

Stock Split

October 04, 2012

Exchange/Memo ID: 202860

ONN / OCC ID: 31316



IPATH S&P 500 VIX SHORT-TERM FUTURES ETN - REVERSE SPLIT

Ex - Distribution Date: 10/05/2012

DESCRIPTION:

iPATH S&P 500 VIX Short-Term Futures ETN (VXX) has announced a 1-for-4 reverse stock split. As a result of the reverse stock split, each VXX Share will be converted into the right to receive .25 (New) iPATH S&P 500 VIX Short-Term Futures ETN Shares. The reverse stock split will become effective at the opening of business on October 5, 2012.

Contract Adjustments:

Pursuant to the By-Laws of the Options Clearing Corporation ("OCC"), the below options will be adjusted as follows.

Adjustment Date: 10/05/2012

Option Symbol: VXX becomes VXX1

Underlying Security: VXX becomes VXX1

CUSIP: 06740C188

Contract Multiplier: 1

Strike Prices: No change

New Multiplier: 100

New Deliverable: 25 (New) iPATH S&P 500 VIX Short-Term Futures ETN (VXX) Shares

Pricing Considerations: The underlying price for VXX1 will be determined as follows:

$$VXX1 = .25 (VXX)$$

GTC Order Cancellation:

On Thursday, October 4, 2012, immediately after the BOX close, all resting orders for VXX in the order book will be canceled by the BOX Market Operations Center. If a BOX Participant wishes to enter orders for the adjusted VXX1 series, the BOX Participant will need to reenter the orders before the open on Friday, October 5, 2012.

Additional Exchange Info:

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VXX	C/P	7.00	10/05/2012	VXX1	C/P	7.00	10/05/2012
VXX	C/P	7.50	10/05/2012	VXX1	C/P	7.50	10/05/2012
VXX	C/P	8.00	10/05/2012	VXX1	C/P	8.00	10/05/2012
VXX	C/P	8.50	10/05/2012	VXX1	C/P	8.50	10/05/2012
VXX	C/P	9.00	10/05/2012	VXX1	C/P	9.00	10/05/2012
VXX	C/P	9.50	10/05/2012	VXX1	C/P	9.50	10/05/2012
VXX	C/P	10.00	10/05/2012	VXX1	C/P	10.00	10/05/2012
VXX	C/P	10.50	10/05/2012	VXX1	C/P	10.50	10/05/2012
VXX	C/P	11.00	10/05/2012	VXX1	C/P	11.00	10/05/2012
VXX	C/P	11.50	10/05/2012	VXX1	C/P	11.50	10/05/2012
VXX	C/P	12.00	10/05/2012	VXX1	C/P	12.00	10/05/2012

