

# Stock Split

July 22, 2016

Exchange/Memo ID: 203876

ONN / OCC ID: 39304



## PROSHARES ULTRA VIX SHORT-TERM FUTURES ETF - REVERSE SPLIT

Ex - Distribution Date: 07/25/2016

### DESCRIPTION:

ProShares Ultra VIX Short-Term Futures ETF (UVXY) has announced a 1-for-5 reverse stock split. As a result of the reverse stock split, each UVXY Share will be converted into the right to receive 0.20 (New) ProShares Ultra VIX Short-Term Futures ETF (UVXY) 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: UVXY becomes UVXY2

Underlying Security: UVXY remains UVXY

CUSIP: 74347W254

Contract Multiplier: 1

Strike Divisor: 1

**Strike Price:** Remains the same

New Multiplier: 100

Old Deliverable:

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

**Adjustment Date:** July 25, 2016

Option Symbol: UVXY1 remains UVXY1

Underlying Security: UVXY remains UVXY

CUSIP: 74347W254

Contract Multiplier: 1

Strike Divisor: 1

**Strike Price:** Remains the same

New Multiplier: 100

Old Deliverable:

New Deliverable: 4 (New) ProShares Ultra VIX Short-Term Futures ETF (UVXY) Shares

### Pricing Considerations:

#### Additional Exchange Info:

On Friday, July 22nd, 2016, immediately after the BOX close, all resting orders for UVXY and UVXY1 in the order book will be canceled by the BOX Market Operations Center. If a BOX Participant wishes to enter orders for the new UVXY2 series, the BOX Participant will need to reenter the orders before the open on Monday, July 25<sup>th</sup>, 2016.

