

Stock Split

July 22, 2016

Exchange/Memo ID: 203875

ONN / OCC ID: 39300



PROSHARES VIX SHORT-TERM FUTURES ETF - REVERSE SPLIT

Ex - Distribution Date: 07/25/2016

DESCRIPTION:

ProShares VIX Short-Term Futures ETF (VIXY) has announced a 1-for-5 reverse stock split. As a result of the reverse stock split, each VIXY Share will be converted into the right to receive 0.20 (New) ProShares VIX Short-Term Futures ETF (VIXY) Shares. The reverse stock split will become effective at the market open on July 25, 2016.

Contract Adjustments:

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

Adjustment Date: July 25, 2016

Option Symbol: VIXY becomes VIXY1

Underlying Security: VIXY remains VIXY

CUSIP: 74347W262

Contract Multiplier: 1

Strike Divisor: 1

Strike Price: Remains the same

New Multiplier: 100

Old Deliverable:

New Deliverable: 20 (New) ProShares VIX Short-Term Futures ETF (VIXY) Shares

Pricing Considerations:

Additional Exchange Info:

On Friday, July 22nd, 2016, immediately after the BOX close, all resting orders for VIXY in the order book will be canceled by the BOX Market Operations Center. If a BOX Participant wishes to enter orders for the new VIXY1 series, the BOX Participant will need to reenter the orders before the open on Monday, July 25th, 2016.

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VIXY	C/P	2.00	07/22/2016	VIXY1	C/P	2.00	07/22/2016
VIXY	C/P	3.00	07/22/2016	VIXY1	C/P	3.00	07/22/2016
VIXY	C/P	4.00	07/22/2016	VIXY1	C/P	4.00	07/22/2016
VIXY	C/P	4.50	07/22/2016	VIXY1	C/P	4.50	07/22/2016
VIXY	C/P	5.00	07/22/2016	VIXY1	C/P	5.00	07/22/2016
VIXY	C/P	5.50	07/22/2016	VIXY1	C/P	5.50	07/22/2016
VIXY	C/P	6.00	07/22/2016	VIXY1	C/P	6.00	07/22/2016
VIXY	C/P	6.50	07/22/2016	VIXY1	C/P	6.50	07/22/2016
VIXY	C/P	7.00	07/22/2016	VIXY1	C/P	7.00	07/22/2016
VIXY	C/P	7.50	07/22/2016	VIXY1	C/P	7.50	07/22/2016
VIXY	C/P	8.00	07/22/2016	VIXY1	C/P	8.00	07/22/2016
VIXY	C/P	8.50	07/22/2016	VIXY1	C/P	8.50	07/22/2016