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VXX	C/P	6.50	10/12/2012	VXX1	C/P	6.50	10/12/2012
VXX	C/P	7.00	10/12/2012	VXX1	C/P	7.00	10/12/2012
VXX	C/P	7.50	10/12/2012	VXX1	C/P	7.50	10/12/2012
VXX	C/P	8.00	10/12/2012	VXX1	C/P	8.00	10/12/2012
VXX	C/P	8.50	10/12/2012	VXX1	C/P	8.50	10/12/2012
VXX	C/P	9.00	10/12/2012	VXX1	C/P	9.00	10/12/2012
VXX	C/P	9.50	10/12/2012	VXX1	C/P	9.50	10/12/2012
VXX	C/P	10.00	10/12/2012	VXX1	C/P	10.00	10/12/2012
VXX	C/P	10.50	10/12/2012	VXX1	C/P	10.50	10/12/2012
VXX	C/P	11.00	10/12/2012	VXX1	C/P	11.00	10/12/2012
VXX	C/P	11.50	10/12/2012	VXX1	C/P	11.50	10/12/2012
VXX	C/P	1.00	10/20/2012	VXX1	C/P	1.00	10/20/2012
VXX	C/P	2.00	10/20/2012	VXX1	C/P	2.00	10/20/2012
VXX	C/P	3.00	10/20/2012	VXX1	C/P	3.00	10/20/2012
VXX	C/P	4.00	10/20/2012	VXX1	C/P	4.00	10/20/2012
VXX	C/P	5.00	10/20/2012	VXX1	C/P	5.00	10/20/2012
VXX	C/P	6.00	10/20/2012	VXX1	C/P	6.00	10/20/2012
VXX	C/P	7.00	10/20/2012	VXX1	C/P	7.00	10/20/2012
VXX	C/P	8.00	10/20/2012	VXX1	C/P	8.00	10/20/2012
VXX	C/P	9.00	10/20/2012	VXX1	C/P	9.00	10/20/2012
VXX	C/P	10.00	10/20/2012	VXX1	C/P	10.00	10/20/2012
VXX	C/P	11.00	10/20/2012	VXX1	C/P	11.00	10/20/2012
VXX	C/P	12.00	10/20/2012	VXX1	C/P	12.00	10/20/2012
VXX	C/P	13.00	10/20/2012	VXX1	C/P	13.00	10/20/2012
VXX	C/P	14.00	10/20/2012	VXX1	C/P	14.00	10/20/2012
VXX	C/P	15.00	10/20/2012	VXX1	C/P	15.00	10/20/2012
VXX	C/P	16.00	10/20/2012	VXX1	C/P	16.00	10/20/2012
VXX	C/P	17.00	10/20/2012	VXX1	C/P	17.00	10/20/2012
VXX	C/P	18.00	10/20/2012	VXX1	C/P	18.00	10/20/2012
VXX	C/P	19.00	10/20/2012	VXX1	C/P	19.00	10/20/2012
VXX	C/P	20.00	10/20/2012	VXX1	C/P	20.00	10/20/2012
VXX	C/P	21.00	10/20/2012	VXX1	C/P	21.00	10/20/2012
VXX	C/P	22.00	10/20/2012	VXX1	C/P	22.00	10/20/2012
VXX	C/P	23.00	10/20/2012	VXX1	C/P	23.00	10/20/2012
VXX	C/P	1.00	11/17/2012	VXX1	C/P	1.00	11/17/2012
VXX	C/P	2.00	11/17/2012	VXX1	C/P	2.00	11/17/2012
VXX	C/P	3.00	11/17/2012	VXX1	C/P	3.00	11/17/2012
VXX	C/P	4.00	11/17/2012	VXX1	C/P	4.00	11/17/2012
VXX	C/P	5.00	11/17/2012	VXX1	C/P	5.00	11/17/2012
VXX	C/P	6.00	11/17/2012	VXX1	C/P	6.00	11/17/2012
VXX	C/P	7.00	11/17/2012	VXX1	C/P	7.00	11/17/2012
VXX	C/P	8.00	11/17/2012	VXX1	C/P	8.00	11/17/2012
VXX	C/P	9.00	11/17/2012	VXX1	C/P	9.00	11/17/2012
VXX	C/P	10.00	11/17/2012	VXX1	C/P	10.00	11/17/2012
VXX	C/P	11.00	11/17/2012	VXX1	C/P	11.00	11/17/2012