| Old Option<br>Symbol | Old PutCall<br>Code | Old Strike<br>Price | Old Contract<br>Date | New Option<br>Symbol | New PutCall<br>Code | New Strike<br>Price | New Contract<br>Date |
|----------------------|---------------------|---------------------|----------------------|----------------------|---------------------|---------------------|----------------------|
| UVXY                 | C/P                 | 2.00                | 07/22/2016           | UVXY2                | C/P                 | 2.00                | 07/22/2016           |
| UVXY                 | C/P                 | 3.00                | 07/22/2016           | UVXY2                | C/P                 | 3.00                | 07/22/2016           |
| UVXY                 | C/P                 | 3.50                | 07/22/2016           | UVXY2                | C/P                 | 3.50                | 07/22/2016           |
| UVXY                 | C/P                 | 4.00                | 07/22/2016           | UVXY2                | C/P                 | 4.00                | 07/22/2016           |
| UVXY                 | C/P                 | 4.50                | 07/22/2016           | UVXY2                | C/P                 | 4.50                | 07/22/2016           |
| UVXY                 | C/P                 | 5.00                | 07/22/2016           | UVXY2                | C/P                 | 5.00                | 07/22/2016           |
| UVXY                 | C/P                 | 5.50                | 07/22/2016           | UVXY2                | C/P                 | 5.50                | 07/22/2016           |
| UVXY                 | C/P                 | 6.00                | 07/22/2016           | UVXY2                | C/P                 | 6.00                | 07/22/2016           |
| UVXY                 | C/P                 | 6.50                | 07/22/2016           | UVXY2                | C/P                 | 6.50                | 07/22/2016           |
| UVXY                 | C/P                 | 7.00                | 07/22/2016           | UVXY2                | C/P                 | 7.00                | 07/22/2016           |
| UVXY                 | C/P                 | 7.50                | 07/22/2016           | UVXY2                | C/P                 | 7.50                | 07/22/2016           |
| UVXY                 | C/P                 | 8.00                | 07/22/2016           | UVXY2                | C/P                 | 8.00                | 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 |
|-------------------|------------------|------------------|-------------------|-------------------|------------------|------------------|-------------------|
| UVXY              | C/P              | 8.50             | 07/22/2016        | UVXY2             | C/P              | 8.50             | 07/22/2016        |
| UVXY              | C/P              | 9.00             | 07/22/2016        | UVXY2             | C/P              | 9.00             | 07/22/2016        |
| UVXY              | C/P              | 9.50             | 07/22/2016        | UVXY2             | C/P              | 9.50             | 07/22/2016        |
| UVXY              | C/P              | 10.00            | 07/22/2016        | UVXY2             | C/P              | 10.00            | 07/22/2016        |
| UVXY              | C/P              | 10.50            | 07/22/2016        | UVXY2             | C/P              | 10.50            | 07/22/2016        |
| UVXY              | C/P              | 11.00            | 07/22/2016        | UVXY2             | C/P              | 11.00            | 07/22/2016        |
| UVXY              | C/P              | 11.50            | 07/22/2016        | UVXY2             | C/P              | 11.50            | 07/22/2016        |
| UVXY              | C/P              | 12.00            | 07/22/2016        | UVXY2             | C/P              | 12.00            | 07/22/2016        |
| UVXY              | C/P              | 12.50            | 07/22/2016        | UVXY2             | C/P              | 12.50            | 07/22/2016        |
| UVXY              | C/P              | 13.00            | 07/22/2016        | UVXY2             | C/P              | 13.00            | 07/22/2016        |
| UVXY              | C/P              | 13.50            | 07/22/2016        | UVXY2             | C/P              | 13.50            | 07/22/2016        |
| UVXY              | C/P              | 14.00            | 07/22/2016        | UVXY2             | C/P              | 14.00            | 07/22/2016        |
| UVXY              | C/P              | 14.50            | 07/22/2016        | UVXY2             | C/P              | 14.50            | 07/22/2016        |
| UVXY              | C/P              | 15.00            | 07/22/2016        | UVXY2             | C/P              | 15.00            | 07/22/2016        |
| UVXY              | C/P              | 15.50            | 07/22/2016        | UVXY2             | C/P              | 15.50            | 07/22/2016        |
| UVXY              | C/P              | 16.00            | 07/22/2016        | UVXY2             | C/P              | 16.00            | 07/22/2016        |
| UVXY              | C/P              | 16.50            | 07/22/2016        | UVXY2             | C/P              | 16.50            | 07/22/2016        |
| UVXY              | C/P              | 17.00            | 07/22/2016        | UVXY2             | C/P              | 17.00            | 07/22/2016        |
| UVXY              | C/P              | 17.50            | 07/22/2016        | UVXY2             | C/P              | 17.50            | 07/22/2016        |
| UVXY              | C/P              | 18.00            | 07/22/2016        | UVXY2             | C/P              | 18.00            | 07/22/2016        |
| UVXY              | C/P              | 18.50            | 07/22/2016        | UVXY2             | C/P              | 18.50            | 07/22/2016        |