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VIXY	C/P	9.00	07/22/2016	VIXY1	C/P	9.00	07/22/2016
VIXY	C/P	9.50	07/22/2016	VIXY1	C/P	9.50	07/22/2016
VIXY	C/P	10.00	07/22/2016	VIXY1	C/P	10.00	07/22/2016
VIXY	C/P	10.50	07/22/2016	VIXY1	C/P	10.50	07/22/2016
VIXY	C/P	11.00	07/22/2016	VIXY1	C/P	11.00	07/22/2016
VIXY	C/P	11.50	07/22/2016	VIXY1	C/P	11.50	07/22/2016
VIXY	C/P	12.00	07/22/2016	VIXY1	C/P	12.00	07/22/2016
VIXY	C/P	12.50	07/22/2016	VIXY1	C/P	12.50	07/22/2016
VIXY	C/P	13.00	07/22/2016	VIXY1	C/P	13.00	07/22/2016
VIXY	C/P	13.50	07/22/2016	VIXY1	C/P	13.50	07/22/2016
VIXY	C/P	14.00	07/22/2016	VIXY1	C/P	14.00	07/22/2016
VIXY	C/P	14.50	07/22/2016	VIXY1	C/P	14.50	07/22/2016
VIXY	C/P	15.00	07/22/2016	VIXY1	C/P	15.00	07/22/2016
VIXY	C/P	15.50	07/22/2016	VIXY1	C/P	15.50	07/22/2016
VIXY	C/P	16.00	07/22/2016	VIXY1	C/P	16.00	07/22/2016
VIXY	C/P	16.50	07/22/2016	VIXY1	C/P	16.50	07/22/2016
VIXY	C/P	17.00	07/22/2016	VIXY1	C/P	17.00	07/22/2016
VIXY	C/P	17.50	07/22/2016	VIXY1	C/P	17.50	07/22/2016
VIXY	C/P	18.00	07/22/2016	VIXY1	C/P	18.00	07/22/2016
VIXY	C/P	18.50	07/22/2016	VIXY1	C/P	18.50	07/22/2016
VIXY	C/P	20.00	07/22/2016	VIXY1	C/P	20.00	07/22/2016
VIXY	C/P	2.00	07/29/2016	VIXY1	C/P	2.00	07/29/2016
VIXY	C/P	3.00	07/29/2016	VIXY1	C/P	3.00	07/29/2016
VIXY	C/P	3.50	07/29/2016	VIXY1	C/P	3.50	07/29/2016
VIXY	C/P	4.00	07/29/2016	VIXY1	C/P	4.00	07/29/2016
VIXY	C/P	4.50	07/29/2016	VIXY1	C/P	4.50	07/29/2016
VIXY	C/P	5.00	07/29/2016	VIXY1	C/P	5.00	07/29/2016
VIXY	C/P	5.50	07/29/2016	VIXY1	C/P	5.50	07/29/2016
VIXY	C/P	6.00	07/29/2016	VIXY1	C/P	6.00	07/29/2016
VIXY	C/P	6.50	07/29/2016	VIXY1	C/P	6.50	07/29/2016
VIXY	C/P	7.00	07/29/2016	VIXY1	C/P	7.00	07/29/2016
VIXY	C/P	7.50	07/29/2016	VIXY1	C/P	7.50	07/29/2016
VIXY	C/P	8.00	07/29/2016	VIXY1	C/P	8.00	07/29/2016
VIXY	C/P	8.50	07/29/2016	VIXY1	C/P	8.50	07/29/2016
VIXY	C/P	9.00	07/29/2016	VIXY1	C/P	9.00	07/29/2016
VIXY	C/P	9.50	07/29/2016	VIXY1	C/P	9.50	07/29/2016
VIXY	C/P	10.00	07/29/2016	VIXY1	C/P	10.00	07/29/2016
VIXY	C/P	10.50	07/29/2016	VIXY1	C/P	10.50	07/29/2016
VIXY	C/P	11.00	07/29/2016	VIXY1	C/P	11.00	07/29/2016
VIXY	C/P	11.50	07/29/2016	VIXY1	C/P	11.50	07/29/2016
VIXY	C/P	12.00	07/29/2016	VIXY1	C/P	12.00	07/29/2016
VIXY	C/P	12.50	07/29/2016	VIXY1	C/P	12.50	07/29/2016
VIXY	C/P	13.00	07/29/2016	VIXY1	C/P	13.00	07/29/2016
VIXY	C/P	13.50	07/29/2016	VIXY1	C/P	13.50	07/29/2016
VIXY	C/P	14.00	07/29/2016	VIXY1	C/P	14.00	07/29/2016