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VXX	C/P	12.00	11/17/2012	VXX1	C/P	12.00	11/17/2012
VXX	C/P	13.00	11/17/2012	VXX1	C/P	13.00	11/17/2012
VXX	C/P	14.00	11/17/2012	VXX1	C/P	14.00	11/17/2012
VXX	C/P	15.00	11/17/2012	VXX1	C/P	15.00	11/17/2012
VXX	C/P	16.00	11/17/2012	VXX1	C/P	16.00	11/17/2012
VXX	C/P	17.00	11/17/2012	VXX1	C/P	17.00	11/17/2012
VXX	C/P	18.00	11/17/2012	VXX1	C/P	18.00	11/17/2012
VXX	C/P	19.00	11/17/2012	VXX1	C/P	19.00	11/17/2012
VXX	C/P	20.00	11/17/2012	VXX1	C/P	20.00	11/17/2012
VXX	C/P	21.00	11/17/2012	VXX1	C/P	21.00	11/17/2012
VXX	C/P	22.00	11/17/2012	VXX1	C/P	22.00	11/17/2012
VXX	C/P	23.00	11/17/2012	VXX1	C/P	23.00	11/17/2012
VXX	C/P	4.00	12/22/2012	VXX1	C/P	4.00	12/22/2012
VXX	C/P	5.00	12/22/2012	VXX1	C/P	5.00	12/22/2012
VXX	C/P	6.00	12/22/2012	VXX1	C/P	6.00	12/22/2012
VXX	C/P	7.00	12/22/2012	VXX1	C/P	7.00	12/22/2012
VXX	C/P	8.00	12/22/2012	VXX1	C/P	8.00	12/22/2012
VXX	C/P	9.00	12/22/2012	VXX1	C/P	9.00	12/22/2012
VXX	C/P	10.00	12/22/2012	VXX1	C/P	10.00	12/22/2012
VXX	C/P	11.00	12/22/2012	VXX1	C/P	11.00	12/22/2012
VXX	C/P	12.00	12/22/2012	VXX1	C/P	12.00	12/22/2012
VXX	C/P	13.00	12/22/2012	VXX1	C/P	13.00	12/22/2012
VXX	C/P	14.00	12/22/2012	VXX1	C/P	14.00	12/22/2012
VXX	C/P	15.00	12/22/2012	VXX1	C/P	15.00	12/22/2012
VXX	C/P	16.00	12/22/2012	VXX1	C/P	16.00	12/22/2012
VXX	C/P	17.00	12/22/2012	VXX1	C/P	17.00	12/22/2012
VXX	C/P	18.00	12/22/2012	VXX1	C/P	18.00	12/22/2012
VXX	C/P	19.00	12/22/2012	VXX1	C/P	19.00	12/22/2012
VXX	C/P	20.00	12/22/2012	VXX1	C/P	20.00	12/22/2012
VXX	C/P	21.00	12/22/2012	VXX1	C/P	21.00	12/22/2012
VXX	C/P	22.00	12/22/2012	VXX1	C/P	22.00	12/22/2012
VXX	C/P	23.00	12/22/2012	VXX1	C/P	23.00	12/22/2012
VXX	C/P	24.00	12/22/2012	VXX1	C/P	24.00	12/22/2012
VXX	C/P	25.00	12/22/2012	VXX1	C/P	25.00	12/22/2012
VXX	C/P	26.00	12/22/2012	VXX1	C/P	26.00	12/22/2012
VXX	C/P	27.00	12/22/2012	VXX1	C/P	27.00	12/22/2012
VXX	C/P	28.00	12/22/2012	VXX1	C/P	28.00	12/22/2012
VXX	C/P	29.00	12/22/2012	VXX1	C/P	29.00	12/22/2012
VXX	C/P	30.00	12/22/2012	VXX1	C/P	30.00	12/22/2012
VXX	C/P	31.00	12/22/2012	VXX1	C/P	31.00	12/22/2012
VXX	C/P	32.00	12/22/2012	VXX1	C/P	32.00	12/22/2012
VXX	C/P	33.00	12/22/2012	VXX1	C/P	33.00	12/22/2012
VXX	C/P	34.00	12/22/2012	VXX1	C/P	34.00	12/22/2012
VXX	C/P	35.00	12/22/2012	VXX1	C/P	35.00	12/22/2012
VXX	C/P	36.00	12/22/2012	VXX1	C/P	36.00	12/22/2012