| UVXY              | C/P              | 19.00            | 07/22/2016        | UVXY2             | C/P              | 19.00            | 07/22/2016        |
| UVXY              | C/P              | 19.50            | 07/22/2016        | UVXY2             | C/P              | 19.50            | 07/22/2016        |
| UVXY              | C/P              | 20.00            | 07/22/2016        | UVXY2             | C/P              | 20.00            | 07/22/2016        |
| UVXY              | C/P              | 20.50            | 07/22/2016        | UVXY2             | C/P              | 20.50            | 07/22/2016        |
| UVXY              | C/P              | 21.00            | 07/22/2016        | UVXY2             | C/P              | 21.00            | 07/22/2016        |
| UVXY              | C/P              | 21.50            | 07/22/2016        | UVXY2             | C/P              | 21.50            | 07/22/2016        |
| UVXY              | C/P              | 22.00            | 07/22/2016        | UVXY2             | C/P              | 22.00            | 07/22/2016        |
| UVXY              | C/P              | 22.50            | 07/22/2016        | UVXY2             | C/P              | 22.50            | 07/22/2016        |
| UVXY              | C/P              | 23.00            | 07/22/2016        | UVXY2             | C/P              | 23.00            | 07/22/2016        |
| UVXY              | C/P              | 23.50            | 07/22/2016        | UVXY2             | C/P              | 23.50            | 07/22/2016        |
| UVXY              | C/P              | 24.00            | 07/22/2016        | UVXY2             | C/P              | 24.00            | 07/22/2016        |
| UVXY              | C/P              | 25.00            | 07/22/2016        | UVXY2             | C/P              | 25.00            | 07/22/2016        |
| UVXY              | C/P              | 30.00            | 07/22/2016        | UVXY2             | C/P              | 30.00            | 07/22/2016        |
| UVXY              | C/P              | 1.00             | 07/29/2016        | UVXY2             | C/P              | 1.00             | 07/29/2016        |
| UVXY              | C/P              | 2.00             | 07/29/2016        | UVXY2             | C/P              | 2.00             | 07/29/2016        |
| UVXY              | C/P              | 3.00             | 07/29/2016        | UVXY2             | C/P              | 3.00             | 07/29/2016        |
| UVXY              | C/P              | 3.50             | 07/29/2016        | UVXY2             | C/P              | 3.50             | 07/29/2016        |
| UVXY              | C/P              | 4.00             | 07/29/2016        | UVXY2             | C/P              | 4.00             | 07/29/2016        |
| UVXY              | C/P              | 4.50             | 07/29/2016        | UVXY2             | C/P              | 4.50             | 07/29/2016        |
| UVXY              | C/P              | 5.00             | 07/29/2016        | UVXY2             | C/P              | 5.00             | 07/29/2016        |
| UVXY              | C/P              | 5.50             | 07/29/2016        | UVXY2             | C/P              | 5.50             | 07/29/2016        |
| UVXY              | C/P              | 6.00             | 07/29/2016        | UVXY2             | C/P              | 6.00             | 07/29/2016        |
| UVXY              | C/P              | 6.50             | 07/29/2016        | UVXY2             | C/P              | 6.50             | 07/29/2016        |
| UVXY              | C/P              | 7.00             | 07/29/2016        | UVXY2             | C/P              | 7.00             | 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 |
|-------------------|------------------|------------------|-------------------|-------------------|------------------|------------------|-------------------|
| UVXY              | C/P              | 7.50             | 07/29/2016        | UVXY2             | C/P              | 7.50             | 07/29/2016        |
| UVXY              | C/P              | 8.00             | 07/29/2016        | UVXY2             | C/P              | 8.00             | 07/29/2016        |
| UVXY              | C/P              | 8.50             | 07/29/2016        | UVXY2             | C/P              | 8.50             | 07/29/2016        |
| UVXY              | C/P              | 9.00             | 07/29/2016        | UVXY2             | C/P              | 9.00             | 07/29/2016        |
| UVXY              | C/P              | 9.50             | 07/29/2016        | UVXY2             | C/P              | 9.50             | 07/29/2016        |
| UVXY              | C/P              | 10.00            | 07/29/2016        | UVXY2             | C/P              | 10.00            | 07/29/2016        |
| UVXY              | C/P              | 10.50            | 07/29/2016        | UVXY2             | C/P              | 10.50            | 07/29/2016        |
| UVXY              | C/P              | 11.00            | 07/29/2016        | UVXY2             | C/P              | 11.00            | 07/29/2016        |
| UVXY              | C/P              | 11.50            | 07/29/2016        | UVXY2             | C/P              | 11.50            | 07/29/2016        |
| UVXY              | C/P              | 12.00            | 07/29/2016        | UVXY2             | C/P              | 12.00            | 07/29/2016        |
| UVXY              | C/P              | 12.50            | 07/29/2016        | UVXY2             | C/P              | 12.50            | 07/29/2016        |
| UVXY              | C/P              | 13.00            | 07/29/2016        | UVXY2             | C/P              | 13.00            | 07/29/2016        |
| UVXY              | C/P              | 13.50            | 07/29/2016        | UVXY2             | C/P              | 13.50            | 07/29/2016        |
| UVXY              | C/P              | 14.00            | 07/29/2016        | UVXY2             | C/P              | 14.00            | 07/29/2016        |