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VIXY	C/P	14.50	07/29/2016	VIXY1	C/P	14.50	07/29/2016
VIXY	C/P	15.00	07/29/2016	VIXY1	C/P	15.00	07/29/2016
VIXY	C/P	15.50	07/29/2016	VIXY1	C/P	15.50	07/29/2016
VIXY	C/P	16.00	07/29/2016	VIXY1	C/P	16.00	07/29/2016
VIXY	C/P	16.50	07/29/2016	VIXY1	C/P	16.50	07/29/2016
VIXY	C/P	17.00	07/29/2016	VIXY1	C/P	17.00	07/29/2016
VIXY	C/P	17.50	07/29/2016	VIXY1	C/P	17.50	07/29/2016
VIXY	C/P	18.00	07/29/2016	VIXY1	C/P	18.00	07/29/2016
VIXY	C/P	18.50	07/29/2016	VIXY1	C/P	18.50	07/29/2016
VIXY	C/P	20.00	07/29/2016	VIXY1	C/P	20.00	07/29/2016
VIXY	C/P	2.00	08/05/2016	VIXY1	C/P	2.00	08/05/2016
VIXY	C/P	2.50	08/05/2016	VIXY1	C/P	2.50	08/05/2016
VIXY	C/P	3.00	08/05/2016	VIXY1	C/P	3.00	08/05/2016
VIXY	C/P	3.50	08/05/2016	VIXY1	C/P	3.50	08/05/2016
VIXY	C/P	4.00	08/05/2016	VIXY1	C/P	4.00	08/05/2016
VIXY	C/P	4.50	08/05/2016	VIXY1	C/P	4.50	08/05/2016
VIXY	C/P	5.00	08/05/2016	VIXY1	C/P	5.00	08/05/2016
VIXY	C/P	5.50	08/05/2016	VIXY1	C/P	5.50	08/05/2016
VIXY	C/P	6.00	08/05/2016	VIXY1	C/P	6.00	08/05/2016
VIXY	C/P	6.50	08/05/2016	VIXY1	C/P	6.50	08/05/2016
VIXY	C/P	7.00	08/05/2016	VIXY1	C/P	7.00	08/05/2016
VIXY	C/P	7.50	08/05/2016	VIXY1	C/P	7.50	08/05/2016
VIXY	C/P	8.00	08/05/2016	VIXY1	C/P	8.00	08/05/2016
VIXY	C/P	8.50	08/05/2016	VIXY1	C/P	8.50	08/05/2016
VIXY	C/P	9.00	08/05/2016	VIXY1	C/P	9.00	08/05/2016
VIXY	C/P	9.50	08/05/2016	VIXY1	C/P	9.50	08/05/2016
VIXY	C/P	10.00	08/05/2016	VIXY1	C/P	10.00	08/05/2016
VIXY	C/P	10.50	08/05/2016	VIXY1	C/P	10.50	08/05/2016
VIXY	C/P	11.00	08/05/2016	VIXY1	C/P	11.00	08/05/2016
VIXY	C/P	11.50	08/05/2016	VIXY1	C/P	11.50	08/05/2016
VIXY	C/P	12.00	08/05/2016	VIXY1	C/P	12.00	08/05/2016
VIXY	C/P	12.50	08/05/2016	VIXY1	C/P	12.50	08/05/2016
VIXY	C/P	13.00	08/05/2016	VIXY1	C/P	13.00	08/05/2016
VIXY	C/P	13.50	08/05/2016	VIXY1	C/P	13.50	08/05/2016
VIXY	C/P	14.00	08/05/2016	VIXY1	C/P	14.00	08/05/2016
VIXY	C/P	14.50	08/05/2016	VIXY1	C/P	14.50	08/05/2016
VIXY	C/P	15.00	08/05/2016	VIXY1	C/P	15.00	08/05/2016
VIXY	C/P	15.50	08/05/2016	VIXY1	C/P	15.50	08/05/2016
VIXY	C/P	16.00	08/05/2016	VIXY1	C/P	16.00	08/05/2016
VIXY	C/P	16.50	08/05/2016	VIXY1	C/P	16.50	08/05/2016
VIXY	C/P	17.00	08/05/2016	VIXY1	C/P	17.00	08/05/2016
VIXY	C/P	17.50	08/05/2016	VIXY1	C/P	17.50	08/05/2016
VIXY	C/P	18.00	08/05/2016	VIXY1	C/P	18.00	08/05/2016
VIXY	C/P	18.50	08/05/2016	VIXY1	C/P	18.50	08/05/2016
VIXY	C/P	19.00	08/05/2016	VIXY1	C/P	19.00	08/05/2016