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VXX	C/P	37.00	12/22/2012	VXX1	C/P	37.00	12/22/2012
VXX	C/P	38.00	12/22/2012	VXX1	C/P	38.00	12/22/2012
VXX	C/P	39.00	12/22/2012	VXX1	C/P	39.00	12/22/2012
VXX	C/P	40.00	12/22/2012	VXX1	C/P	40.00	12/22/2012
VXX	C/P	41.00	12/22/2012	VXX1	C/P	41.00	12/22/2012
VXX	C/P	42.00	12/22/2012	VXX1	C/P	42.00	12/22/2012
VXX	C/P	1.00	01/19/2013	VXX1	C/P	1.00	01/19/2013
VXX	C/P	2.00	01/19/2013	VXX1	C/P	2.00	01/19/2013
VXX	C/P	3.00	01/19/2013	VXX1	C/P	3.00	01/19/2013
VXX	C/P	4.00	01/19/2013	VXX1	C/P	4.00	01/19/2013
VXX	C/P	5.00	01/19/2013	VXX1	C/P	5.00	01/19/2013
VXX	C/P	6.00	01/19/2013	VXX1	C/P	6.00	01/19/2013
VXX	C/P	7.00	01/19/2013	VXX1	C/P	7.00	01/19/2013
VXX	C/P	8.00	01/19/2013	VXX1	C/P	8.00	01/19/2013
VXX	C/P	9.00	01/19/2013	VXX1	C/P	9.00	01/19/2013
VXX	C/P	10.00	01/19/2013	VXX1	C/P	10.00	01/19/2013
VXX	C/P	11.00	01/19/2013	VXX1	C/P	11.00	01/19/2013
VXX	C/P	12.00	01/19/2013	VXX1	C/P	12.00	01/19/2013
VXX	C/P	13.00	01/19/2013	VXX1	C/P	13.00	01/19/2013
VXX	C/P	14.00	01/19/2013	VXX1	C/P	14.00	01/19/2013
VXX	C/P	15.00	01/19/2013	VXX1	C/P	15.00	01/19/2013
VXX	C/P	16.00	01/19/2013	VXX1	C/P	16.00	01/19/2013
VXX	C/P	17.00	01/19/2013	VXX1	C/P	17.00	01/19/2013
VXX	C/P	18.00	01/19/2013	VXX1	C/P	18.00	01/19/2013
VXX	C/P	19.00	01/19/2013	VXX1	C/P	19.00	01/19/2013
VXX	C/P	20.00	01/19/2013	VXX1	C/P	20.00	01/19/2013
VXX	C/P	21.00	01/19/2013	VXX1	C/P	21.00	01/19/2013
VXX	C/P	22.00	01/19/2013	VXX1	C/P	22.00	01/19/2013
VXX	C/P	23.00	01/19/2013	VXX1	C/P	23.00	01/19/2013
VXX	C/P	24.00	01/19/2013	VXX1	C/P	24.00	01/19/2013
VXX	C/P	25.00	01/19/2013	VXX1	C/P	25.00	01/19/2013
VXX	C/P	26.00	01/19/2013	VXX1	C/P	26.00	01/19/2013
VXX	C/P	27.00	01/19/2013	VXX1	C/P	27.00	01/19/2013
VXX	C/P	28.00	01/19/2013	VXX1	C/P	28.00	01/19/2013
VXX	C/P	29.00	01/19/2013	VXX1	C/P	29.00	01/19/2013
VXX	C/P	30.00	01/19/2013	VXX1	C/P	30.00	01/19/2013
VXX	C/P	31.00	01/19/2013	VXX1	C/P	31.00	01/19/2013
VXX	C/P	32.00	01/19/2013	VXX1	C/P	32.00	01/19/2013
VXX	C/P	33.00	01/19/2013	VXX1	C/P	33.00	01/19/2013
VXX	C/P	34.00	01/19/2013	VXX1	C/P	34.00	01/19/2013
VXX	C/P	35.00	01/19/2013	VXX1	C/P	35.00	01/19/2013
VXX	C/P	36.00	01/19/2013	VXX1	C/P	36.00	01/19/2013
VXX	C/P	37.00	01/19/2013	VXX1	C/P	37.00	01/19/2013
VXX	C/P	38.00	01/19/2013	VXX1	C/P	38.00	01/19/2013
VXX	C/P	39.00	01/19/2013	VXX1	C/P	39.00	01/19/2013