| UVXY              | C/P              | 14.50            | 07/29/2016        | UVXY2             | C/P              | 14.50            | 07/29/2016        |
| UVXY              | C/P              | 15.00            | 07/29/2016        | UVXY2             | C/P              | 15.00            | 07/29/2016        |
| UVXY              | C/P              | 15.50            | 07/29/2016        | UVXY2             | C/P              | 15.50            | 07/29/2016        |
| UVXY              | C/P              | 16.00            | 07/29/2016        | UVXY2             | C/P              | 16.00            | 07/29/2016        |
| UVXY              | C/P              | 16.50            | 07/29/2016        | UVXY2             | C/P              | 16.50            | 07/29/2016        |
| UVXY              | C/P              | 17.00            | 07/29/2016        | UVXY2             | C/P              | 17.00            | 07/29/2016        |
| UVXY              | C/P              | 17.50            | 07/29/2016        | UVXY2             | C/P              | 17.50            | 07/29/2016        |
| UVXY              | C/P              | 18.00            | 07/29/2016        | UVXY2             | C/P              | 18.00            | 07/29/2016        |
| UVXY              | C/P              | 18.50            | 07/29/2016        | UVXY2             | C/P              | 18.50            | 07/29/2016        |
| UVXY              | C/P              | 19.00            | 07/29/2016        | UVXY2             | C/P              | 19.00            | 07/29/2016        |
| UVXY              | C/P              | 19.50            | 07/29/2016        | UVXY2             | C/P              | 19.50            | 07/29/2016        |
| UVXY              | C/P              | 20.00            | 07/29/2016        | UVXY2             | C/P              | 20.00            | 07/29/2016        |
| UVXY              | C/P              | 20.50            | 07/29/2016        | UVXY2             | C/P              | 20.50            | 07/29/2016        |
| UVXY              | C/P              | 21.00            | 07/29/2016        | UVXY2             | C/P              | 21.00            | 07/29/2016        |
| UVXY              | C/P              | 21.50            | 07/29/2016        | UVXY2             | C/P              | 21.50            | 07/29/2016        |
| UVXY              | C/P              | 22.00            | 07/29/2016        | UVXY2             | C/P              | 22.00            | 07/29/2016        |
| UVXY              | C/P              | 22.50            | 07/29/2016        | UVXY2             | C/P              | 22.50            | 07/29/2016        |
| UVXY              | C/P              | 23.00            | 07/29/2016        | UVXY2             | C/P              | 23.00            | 07/29/2016        |
| UVXY              | C/P              | 23.50            | 07/29/2016        | UVXY2             | C/P              | 23.50            | 07/29/2016        |
| UVXY              | C/P              | 24.00            | 07/29/2016        | UVXY2             | C/P              | 24.00            | 07/29/2016        |
| UVXY              | C/P              | 25.00            | 07/29/2016        | UVXY2             | C/P              | 25.00            | 07/29/2016        |
| UVXY              | C/P              | 30.00            | 07/29/2016        | UVXY2             | C/P              | 30.00            | 07/29/2016        |
| UVXY              | C/P              | 3.00             | 08/05/2016        | UVXY2             | C/P              | 3.00             | 08/05/2016        |
| UVXY              | C/P              | 3.50             | 08/05/2016        | UVXY2             | C/P              | 3.50             | 08/05/2016        |
| UVXY              | C/P              | 4.00             | 08/05/2016        | UVXY2             | C/P              | 4.00             | 08/05/2016        |
| UVXY              | C/P              | 4.50             | 08/05/2016        | UVXY2             | C/P              | 4.50             | 08/05/2016        |
| UVXY              | C/P              | 5.00             | 08/05/2016        | UVXY2             | C/P              | 5.00             | 08/05/2016        |
| UVXY              | C/P              | 5.50             | 08/05/2016        | UVXY2             | C/P              | 5.50             | 08/05/2016        |
| UVXY              | C/P              | 6.00             | 08/05/2016        | UVXY2             | C/P              | 6.00             | 08/05/2016        |
| UVXY              | C/P              | 6.50             | 08/05/2016        | UVXY2             | C/P              | 6.50             | 08/05/2016        |
| UVXY              | C/P              | 7.00             | 08/05/2016        | UVXY2             | C/P              | 7.00             | 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 |
|-------------------|------------------|------------------|-------------------|-------------------|------------------|------------------|-------------------|
| UVXY              | C/P              | 7.50             | 08/05/2016        | UVXY2             | C/P              | 7.50             | 08/05/2016        |
| UVXY              | C/P              | 8.00             | 08/05/2016        | UVXY2             | C/P              | 8.00             | 08/05/2016        |
| UVXY              | C/P              | 8.50             | 08/05/2016        | UVXY2             | C/P              | 8.50             | 08/05/2016        |
| UVXY              | C/P              | 9.00             | 08/05/2016        | UVXY2             | C/P              | 9.00             | 08/05/2016        |
| UVXY              | C/P              | 9.50             | 08/05/2016        | UVXY2             | C/P              | 9.50             | 08/05/2016        |
| UVXY              | C/P              | 10.00            | 08/05/2016        | UVXY2             | C/P              | 10.00            | 08/05/2016        |