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VIXY	C/P	2.00	08/12/2016	VIXY1	C/P	2.00	08/12/2016
VIXY	C/P	2.50	08/12/2016	VIXY1	C/P	2.50	08/12/2016
VIXY	C/P	3.00	08/12/2016	VIXY1	C/P	3.00	08/12/2016
VIXY	C/P	3.50	08/12/2016	VIXY1	C/P	3.50	08/12/2016
VIXY	C/P	4.00	08/12/2016	VIXY1	C/P	4.00	08/12/2016
VIXY	C/P	4.50	08/12/2016	VIXY1	C/P	4.50	08/12/2016
VIXY	C/P	5.00	08/12/2016	VIXY1	C/P	5.00	08/12/2016
VIXY	C/P	5.50	08/12/2016	VIXY1	C/P	5.50	08/12/2016
VIXY	C/P	6.00	08/12/2016	VIXY1	C/P	6.00	08/12/2016
VIXY	C/P	6.50	08/12/2016	VIXY1	C/P	6.50	08/12/2016
VIXY	C/P	7.00	08/12/2016	VIXY1	C/P	7.00	08/12/2016
VIXY	C/P	7.50	08/12/2016	VIXY1	C/P	7.50	08/12/2016
VIXY	C/P	8.00	08/12/2016	VIXY1	C/P	8.00	08/12/2016
VIXY	C/P	8.50	08/12/2016	VIXY1	C/P	8.50	08/12/2016
VIXY	C/P	9.00	08/12/2016	VIXY1	C/P	9.00	08/12/2016
VIXY	C/P	9.50	08/12/2016	VIXY1	C/P	9.50	08/12/2016
VIXY	C/P	10.00	08/12/2016	VIXY1	C/P	10.00	08/12/2016
VIXY	C/P	10.50	08/12/2016	VIXY1	C/P	10.50	08/12/2016
VIXY	C/P	11.00	08/12/2016	VIXY1	C/P	11.00	08/12/2016
VIXY	C/P	11.50	08/12/2016	VIXY1	C/P	11.50	08/12/2016
VIXY	C/P	12.00	08/12/2016	VIXY1	C/P	12.00	08/12/2016
VIXY	C/P	12.50	08/12/2016	VIXY1	C/P	12.50	08/12/2016
VIXY	C/P	13.00	08/12/2016	VIXY1	C/P	13.00	08/12/2016
VIXY	C/P	13.50	08/12/2016	VIXY1	C/P	13.50	08/12/2016
VIXY	C/P	14.00	08/12/2016	VIXY1	C/P	14.00	08/12/2016
VIXY	C/P	14.50	08/12/2016	VIXY1	C/P	14.50	08/12/2016
VIXY	C/P	15.00	08/12/2016	VIXY1	C/P	15.00	08/12/2016
VIXY	C/P	15.50	08/12/2016	VIXY1	C/P	15.50	08/12/2016
VIXY	C/P	16.00	08/12/2016	VIXY1	C/P	16.00	08/12/2016
VIXY	C/P	16.50	08/12/2016	VIXY1	C/P	16.50	08/12/2016
VIXY	C/P	17.00	08/12/2016	VIXY1	C/P	17.00	08/12/2016
VIXY	C/P	17.50	08/12/2016	VIXY1	C/P	17.50	08/12/2016
VIXY	C/P	18.00	08/12/2016	VIXY1	C/P	18.00	08/12/2016
VIXY	C/P	1.00	08/19/2016	VIXY1	C/P	1.00	08/19/2016
VIXY	C/P	2.00	08/19/2016	VIXY1	C/P	2.00	08/19/2016
VIXY	C/P	3.00	08/19/2016	VIXY1	C/P	3.00	08/19/2016
VIXY	C/P	3.50	08/19/2016	VIXY1	C/P	3.50	08/19/2016
VIXY	C/P	4.00	08/19/2016	VIXY1	C/P	4.00	08/19/2016
VIXY	C/P	4.50	08/19/2016	VIXY1	C/P	4.50	08/19/2016
VIXY	C/P	5.00	08/19/2016	VIXY1	C/P	5.00	08/19/2016
VIXY	C/P	5.50	08/19/2016	VIXY1	C/P	5.50	08/19/2016
VIXY	C/P	6.00	08/19/2016	VIXY1	C/P	6.00	08/19/2016
VIXY	C/P	6.50	08/19/2016	VIXY1	C/P	6.50	08/19/2016
VIXY	C/P	7.00	08/19/2016	VIXY1	C/P	7.00	08/19/2016
VIXY	C/P	7.50	08/19/2016	VIXY1	C/P	7.50	08/19/2016

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VIXY	C/P	8.00	08/19/2016	VIXY1	C/P	8.00	08/19/2016
VIXY	C/P	8.50	08/19/2016	VIXY1	C/P	8.50	08/19/2016
VIXY	C/P	9.00	08/19/2016	VIXY1	C/P	9.00	08/19/2016
VIXY	C/P	9.50	08/19/2016	VIXY1	C/P	9.50	08/19/2016
VIXY	C/P	10.00	08/19/2016	VIXY1	C/P	10.00	08/19/2016
VIXY	C/P	10.50	08/19/2016	VIXY1	C/P	10.50	08/19/2016
VIXY	C/P	11.00	08/19/2016	VIXY1	C/P	11.00	08/19/2016
VIXY	C/P	11.50	08/19/2016	VIXY1	C/P	11.50	08/19/2016
VIXY	C/P	12.00	08/19/2016	VIXY1	C/P	12.00	08/19/2016
VIXY	C/P	12.50	08/19/2016	VIXY1	C/P	12.50	08/19/2016
VIXY	C/P	13.00	08/19/2016	VIXY1	C/P	13.00	08/19/2016
VIXY	C/P	13.50	08/19/2016	VIXY1	C/P	13.50	08/19/2016
VIXY	C/P	14.00	08/19/2016	VIXY1	C/P	14.00	08/19/2016
VIXY	C/P	14.50	08/19/2016	VIXY1	C/P	14.50	08/19/2016
VIXY	C/P	15.00	08/19/2016	VIXY1	C/P	15.00	08/19/2016
VIXY	C/P	16.00	08/19/2016	VIXY1	C/P	16.00	08/19/2016
VIXY	C/P	17.00	08/19/2016	VIXY1	C/P	17.00	08/19/2016
VIXY	C/P	18.00	08/19/2016	VIXY1	C/P	18.00	08/19/2016
VIXY	C/P	19.00	08/19/2016	VIXY1	C/P	19.00	08/19/2016
VIXY	C/P	20.00	08/19/2016	VIXY1	C/P	20.00	08/19/2016
VIXY	C/P	21.00	08/19/2016	VIXY1	C/P	21.00	08/19/2016
VIXY	C/P	22.00	08/19/2016	VIXY1	C/P	22.00	08/19/2016
VIXY	C/P	1.50	08/26/2016	VIXY1	C/P	1.50	08/26/2016
VIXY	C/P	2.00	08/26/2016	VIXY1	C/P	2.00	08/26/2016
VIXY	C/P	2.50	08/26/2016	VIXY1	C/P	2.50	08/26/2016
VIXY	C/P	3.00	08/26/2016	VIXY1	C/P	3.00	08/26/2016
VIXY	C/P	3.50	08/26/2016	VIXY1	C/P	3.50	08/26/2016
VIXY	C/P	4.00	08/26/2016	VIXY1	C/P	4.00	08/26/2016
VIXY	C/P	4.50	08/26/2016	VIXY1	C/P	4.50	08/26/2016
VIXY	C/P	5.00	08/26/2016	VIXY1	C/P	5.00	08/26/2016
VIXY	C/P	5.50	08/26/2016	VIXY1	C/P	5.50	08/26/2016
VIXY	C/P	6.00	08/26/2016	VIXY1	C/P	6.00	08/26/2016
VIXY	C/P	6.50	08/26/2016	VIXY1	C/P	6.50	08/26/2016
VIXY	C/P	7.00	08/26/2016	VIXY1	C/P	7.00	08/26/2016
VIXY	C/P	7.50	08/26/2016	VIXY1	C/P	7.50	08/26/2016
VIXY	C/P	8.00	08/26/2016	VIXY1	C/P	8.00	08/26/2016
VIXY	C/P	8.50	08/26/2016	VIXY1	C/P	8.50	08/26/2016
VIXY	C/P	9.00	08/26/2016	VIXY1	C/P	9.00	08/26/2016
VIXY	C/P	9.50	08/26/2016	VIXY1	C/P	9.50	08/26/2016
VIXY	C/P	10.00	08/26/2016	VIXY1	C/P	10.00	08/26/2016
VIXY	C/P	10.50	08/26/2016	VIXY1	C/P	10.50	08/26/2016
VIXY	C/P	11.00	08/26/2016	VIXY1	C/P	11.00	08/26/2016
VIXY	C/P	11.50	08/26/2016	VIXY1	C/P	11.50	08/26/2016
VIXY	C/P	12.00	08/26/2016	VIXY1	C/P	12.00	08/26/2016
VIXY	C/P	12.50	08/26/2016	VIXY1	C/P	12.50	08/26/2016