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VXX	C/P	40.00	01/19/2013	VXX1	C/P	40.00	01/19/2013
VXX	C/P	43.00	01/19/2013	VXX1	C/P	43.00	01/19/2013
VXX	C/P	44.00	01/19/2013	VXX1	C/P	44.00	01/19/2013
VXX	C/P	45.00	01/19/2013	VXX1	C/P	45.00	01/19/2013
VXX	C/P	46.00	01/19/2013	VXX1	C/P	46.00	01/19/2013
VXX	C/P	47.00	01/19/2013	VXX1	C/P	47.00	01/19/2013
VXX	C/P	50.00	01/19/2013	VXX1	C/P	50.00	01/19/2013
VXX	C/P	51.00	01/19/2013	VXX1	C/P	51.00	01/19/2013
VXX	C/P	52.00	01/19/2013	VXX1	C/P	52.00	01/19/2013
VXX	C/P	53.00	01/19/2013	VXX1	C/P	53.00	01/19/2013
VXX	C/P	54.00	01/19/2013	VXX1	C/P	54.00	01/19/2013
VXX	C/P	55.00	01/19/2013	VXX1	C/P	55.00	01/19/2013
VXX	C/P	56.00	01/19/2013	VXX1	C/P	56.00	01/19/2013
VXX	C/P	57.00	01/19/2013	VXX1	C/P	57.00	01/19/2013
VXX	C/P	58.00	01/19/2013	VXX1	C/P	58.00	01/19/2013
VXX	C/P	59.00	01/19/2013	VXX1	C/P	59.00	01/19/2013
VXX	C/P	60.00	01/19/2013	VXX1	C/P	60.00	01/19/2013
VXX	C/P	61.00	01/19/2013	VXX1	C/P	61.00	01/19/2013
VXX	C/P	62.00	01/19/2013	VXX1	C/P	62.00	01/19/2013
VXX	C/P	63.00	01/19/2013	VXX1	C/P	63.00	01/19/2013
VXX	C/P	64.00	01/19/2013	VXX1	C/P	64.00	01/19/2013
VXX	C/P	65.00	01/19/2013	VXX1	C/P	65.00	01/19/2013
VXX	C/P	66.00	01/19/2013	VXX1	C/P	66.00	01/19/2013
VXX	C/P	67.00	01/19/2013	VXX1	C/P	67.00	01/19/2013
VXX	C/P	68.00	01/19/2013	VXX1	C/P	68.00	01/19/2013
VXX	C/P	69.00	01/19/2013	VXX1	C/P	69.00	01/19/2013
VXX	C/P	70.00	01/19/2013	VXX1	C/P	70.00	01/19/2013
VXX	C/P	71.00	01/19/2013	VXX1	C/P	71.00	01/19/2013
VXX	C/P	72.00	01/19/2013	VXX1	C/P	72.00	01/19/2013
VXX	C/P	73.00	01/19/2013	VXX1	C/P	73.00	01/19/2013
VXX	C/P	74.00	01/19/2013	VXX1	C/P	74.00	01/19/2013
VXX	C/P	75.00	01/19/2013	VXX1	C/P	75.00	01/19/2013
VXX	C/P	76.00	01/19/2013	VXX1	C/P	76.00	01/19/2013
VXX	C/P	77.00	01/19/2013	VXX1	C/P	77.00	01/19/2013
VXX	C/P	78.00	01/19/2013	VXX1	C/P	78.00	01/19/2013
VXX	C/P	79.00	01/19/2013	VXX1	C/P	79.00	01/19/2013
VXX	C/P	80.00	01/19/2013	VXX1	C/P	80.00	01/19/2013
VXX	C/P	81.00	01/19/2013	VXX1	C/P	81.00	01/19/2013
VXX	C/P	82.00	01/19/2013	VXX1	C/P	82.00	01/19/2013
VXX	C/P	83.00	01/19/2013	VXX1	C/P	83.00	01/19/2013
VXX	C/P	84.00	01/19/2013	VXX1	C/P	84.00	01/19/2013
VXX	C/P	85.00	01/19/2013	VXX1	C/P	85.00	01/19/2013
VXX	C/P	86.00	01/19/2013	VXX1	C/P	86.00	01/19/2013
VXX	C/P	87.00	01/19/2013	VXX1	C/P	87.00	01/19/2013
VXX	C/P	90.00	01/19/2013	VXX1	C/P	90.00	01/19/2013