| UVXY              | C/P              | 10.50            | 08/05/2016        | UVXY2             | C/P              | 10.50            | 08/05/2016        |
| UVXY              | C/P              | 11.00            | 08/05/2016        | UVXY2             | C/P              | 11.00            | 08/05/2016        |
| UVXY              | C/P              | 11.50            | 08/05/2016        | UVXY2             | C/P              | 11.50            | 08/05/2016        |
| UVXY              | C/P              | 12.00            | 08/05/2016        | UVXY2             | C/P              | 12.00            | 08/05/2016        |
| UVXY              | C/P              | 12.50            | 08/05/2016        | UVXY2             | C/P              | 12.50            | 08/05/2016        |
| UVXY              | C/P              | 13.00            | 08/05/2016        | UVXY2             | C/P              | 13.00            | 08/05/2016        |
| UVXY              | C/P              | 13.50            | 08/05/2016        | UVXY2             | C/P              | 13.50            | 08/05/2016        |
| UVXY              | C/P              | 14.00            | 08/05/2016        | UVXY2             | C/P              | 14.00            | 08/05/2016        |
| UVXY              | C/P              | 14.50            | 08/05/2016        | UVXY2             | C/P              | 14.50            | 08/05/2016        |
| UVXY              | C/P              | 15.00            | 08/05/2016        | UVXY2             | C/P              | 15.00            | 08/05/2016        |
| UVXY              | C/P              | 15.50            | 08/05/2016        | UVXY2             | C/P              | 15.50            | 08/05/2016        |
| UVXY              | C/P              | 16.00            | 08/05/2016        | UVXY2             | C/P              | 16.00            | 08/05/2016        |
| UVXY              | C/P              | 16.50            | 08/05/2016        | UVXY2             | C/P              | 16.50            | 08/05/2016        |
| UVXY              | C/P              | 17.00            | 08/05/2016        | UVXY2             | C/P              | 17.00            | 08/05/2016        |
| UVXY              | C/P              | 17.50            | 08/05/2016        | UVXY2             | C/P              | 17.50            | 08/05/2016        |
| UVXY              | C/P              | 18.00            | 08/05/2016        | UVXY2             | C/P              | 18.00            | 08/05/2016        |
| UVXY              | C/P              | 18.50            | 08/05/2016        | UVXY2             | C/P              | 18.50            | 08/05/2016        |
| UVXY              | C/P              | 19.00            | 08/05/2016        | UVXY2             | C/P              | 19.00            | 08/05/2016        |
| UVXY              | C/P              | 19.50            | 08/05/2016        | UVXY2             | C/P              | 19.50            | 08/05/2016        |
| UVXY              | C/P              | 20.00            | 08/05/2016        | UVXY2             | C/P              | 20.00            | 08/05/2016        |
| UVXY              | C/P              | 20.50            | 08/05/2016        | UVXY2             | C/P              | 20.50            | 08/05/2016        |
| UVXY              | C/P              | 21.00            | 08/05/2016        | UVXY2             | C/P              | 21.00            | 08/05/2016        |
| UVXY              | C/P              | 21.50            | 08/05/2016        | UVXY2             | C/P              | 21.50            | 08/05/2016        |
| UVXY              | C/P              | 22.00            | 08/05/2016        | UVXY2             | C/P              | 22.00            | 08/05/2016        |
| UVXY              | C/P              | 22.50            | 08/05/2016        | UVXY2             | C/P              | 22.50            | 08/05/2016        |
| UVXY              | C/P              | 23.00            | 08/05/2016        | UVXY2             | C/P              | 23.00            | 08/05/2016        |
| UVXY              | C/P              | 23.50            | 08/05/2016        | UVXY2             | C/P              | 23.50            | 08/05/2016        |
| UVXY              | C/P              | 24.00            | 08/05/2016        | UVXY2             | C/P              | 24.00            | 08/05/2016        |
| UVXY              | C/P              | 25.00            | 08/05/2016        | UVXY2             | C/P              | 25.00            | 08/05/2016        |
| UVXY              | C/P              | 30.00            | 08/05/2016        | UVXY2             | C/P              | 30.00            | 08/05/2016        |
| UVXY              | C/P              | 3.00             | 08/12/2016        | UVXY2             | C/P              | 3.00             | 08/12/2016        |
| UVXY              | C/P              | 3.50             | 08/12/2016        | UVXY2             | C/P              | 3.50             | 08/12/2016        |
| UVXY              | C/P              | 4.00             | 08/12/2016        | UVXY2             | C/P              | 4.00             | 08/12/2016        |
| UVXY              | C/P              | 4.50             | 08/12/2016        | UVXY2             | C/P              | 4.50             | 08/12/2016        |
| UVXY              | C/P              | 5.00             | 08/12/2016        | UVXY2             | C/P              | 5.00             | 08/12/2016        |
| UVXY              | C/P              | 5.50             | 08/12/2016        | UVXY2             | C/P              | 5.50             | 08/12/2016        |
| UVXY              | C/P              | 6.00             | 08/12/2016        | UVXY2             | C/P              | 6.00             | 08/12/2016        |
| UVXY              | C/P              | 6.50             | 08/12/2016        | UVXY2             | C/P              | 6.50             | 08/12/2016        |
| UVXY              | C/P              | 7.00             | 08/12/2016        | UVXY2             | C/P              | 7.00             | 08/12/2016        |