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VIXY	C/P	13.00	08/26/2016	VIXY1	C/P	13.00	08/26/2016
VIXY	C/P	13.50	08/26/2016	VIXY1	C/P	13.50	08/26/2016
VIXY	C/P	14.00	08/26/2016	VIXY1	C/P	14.00	08/26/2016
VIXY	C/P	14.50	08/26/2016	VIXY1	C/P	14.50	08/26/2016
VIXY	C/P	15.00	08/26/2016	VIXY1	C/P	15.00	08/26/2016
VIXY	C/P	15.50	08/26/2016	VIXY1	C/P	15.50	08/26/2016
VIXY	C/P	16.00	08/26/2016	VIXY1	C/P	16.00	08/26/2016
VIXY	C/P	16.50	08/26/2016	VIXY1	C/P	16.50	08/26/2016
VIXY	C/P	17.00	08/26/2016	VIXY1	C/P	17.00	08/26/2016
VIXY	C/P	18.00	08/26/2016	VIXY1	C/P	18.00	08/26/2016
VIXY	C/P	0.50	09/02/2016	VIXY1	C/P	0.50	09/02/2016
VIXY	C/P	1.00	09/02/2016	VIXY1	C/P	1.00	09/02/2016
VIXY	C/P	1.50	09/02/2016	VIXY1	C/P	1.50	09/02/2016
VIXY	C/P	2.00	09/02/2016	VIXY1	C/P	2.00	09/02/2016
VIXY	C/P	2.50	09/02/2016	VIXY1	C/P	2.50	09/02/2016
VIXY	C/P	3.00	09/02/2016	VIXY1	C/P	3.00	09/02/2016
VIXY	C/P	3.50	09/02/2016	VIXY1	C/P	3.50	09/02/2016
VIXY	C/P	4.00	09/02/2016	VIXY1	C/P	4.00	09/02/2016
VIXY	C/P	4.50	09/02/2016	VIXY1	C/P	4.50	09/02/2016
VIXY	C/P	5.00	09/02/2016	VIXY1	C/P	5.00	09/02/2016
VIXY	C/P	5.50	09/02/2016	VIXY1	C/P	5.50	09/02/2016
VIXY	C/P	6.00	09/02/2016	VIXY1	C/P	6.00	09/02/2016
VIXY	C/P	6.50	09/02/2016	VIXY1	C/P	6.50	09/02/2016
VIXY	C/P	7.00	09/02/2016	VIXY1	C/P	7.00	09/02/2016
VIXY	C/P	7.50	09/02/2016	VIXY1	C/P	7.50	09/02/2016
VIXY	C/P	8.00	09/02/2016	VIXY1	C/P	8.00	09/02/2016
VIXY	C/P	8.50	09/02/2016	VIXY1	C/P	8.50	09/02/2016
VIXY	C/P	9.00	09/02/2016	VIXY1	C/P	9.00	09/02/2016
VIXY	C/P	9.50	09/02/2016	VIXY1	C/P	9.50	09/02/2016
VIXY	C/P	10.00	09/02/2016	VIXY1	C/P	10.00	09/02/2016
VIXY	C/P	10.50	09/02/2016	VIXY1	C/P	10.50	09/02/2016
VIXY	C/P	11.00	09/02/2016	VIXY1	C/P	11.00	09/02/2016
VIXY	C/P	11.50	09/02/2016	VIXY1	C/P	11.50	09/02/2016
VIXY	C/P	12.00	09/02/2016	VIXY1	C/P	12.00	09/02/2016
VIXY	C/P	12.50	09/02/2016	VIXY1	C/P	12.50	09/02/2016
VIXY	C/P	13.00	09/02/2016	VIXY1	C/P	13.00	09/02/2016
VIXY	C/P	13.50	09/02/2016	VIXY1	C/P	13.50	09/02/2016
VIXY	C/P	14.00	09/02/2016	VIXY1	C/P	14.00	09/02/2016
VIXY	C/P	14.50	09/02/2016	VIXY1	C/P	14.50	09/02/2016
VIXY	C/P	15.00	09/02/2016	VIXY1	C/P	15.00	09/02/2016
VIXY	C/P	1.00	09/16/2016	VIXY1	C/P	1.00	09/16/2016
VIXY	C/P	2.00	09/16/2016	VIXY1	C/P	2.00	09/16/2016
VIXY	C/P	3.00	09/16/2016	VIXY1	C/P	3.00	09/16/2016
VIXY	C/P	4.00	09/16/2016	VIXY1	C/P	4.00	09/16/2016
VIXY	C/P	5.00	09/16/2016	VIXY1	C/P	5.00	09/16/2016