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VXX	C/P	95.00	01/19/2013	VXX1	C/P	95.00	01/19/2013
VXX	C/P	100.00	01/19/2013	VXX1	C/P	100.00	01/19/2013
VXX	C/P	4.00	02/16/2013	VXX1	C/P	4.00	02/16/2013
VXX	C/P	5.00	02/16/2013	VXX1	C/P	5.00	02/16/2013
VXX	C/P	6.00	02/16/2013	VXX1	C/P	6.00	02/16/2013
VXX	C/P	7.00	02/16/2013	VXX1	C/P	7.00	02/16/2013
VXX	C/P	8.00	02/16/2013	VXX1	C/P	8.00	02/16/2013
VXX	C/P	9.00	02/16/2013	VXX1	C/P	9.00	02/16/2013
VXX	C/P	10.00	02/16/2013	VXX1	C/P	10.00	02/16/2013
VXX	C/P	11.00	02/16/2013	VXX1	C/P	11.00	02/16/2013
VXX	C/P	12.00	02/16/2013	VXX1	C/P	12.00	02/16/2013
VXX	C/P	13.00	02/16/2013	VXX1	C/P	13.00	02/16/2013
VXX	C/P	14.00	02/16/2013	VXX1	C/P	14.00	02/16/2013
VXX	C/P	15.00	02/16/2013	VXX1	C/P	15.00	02/16/2013
VXX	C/P	16.00	02/16/2013	VXX1	C/P	16.00	02/16/2013
VXX	C/P	17.00	02/16/2013	VXX1	C/P	17.00	02/16/2013
VXX	C/P	18.00	02/16/2013	VXX1	C/P	18.00	02/16/2013
VXX	C/P	19.00	02/16/2013	VXX1	C/P	19.00	02/16/2013
VXX	C/P	20.00	02/16/2013	VXX1	C/P	20.00	02/16/2013
VXX	C/P	1.00	03/16/2013	VXX1	C/P	1.00	03/16/2013
VXX	C/P	2.00	03/16/2013	VXX1	C/P	2.00	03/16/2013
VXX	C/P	3.00	03/16/2013	VXX1	C/P	3.00	03/16/2013
VXX	C/P	4.00	03/16/2013	VXX1	C/P	4.00	03/16/2013
VXX	C/P	5.00	03/16/2013	VXX1	C/P	5.00	03/16/2013
VXX	C/P	6.00	03/16/2013	VXX1	C/P	6.00	03/16/2013
VXX	C/P	7.00	03/16/2013	VXX1	C/P	7.00	03/16/2013
VXX	C/P	8.00	03/16/2013	VXX1	C/P	8.00	03/16/2013
VXX	C/P	9.00	03/16/2013	VXX1	C/P	9.00	03/16/2013
VXX	C/P	10.00	03/16/2013	VXX1	C/P	10.00	03/16/2013
VXX	C/P	11.00	03/16/2013	VXX1	C/P	11.00	03/16/2013
VXX	C/P	12.00	03/16/2013	VXX1	C/P	12.00	03/16/2013
VXX	C/P	13.00	03/16/2013	VXX1	C/P	13.00	03/16/2013
VXX	C/P	14.00	03/16/2013	VXX1	C/P	14.00	03/16/2013
VXX	C/P	15.00	03/16/2013	VXX1	C/P	15.00	03/16/2013
VXX	C/P	16.00	03/16/2013	VXX1	C/P	16.00	03/16/2013
VXX	C/P	17.00	03/16/2013	VXX1	C/P	17.00	03/16/2013
VXX	C/P	18.00	03/16/2013	VXX1	C/P	18.00	03/16/2013
VXX	C/P	19.00	03/16/2013	VXX1	C/P	19.00	03/16/2013
VXX	C/P	20.00	03/16/2013	VXX1	C/P	20.00	03/16/2013
VXX	C/P	21.00	03/16/2013	VXX1	C/P	21.00	03/16/2013
VXX	C/P	22.00	03/16/2013	VXX1	C/P	22.00	03/16/2013
VXX	C/P	23.00	03/16/2013	VXX1	C/P	23.00	03/16/2013
VXX	C/P	24.00	03/16/2013	VXX1	C/P	24.00	03/16/2013
VXX	C/P	25.00	03/16/2013	VXX1	C/P	25.00	03/16/2013
VXX	C/P	1.00	01/18/2014	VXX1	C/P	1.00	01/18/2014