| Old Option Symbol | Old PutCall Code | Old Strike Price | Old Contract Date | New Option Symbol | New PutCall Code | New Strike Price | New Contract Date |
|-------------------|------------------|------------------|-------------------|-------------------|------------------|------------------|-------------------|
| UVXY              | C/P              | 7.50             | 08/12/2016        | UVXY2             | C/P              | 7.50             | 08/12/2016        |
| UVXY              | C/P              | 8.00             | 08/12/2016        | UVXY2             | C/P              | 8.00             | 08/12/2016        |
| UVXY              | C/P              | 8.50             | 08/12/2016        | UVXY2             | C/P              | 8.50             | 08/12/2016        |
| UVXY              | C/P              | 9.00             | 08/12/2016        | UVXY2             | C/P              | 9.00             | 08/12/2016        |
| UVXY              | C/P              | 9.50             | 08/12/2016        | UVXY2             | C/P              | 9.50             | 08/12/2016        |
| UVXY              | C/P              | 10.00            | 08/12/2016        | UVXY2             | C/P              | 10.00            | 08/12/2016        |
| UVXY              | C/P              | 10.50            | 08/12/2016        | UVXY2             | C/P              | 10.50            | 08/12/2016        |
| UVXY              | C/P              | 11.00            | 08/12/2016        | UVXY2             | C/P              | 11.00            | 08/12/2016        |
| UVXY              | C/P              | 11.50            | 08/12/2016        | UVXY2             | C/P              | 11.50            | 08/12/2016        |
| UVXY              | C/P              | 12.00            | 08/12/2016        | UVXY2             | C/P              | 12.00            | 08/12/2016        |
| UVXY              | C/P              | 12.50            | 08/12/2016        | UVXY2             | C/P              | 12.50            | 08/12/2016        |
| UVXY              | C/P              | 13.00            | 08/12/2016        | UVXY2             | C/P              | 13.00            | 08/12/2016        |
| UVXY              | C/P              | 13.50            | 08/12/2016        | UVXY2             | C/P              | 13.50            | 08/12/2016        |
| UVXY              | C/P              | 14.00            | 08/12/2016        | UVXY2             | C/P              | 14.00            | 08/12/2016        |
| UVXY              | C/P              | 14.50            | 08/12/2016        | UVXY2             | C/P              | 14.50            | 08/12/2016        |
| UVXY              | C/P              | 15.00            | 08/12/2016        | UVXY2             | C/P              | 15.00            | 08/12/2016        |
| UVXY              | C/P              | 15.50            | 08/12/2016        | UVXY2             | C/P              | 15.50            | 08/12/2016        |
| UVXY              | C/P              | 16.00            | 08/12/2016        | UVXY2             | C/P              | 16.00            | 08/12/2016        |
| UVXY              | C/P              | 16.50            | 08/12/2016        | UVXY2             | C/P              | 16.50            | 08/12/2016        |
| UVXY              | C/P              | 17.00            | 08/12/2016        | UVXY2             | C/P              | 17.00            | 08/12/2016        |
| UVXY              | C/P              | 17.50            | 08/12/2016        | UVXY2             | C/P              | 17.50            | 08/12/2016        |
| UVXY              | C/P              | 18.00            | 08/12/2016        | UVXY2             | C/P              | 18.00            | 08/12/2016        |
| UVXY              | C/P              | 18.50            | 08/12/2016        | UVXY2             | C/P              | 18.50            | 08/12/2016        |
| UVXY              | C/P              | 19.00            | 08/12/2016        | UVXY2             | C/P              | 19.00            | 08/12/2016        |
| UVXY              | C/P              | 20.00            | 08/12/2016        | UVXY2             | C/P              | 20.00            | 08/12/2016        |
| UVXY              | C/P              | 1.00             | 08/19/2016        | UVXY2             | C/P              | 1.00             | 08/19/2016        |
| UVXY              | C/P              | 2.00             | 08/19/2016        | UVXY2             | C/P              | 2.00             | 08/19/2016        |
| UVXY              | C/P              | 3.00             | 08/19/2016        | UVXY2             | C/P              | 3.00             | 08/19/2016        |
| UVXY              | C/P              | 3.50             | 08/19/2016        | UVXY2             | C/P              | 3.50             | 08/19/2016        |
| UVXY              | C/P              | 4.00             | 08/19/2016        | UVXY2             | C/P              | 4.00             | 08/19/2016        |
| UVXY              | C/P              | 4.50             | 08/19/2016        | UVXY2             | C/P              | 4.50             | 08/19/2016        |
| UVXY              | C/P              | 5.00             | 08/19/2016        | UVXY2             | C/P              | 5.00             | 08/19/2016        |
| UVXY              | C/P              | 5.50             | 08/19/2016        | UVXY2             | C/P              | 5.50             | 08/19/2016        |
| UVXY              | C/P              | 6.00             | 08/19/2016        | UVXY2             | C/P              | 6.00             | 08/19/2016        |
| UVXY              | C/P              | 6.50             | 08/19/2016        | UVXY2             | C/P              | 6.50             | 08/19/2016        |
| UVXY              | C/P              | 7.00             | 08/19/2016        | UVXY2             | C/P              | 7.00             | 08/19/2016        |
| UVXY              | C/P              | 7.50             | 08/19/2016        | UVXY2             | C/P              | 7.50             | 08/19/2016        |
| UVXY              | C/P              | 8.00             | 08/19/2016        | UVXY2             | C/P              | 8.00             | 08/19/2016        |
| UVXY              | C/P              | 8.50             | 08/19/2016        | UVXY2             | C/P              | 8.50             | 08/19/2016        |
| UVXY              | C/P              | 9.00             | 08/19/2016        | UVXY2             | C/P              | 9.00             | 08/19/2016        |
| UVXY              | C/P              | 9.50             | 08/19/2016        | UVXY2             | C/P              | 9.50             | 08/19/2016        |
| UVXY              | C/P              | 10.00            | 08/19/2016        | UVXY2             | C/P              | 10.00            | 08/19/2016        |
| UVXY              | C/P              | 10.50            | 08/19/2016        | UVXY2             | C/P              | 10.50            | 08/19/2016        |
| UVXY              | C/P              | 11.00            | 08/19/2016        | UVXY2             | C/P              | 11.00            | 08/19/2016        |
| UVXY              | C/P              | 11.50            | 08/19/2016        | UVXY2             | C/P              | 11.50            | 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 |
|-------------------|------------------|------------------|-------------------|-------------------|------------------|------------------|-------------------|
| UVXY              | C/P              | 12.00            | 08/19/2016        | UVXY2             | C/P              | 12.00            | 08/19/2016        |