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VIXY	C/P	6.00	09/16/2016	VIXY1	C/P	6.00	09/16/2016
VIXY	C/P	7.00	09/16/2016	VIXY1	C/P	7.00	09/16/2016
VIXY	C/P	8.00	09/16/2016	VIXY1	C/P	8.00	09/16/2016
VIXY	C/P	9.00	09/16/2016	VIXY1	C/P	9.00	09/16/2016
VIXY	C/P	10.00	09/16/2016	VIXY1	C/P	10.00	09/16/2016
VIXY	C/P	11.00	09/16/2016	VIXY1	C/P	11.00	09/16/2016
VIXY	C/P	12.00	09/16/2016	VIXY1	C/P	12.00	09/16/2016
VIXY	C/P	13.00	09/16/2016	VIXY1	C/P	13.00	09/16/2016
VIXY	C/P	14.00	09/16/2016	VIXY1	C/P	14.00	09/16/2016
VIXY	C/P	15.00	09/16/2016	VIXY1	C/P	15.00	09/16/2016
VIXY	C/P	16.00	09/16/2016	VIXY1	C/P	16.00	09/16/2016
VIXY	C/P	17.00	09/16/2016	VIXY1	C/P	17.00	09/16/2016
VIXY	C/P	18.00	09/16/2016	VIXY1	C/P	18.00	09/16/2016
VIXY	C/P	19.00	09/16/2016	VIXY1	C/P	19.00	09/16/2016
VIXY	C/P	20.00	09/16/2016	VIXY1	C/P	20.00	09/16/2016
VIXY	C/P	21.00	09/16/2016	VIXY1	C/P	21.00	09/16/2016
VIXY	C/P	22.00	09/16/2016	VIXY1	C/P	22.00	09/16/2016
VIXY	C/P	23.00	09/16/2016	VIXY1	C/P	23.00	09/16/2016
VIXY	C/P	24.00	09/16/2016	VIXY1	C/P	24.00	09/16/2016
VIXY	C/P	25.00	09/16/2016	VIXY1	C/P	25.00	09/16/2016
VIXY	C/P	26.00	09/16/2016	VIXY1	C/P	26.00	09/16/2016
VIXY	C/P	27.00	09/16/2016	VIXY1	C/P	27.00	09/16/2016
VIXY	C/P	28.00	09/16/2016	VIXY1	C/P	28.00	09/16/2016
VIXY	C/P	29.00	09/16/2016	VIXY1	C/P	29.00	09/16/2016
VIXY	C/P	30.00	09/16/2016	VIXY1	C/P	30.00	09/16/2016
VIXY	C/P	31.00	09/16/2016	VIXY1	C/P	31.00	09/16/2016
VIXY	C/P	32.00	09/16/2016	VIXY1	C/P	32.00	09/16/2016
VIXY	C/P	33.00	09/16/2016	VIXY1	C/P	33.00	09/16/2016
VIXY	C/P	34.00	09/16/2016	VIXY1	C/P	34.00	09/16/2016
VIXY	C/P	35.00	09/16/2016	VIXY1	C/P	35.00	09/16/2016
VIXY	C/P	1.00	12/16/2016	VIXY1	C/P	1.00	12/16/2016
VIXY	C/P	2.00	12/16/2016	VIXY1	C/P	2.00	12/16/2016
VIXY	C/P	3.00	12/16/2016	VIXY1	C/P	3.00	12/16/2016
VIXY	C/P	4.00	12/16/2016	VIXY1	C/P	4.00	12/16/2016
VIXY	C/P	5.00	12/16/2016	VIXY1	C/P	5.00	12/16/2016
VIXY	C/P	6.00	12/16/2016	VIXY1	C/P	6.00	12/16/2016
VIXY	C/P	7.00	12/16/2016	VIXY1	C/P	7.00	12/16/2016
VIXY	C/P	8.00	12/16/2016	VIXY1	C/P	8.00	12/16/2016
VIXY	C/P	9.00	12/16/2016	VIXY1	C/P	9.00	12/16/2016
VIXY	C/P	10.00	12/16/2016	VIXY1	C/P	10.00	12/16/2016
VIXY	C/P	11.00	12/16/2016	VIXY1	C/P	11.00	12/16/2016
VIXY	C/P	12.00	12/16/2016	VIXY1	C/P	12.00	12/16/2016
VIXY	C/P	13.00	12/16/2016	VIXY1	C/P	13.00	12/16/2016
VIXY	C/P	14.00	12/16/2016	VIXY1	C/P	14.00	12/16/2016
VIXY	C/P	15.00	12/16/2016	VIXY1	C/P	15.00	12/16/2016