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VXX	C/P	2.00	01/18/2014	VXX1	C/P	2.00	01/18/2014
VXX	C/P	3.00	01/18/2014	VXX1	C/P	3.00	01/18/2014
VXX	C/P	4.00	01/18/2014	VXX1	C/P	4.00	01/18/2014
VXX	C/P	5.00	01/18/2014	VXX1	C/P	5.00	01/18/2014
VXX	C/P	6.00	01/18/2014	VXX1	C/P	6.00	01/18/2014
VXX	C/P	7.00	01/18/2014	VXX1	C/P	7.00	01/18/2014
VXX	C/P	8.00	01/18/2014	VXX1	C/P	8.00	01/18/2014
VXX	C/P	9.00	01/18/2014	VXX1	C/P	9.00	01/18/2014
VXX	C/P	10.00	01/18/2014	VXX1	C/P	10.00	01/18/2014
VXX	C/P	11.00	01/18/2014	VXX1	C/P	11.00	01/18/2014
VXX	C/P	12.00	01/18/2014	VXX1	C/P	12.00	01/18/2014
VXX	C/P	13.00	01/18/2014	VXX1	C/P	13.00	01/18/2014
VXX	C/P	14.00	01/18/2014	VXX1	C/P	14.00	01/18/2014
VXX	C/P	15.00	01/18/2014	VXX1	C/P	15.00	01/18/2014
VXX	C/P	16.00	01/18/2014	VXX1	C/P	16.00	01/18/2014
VXX	C/P	17.00	01/18/2014	VXX1	C/P	17.00	01/18/2014
VXX	C/P	18.00	01/18/2014	VXX1	C/P	18.00	01/18/2014
VXX	C/P	19.00	01/18/2014	VXX1	C/P	19.00	01/18/2014
VXX	C/P	20.00	01/18/2014	VXX1	C/P	20.00	01/18/2014
VXX	C/P	21.00	01/18/2014	VXX1	C/P	21.00	01/18/2014
VXX	C/P	22.00	01/18/2014	VXX1	C/P	22.00	01/18/2014
VXX	C/P	23.00	01/18/2014	VXX1	C/P	23.00	01/18/2014
VXX	C/P	24.00	01/18/2014	VXX1	C/P	24.00	01/18/2014
VXX	C/P	25.00	01/18/2014	VXX1	C/P	25.00	01/18/2014
VXX	C/P	26.00	01/18/2014	VXX1	C/P	26.00	01/18/2014
VXX	C/P	27.00	01/18/2014	VXX1	C/P	27.00	01/18/2014
VXX	C/P	28.00	01/18/2014	VXX1	C/P	28.00	01/18/2014
VXX	C/P	29.00	01/18/2014	VXX1	C/P	29.00	01/18/2014
VXX	C/P	30.00	01/18/2014	VXX1	C/P	30.00	01/18/2014
VXX	C/P	31.00	01/18/2014	VXX1	C/P	31.00	01/18/2014
VXX	C/P	32.00	01/18/2014	VXX1	C/P	32.00	01/18/2014
VXX	C/P	33.00	01/18/2014	VXX1	C/P	33.00	01/18/2014
VXX	C/P	34.00	01/18/2014	VXX1	C/P	34.00	01/18/2014
VXX	C/P	35.00	01/18/2014	VXX1	C/P	35.00	01/18/2014
VXX	C/P	36.00	01/18/2014	VXX1	C/P	36.00	01/18/2014
VXX	C/P	37.00	01/18/2014	VXX1	C/P	37.00	01/18/2014
VXX	C/P	38.00	01/18/2014	VXX1	C/P	38.00	01/18/2014
VXX	C/P	39.00	01/18/2014	VXX1	C/P	39.00	01/18/2014
VXX	C/P	40.00	01/18/2014	VXX1	C/P	40.00	01/18/2014
VXX	C/P	42.00	01/18/2014	VXX1	C/P	42.00	01/18/2014
VXX	C/P	43.00	01/18/2014	VXX1	C/P	43.00	01/18/2014
VXX	C/P	44.00	01/18/2014	VXX1	C/P	44.00	01/18/2014
VXX	C/P	45.00	01/18/2014	VXX1	C/P	45.00	01/18/2014
VXX	C/P	46.00	01/18/2014	VXX1	C/P	46.00	01/18/2014
VXX	C/P	47.00	01/18/2014	VXX1	C/P	47.00	01/18/2014

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VXX	C/P	48.00	01/18/2014	VXX1	C/P	48.00	01/18/2014
VXX	C/P	49.00	01/18/2014	VXX1	C/P	49.00	01/18/2014
VXX	C/P	50.00	01/18/2014	VXX1	C/P	50.00	01/18/2014
VXX	C/P	51.00	01/18/2014	VXX1	C/P	51.00	01/18/2014
VXX	C/P	52.00	01/18/2014	VXX1	C/P	52.00	01/18/2014
VXX	C/P	55.00	01/18/2014	VXX1	C/P	55.00	01/18/2014
VXX	C/P	60.00	01/18/2014	VXX1	C/P	60.00	01/18/2014
VXX	C/P	65.00	01/18/2014	VXX1	C/P	65.00	01/18/2014
VXX	C/P	70.00	01/18/2014	VXX1	C/P	70.00	01/18/2014

Disclaimer:

This Information Memo summarizes corporate events affecting listed options. No warranty of accuracy or completeness is given with respect to the summary. Option series information is based on series existing at OCC at the time this Memo was generated.

Contact Information:

Questions regarding this memo can be addressed to the BOX Market Operations Center at 617-235-2291 or toll free at 1-866-768-8845.