| UVXY              | C/P              | 12.50            | 08/19/2016        | UVXY2             | C/P              | 12.50            | 08/19/2016        |
| UVXY              | C/P              | 13.00            | 08/19/2016        | UVXY2             | C/P              | 13.00            | 08/19/2016        |
| UVXY              | C/P              | 13.50            | 08/19/2016        | UVXY2             | C/P              | 13.50            | 08/19/2016        |
| UVXY              | C/P              | 14.00            | 08/19/2016        | UVXY2             | C/P              | 14.00            | 08/19/2016        |
| UVXY              | C/P              | 15.00            | 08/19/2016        | UVXY2             | C/P              | 15.00            | 08/19/2016        |
| UVXY              | C/P              | 16.00            | 08/19/2016        | UVXY2             | C/P              | 16.00            | 08/19/2016        |
| UVXY              | C/P              | 17.00            | 08/19/2016        | UVXY2             | C/P              | 17.00            | 08/19/2016        |
| UVXY              | C/P              | 18.00            | 08/19/2016        | UVXY2             | C/P              | 18.00            | 08/19/2016        |
| UVXY              | C/P              | 19.00            | 08/19/2016        | UVXY2             | C/P              | 19.00            | 08/19/2016        |
| UVXY              | C/P              | 20.00            | 08/19/2016        | UVXY2             | C/P              | 20.00            | 08/19/2016        |
| UVXY              | C/P              | 21.00            | 08/19/2016        | UVXY2             | C/P              | 21.00            | 08/19/2016        |
| UVXY              | C/P              | 22.00            | 08/19/2016        | UVXY2             | C/P              | 22.00            | 08/19/2016        |
| UVXY              | C/P              | 23.00            | 08/19/2016        | UVXY2             | C/P              | 23.00            | 08/19/2016        |
| UVXY              | C/P              | 24.00            | 08/19/2016        | UVXY2             | C/P              | 24.00            | 08/19/2016        |
| UVXY              | C/P              | 25.00            | 08/19/2016        | UVXY2             | C/P              | 25.00            | 08/19/2016        |
| UVXY              | C/P              | 26.00            | 08/19/2016        | UVXY2             | C/P              | 26.00            | 08/19/2016        |
| UVXY              | C/P              | 27.00            | 08/19/2016        | UVXY2             | C/P              | 27.00            | 08/19/2016        |
| UVXY              | C/P              | 28.00            | 08/19/2016        | UVXY2             | C/P              | 28.00            | 08/19/2016        |
| UVXY              | C/P              | 29.00            | 08/19/2016        | UVXY2             | C/P              | 29.00            | 08/19/2016        |
| UVXY              | C/P              | 30.00            | 08/19/2016        | UVXY2             | C/P              | 30.00            | 08/19/2016        |
| UVXY              | C/P              | 31.00            | 08/19/2016        | UVXY2             | C/P              | 31.00            | 08/19/2016        |
| UVXY              | C/P              | 32.00            | 08/19/2016        | UVXY2             | C/P              | 32.00            | 08/19/2016        |
| UVXY              | C/P              | 33.00            | 08/19/2016        | UVXY2             | C/P              | 33.00            | 08/19/2016        |
| UVXY              | C/P              | 34.00            | 08/19/2016        | UVXY2             | C/P              | 34.00            | 08/19/2016        |
| UVXY              | C/P              | 1.50             | 08/26/2016        | UVXY2             | C/P              | 1.50             | 08/26/2016        |
| UVXY              | C/P              | 2.00             | 08/26/2016        | UVXY2             | C/P              | 2.00             | 08/26/2016        |
| UVXY              | C/P              | 2.50             | 08/26/2016        | UVXY2             | C/P              | 2.50             | 08/26/2016        |
| UVXY              | C/P              | 3.00             | 08/26/2016        | UVXY2             | C/P              | 3.00             | 08/26/2016        |
| UVXY              | C/P              | 3.50             | 08/26/2016        | UVXY2             | C/P              | 3.50             | 08/26/2016        |
| UVXY              | C/P              | 4.00             | 08/26/2016        | UVXY2             | C/P              | 4.00             | 08/26/2016        |
| UVXY              | C/P              | 4.50             | 08/26/2016        | UVXY2             | C/P              | 4.50             | 08/26/2016        |
| UVXY              | C/P              | 5.00             | 08/26/2016        | UVXY2             | C/P              | 5.00             | 08/26/2016        |
| UVXY              | C/P              | 5.50             | 08/26/2016        | UVXY2             | C/P              | 5.50             | 08/26/2016        |
| UVXY              | C/P              | 6.00             | 08/26/2016        | UVXY2             | C/P              | 6.00             | 08/26/2016        |
| UVXY              | C/P              | 6.50             | 08/26/2016        | UVXY2             | C/P              | 6.50             | 08/26/2016        |
| UVXY              | C/P              | 7.00             | 08/26/2016        | UVXY2             | C/P              | 7.00             | 08/26/2016        |
| UVXY              | C/P              | 7.50             | 08/26/2016        | UVXY2             | C/P              | 7.50             | 08/26/2016        |
| UVXY              | C/P              | 8.00             | 08/26/2016        | UVXY2             | C/P              | 8.00             | 08/26/2016        |
| UVXY              | C/P              | 8.50             | 08/26/2016        | UVXY2             | C/P              | 8.50             | 08/26/2016        |
| UVXY              | C/P              | 9.00             | 08/26/2016        | UVXY2             | C/P              | 9.00             | 08/26/2016        |
| UVXY              | C/P              | 9.50             | 08/26/2016        | UVXY2             | C/P              | 9.50             | 08/26/2016        |
| UVXY              | C/P              | 10.00            | 08/26/2016        | UVXY2             | C/P              | 10.00            | 08/26/2016        |
| UVXY              | C/P              | 10.50            | 08/26/2016        | UVXY2             | C/P              | 10.50            | 08/26/2016        |
| UVXY              | C/P              | 11.00            | 08/26/2016        | UVXY2             | C/P              | 11.00            | 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 |
|-------------------|------------------|------------------|-------------------|-------------------|------------------|------------------|-------------------|
| UVXY              | C/P              | 11.50            | 08/26/2016        | UVXY2             | C/P              | 11.50            | 08/26/2016        |
| UVXY              | C/P              | 12.00            | 08/26/2016        | UVXY2             | C/P              | 12.00            | 08/26/2016        |
| UVXY              | C/P              | 12.50            | 08/26/2016        | UVXY2             | C/P              | 12.50            | 08/26/2016        |
| UVXY              | C/P              | 13.00            | 08/26/2016        | UVXY2             | C/P              | 13.00            | 08/26/2016        |