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VIXY	C/P	16.00	12/16/2016	VIXY1	C/P	16.00	12/16/2016
VIXY	C/P	17.00	12/16/2016	VIXY1	C/P	17.00	12/16/2016
VIXY	C/P	18.00	12/16/2016	VIXY1	C/P	18.00	12/16/2016
VIXY	C/P	19.00	12/16/2016	VIXY1	C/P	19.00	12/16/2016
VIXY	C/P	20.00	12/16/2016	VIXY1	C/P	20.00	12/16/2016
VIXY	C/P	21.00	12/16/2016	VIXY1	C/P	21.00	12/16/2016
VIXY	C/P	22.00	12/16/2016	VIXY1	C/P	22.00	12/16/2016
VIXY	C/P	1.00	01/20/2017	VIXY1	C/P	1.00	01/20/2017
VIXY	C/P	2.00	01/20/2017	VIXY1	C/P	2.00	01/20/2017
VIXY	C/P	3.00	01/20/2017	VIXY1	C/P	3.00	01/20/2017
VIXY	C/P	4.00	01/20/2017	VIXY1	C/P	4.00	01/20/2017
VIXY	C/P	5.00	01/20/2017	VIXY1	C/P	5.00	01/20/2017
VIXY	C/P	6.00	01/20/2017	VIXY1	C/P	6.00	01/20/2017
VIXY	C/P	7.00	01/20/2017	VIXY1	C/P	7.00	01/20/2017
VIXY	C/P	8.00	01/20/2017	VIXY1	C/P	8.00	01/20/2017
VIXY	C/P	9.00	01/20/2017	VIXY1	C/P	9.00	01/20/2017
VIXY	C/P	10.00	01/20/2017	VIXY1	C/P	10.00	01/20/2017
VIXY	C/P	11.00	01/20/2017	VIXY1	C/P	11.00	01/20/2017
VIXY	C/P	12.00	01/20/2017	VIXY1	C/P	12.00	01/20/2017
VIXY	C/P	13.00	01/20/2017	VIXY1	C/P	13.00	01/20/2017
VIXY	C/P	14.00	01/20/2017	VIXY1	C/P	14.00	01/20/2017
VIXY	C/P	15.00	01/20/2017	VIXY1	C/P	15.00	01/20/2017
VIXY	C/P	16.00	01/20/2017	VIXY1	C/P	16.00	01/20/2017
VIXY	C/P	17.00	01/20/2017	VIXY1	C/P	17.00	01/20/2017
VIXY	C/P	18.00	01/20/2017	VIXY1	C/P	18.00	01/20/2017
VIXY	C/P	19.00	01/20/2017	VIXY1	C/P	19.00	01/20/2017
VIXY	C/P	20.00	01/20/2017	VIXY1	C/P	20.00	01/20/2017
VIXY	C/P	21.00	01/20/2017	VIXY1	C/P	21.00	01/20/2017
VIXY	C/P	22.00	01/20/2017	VIXY1	C/P	22.00	01/20/2017
VIXY	C/P	23.00	01/20/2017	VIXY1	C/P	23.00	01/20/2017
VIXY	C/P	24.00	01/20/2017	VIXY1	C/P	24.00	01/20/2017
VIXY	C/P	25.00	01/20/2017	VIXY1	C/P	25.00	01/20/2017
VIXY	C/P	1.00	03/17/2017	VIXY1	C/P	1.00	03/17/2017
VIXY	C/P	2.00	03/17/2017	VIXY1	C/P	2.00	03/17/2017
VIXY	C/P	3.00	03/17/2017	VIXY1	C/P	3.00	03/17/2017
VIXY	C/P	4.00	03/17/2017	VIXY1	C/P	4.00	03/17/2017
VIXY	C/P	5.00	03/17/2017	VIXY1	C/P	5.00	03/17/2017
VIXY	C/P	6.00	03/17/2017	VIXY1	C/P	6.00	03/17/2017
VIXY	C/P	7.00	03/17/2017	VIXY1	C/P	7.00	03/17/2017
VIXY	C/P	8.00	03/17/2017	VIXY1	C/P	8.00	03/17/2017
VIXY	C/P	9.00	03/17/2017	VIXY1	C/P	9.00	03/17/2017
VIXY	C/P	10.00	03/17/2017	VIXY1	C/P	10.00	03/17/2017
VIXY	C/P	11.00	03/17/2017	VIXY1	C/P	11.00	03/17/2017
VIXY	C/P	12.00	03/17/2017	VIXY1	C/P	12.00	03/17/2017
VIXY	C/P	13.00	03/17/2017	VIXY1	C/P	13.00	03/17/2017

