetaPro S&P 500 VIX Short-Term Futures™ Daily Inverse ETF (HVI:TS)

Summary of Investment Portfolio

As at June 30, 2017

Asset Mix	Net Asset Value
Investments	\$ 3,093,078
Cash and Cash Equivalents held for Collateral	18,951,930
Cash and Cash Equivalents - Other	168,450
Other Assets less Liabilities	172,588
	\$ 22,386,046

Top Holdings

Cash and Cash Equivalents held for Collateral
 Forward Agreements (net notional value US\$17,263,853)

The summary of investment portfolio may change due to the ongoing portfolio transactions of the ETF. The most recent reports are available at no cost by calling toll free 1-866-641-5739 or (416) 933-5745, by writing to us at Horizon (Canada) Inc., 26 Wellington Street East, Suite 700, Toronto, Ontario, M5E 1S2, or by visiting our website at www through SEDAR at www.sedar.com.

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% of ETF's Net Asset Value
13.82%
84.66%
0.75%
0.77%
100.00%

% of ETF's Net Asset Value
84.66%
13.82%

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s ETFs Management
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