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VIXY	C/P	14.00	03/17/2017	VIXY1	C/P	14.00	03/17/2017
VIXY	C/P	15.00	03/17/2017	VIXY1	C/P	15.00	03/17/2017
VIXY	C/P	1.00	01/19/2018	VIXY1	C/P	1.00	01/19/2018
VIXY	C/P	2.00	01/19/2018	VIXY1	C/P	2.00	01/19/2018
VIXY	C/P	3.00	01/19/2018	VIXY1	C/P	3.00	01/19/2018
VIXY	C/P	4.00	01/19/2018	VIXY1	C/P	4.00	01/19/2018
VIXY	C/P	5.00	01/19/2018	VIXY1	C/P	5.00	01/19/2018
VIXY	C/P	6.00	01/19/2018	VIXY1	C/P	6.00	01/19/2018
VIXY	C/P	7.00	01/19/2018	VIXY1	C/P	7.00	01/19/2018
VIXY	C/P	8.00	01/19/2018	VIXY1	C/P	8.00	01/19/2018
VIXY	C/P	9.00	01/19/2018	VIXY1	C/P	9.00	01/19/2018
VIXY	C/P	10.00	01/19/2018	VIXY1	C/P	10.00	01/19/2018
VIXY	C/P	11.00	01/19/2018	VIXY1	C/P	11.00	01/19/2018
VIXY	C/P	12.00	01/19/2018	VIXY1	C/P	12.00	01/19/2018
VIXY	C/P	13.00	01/19/2018	VIXY1	C/P	13.00	01/19/2018
VIXY	C/P	14.00	01/19/2018	VIXY1	C/P	14.00	01/19/2018
VIXY	C/P	15.00	01/19/2018	VIXY1	C/P	15.00	01/19/2018
VIXY	C/P	16.00	01/19/2018	VIXY1	C/P	16.00	01/19/2018
VIXY	C/P	17.00	01/19/2018	VIXY1	C/P	17.00	01/19/2018
VIXY	C/P	18.00	01/19/2018	VIXY1	C/P	18.00	01/19/2018
VIXY	C/P	19.00	01/19/2018	VIXY1	C/P	19.00	01/19/2018
VIXY	C/P	20.00	01/19/2018	VIXY1	C/P	20.00	01/19/2018
VIXY	C/P	21.00	01/19/2018	VIXY1	C/P	21.00	01/19/2018
VIXY	C/P	22.00	01/19/2018	VIXY1	C/P	22.00	01/19/2018
VIXY	C/P	23.00	01/19/2018	VIXY1	C/P	23.00	01/19/2018
VIXY	C/P	24.00	01/19/2018	VIXY1	C/P	24.00	01/19/2018
VIXY	C/P	25.00	01/19/2018	VIXY1	C/P	25.00	01/19/2018

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:

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