| UVXY              | C/P              | 13.50            | 08/26/2016        | UVXY2             | C/P              | 13.50            | 08/26/2016        |
| UVXY              | C/P              | 14.00            | 08/26/2016        | UVXY2             | C/P              | 14.00            | 08/26/2016        |
| UVXY              | C/P              | 14.50            | 08/26/2016        | UVXY2             | C/P              | 14.50            | 08/26/2016        |
| UVXY              | C/P              | 15.00            | 08/26/2016        | UVXY2             | C/P              | 15.00            | 08/26/2016        |
| UVXY              | C/P              | 15.50            | 08/26/2016        | UVXY2             | C/P              | 15.50            | 08/26/2016        |
| UVXY              | C/P              | 16.00            | 08/26/2016        | UVXY2             | C/P              | 16.00            | 08/26/2016        |
| UVXY              | C/P              | 16.50            | 08/26/2016        | UVXY2             | C/P              | 16.50            | 08/26/2016        |
| UVXY              | C/P              | 17.00            | 08/26/2016        | UVXY2             | C/P              | 17.00            | 08/26/2016        |
| UVXY              | C/P              | 18.00            | 08/26/2016        | UVXY2             | C/P              | 18.00            | 08/26/2016        |
| UVXY              | C/P              | 19.00            | 08/26/2016        | UVXY2             | C/P              | 19.00            | 08/26/2016        |
| UVXY              | C/P              | 0.50             | 09/02/2016        | UVXY2             | C/P              | 0.50             | 09/02/2016        |
| UVXY              | C/P              | 1.00             | 09/02/2016        | UVXY2             | C/P              | 1.00             | 09/02/2016        |
| UVXY              | C/P              | 1.50             | 09/02/2016        | UVXY2             | C/P              | 1.50             | 09/02/2016        |
| UVXY              | C/P              | 2.00             | 09/02/2016        | UVXY2             | C/P              | 2.00             | 09/02/2016        |
| UVXY              | C/P              | 2.50             | 09/02/2016        | UVXY2             | C/P              | 2.50             | 09/02/2016        |
| UVXY              | C/P              | 3.00             | 09/02/2016        | UVXY2             | C/P              | 3.00             | 09/02/2016        |
| UVXY              | C/P              | 3.50             | 09/02/2016        | UVXY2             | C/P              | 3.50             | 09/02/2016        |
| UVXY              | C/P              | 4.00             | 09/02/2016        | UVXY2             | C/P              | 4.00             | 09/02/2016        |
| UVXY              | C/P              | 4.50             | 09/02/2016        | UVXY2             | C/P              | 4.50             | 09/02/2016        |
| UVXY              | C/P              | 5.00             | 09/02/2016        | UVXY2             | C/P              | 5.00             | 09/02/2016        |
| UVXY              | C/P              | 5.50             | 09/02/2016        | UVXY2             | C/P              | 5.50             | 09/02/2016        |
| UVXY              | C/P              | 6.00             | 09/02/2016        | UVXY2             | C/P              | 6.00             | 09/02/2016        |
| UVXY              | C/P              | 6.50             | 09/02/2016        | UVXY2             | C/P              | 6.50             | 09/02/2016        |
| UVXY              | C/P              | 7.00             | 09/02/2016        | UVXY2             | C/P              | 7.00             | 09/02/2016        |
| UVXY              | C/P              | 7.50             | 09/02/2016        | UVXY2             | C/P              | 7.50             | 09/02/2016        |
| UVXY              | C/P              | 8.00             | 09/02/2016        | UVXY2             | C/P              | 8.00             | 09/02/2016        |
| UVXY              | C/P              | 8.50             | 09/02/2016        | UVXY2             | C/P              | 8.50             | 09/02/2016        |
| UVXY              | C/P              | 9.00             | 09/02/2016        | UVXY2             | C/P              | 9.00             | 09/02/2016        |
| UVXY              | C/P              | 9.50             | 09/02/2016        | UVXY2             | C/P              | 9.50             | 09/02/2016        |
| UVXY              | C/P              | 10.00            | 09/02/2016        | UVXY2             | C/P              | 10.00            | 09/02/2016        |
| UVXY              | C/P              | 10.50            | 09/02/2016        | UVXY2             | C/P              | 10.50            | 09/02/2016        |
| UVXY              | C/P              | 11.00            | 09/02/2016        | UVXY2             | C/P              | 11.00            | 09/02/2016        |
| UVXY              | C/P              | 11.50            | 09/02/2016        | UVXY2             | C/P              | 11.50            | 09/02/2016        |
| UVXY              | C/P              | 12.00            | 09/02/2016        | UVXY2             | C/P              | 12.00            | 09/02/2016        |
| UVXY              | C/P              | 5.00             | 09/16/2016        | UVXY2             | C/P              | 5.00             | 09/16/2016        |
| UVXY              | C/P              | 6.00             | 09/16/2016        | UVXY2             | C/P              | 6.00             | 09/16/2016        |
| UVXY              | C/P              | 7.00             | 09/16/2016        | UVXY2             | C/P              | 7.00             | 09/16/2016        |
| UVXY              | C/P              | 8.00             | 09/16/2016        | UVXY2             | C/P              | 8.00             | 09/16/2016        |
| UVXY              | C/P              | 9.00             | 09/16/2016        | UVXY2             | C/P              | 9.00             | 09/16/2016        |
| UVXY              | C/P              | 10.00            | 09/16/2016        | UVXY2             | C/P              | 10.00            | 09/16/2016        |
| UVXY              | C/P              | 11.00            | 09/16/2016        | UVXY2             | C/P              | 11.00            | 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 |
|-------------------|------------------|------------------|-------------------|-------------------|------------------|------------------|-------------------|
| UVXY              | C/P              | 12.00            | 09/16/2016        | UVXY2             | C/P              | 12.00            | 09/16/2016        |
| UVXY              | C/P              | 13.00            | 09/16/2016        | UVXY2             | C/P              | 13.00            | 09/16/2016        |
| UVXY              | C/P              | 14.00            | 09/16/2016        | UVXY2             | C/P              | 14.00            | 09/16/2016        |
| UVXY              | C/P              | 15.00            | 09/16/2016        | UVXY2             | C/P              | 15.00            | 09/16/2016        |
| UVXY              | C/P              | 16.00            | 09/16/2016        | UVXY2             | C/P              | 16.00            | 09/16/2016        |
| UVXY              | C/P              | 17.00            | 09/16/2016        | UVXY2             | C/P              | 17.00            | 09/16/2016        |
| UVXY              | C/P              | 18.00            | 09/16/2016        | UVXY2             | C/P              | 18.00            | 09/16/2016        |
| UVXY              | C/P              | 19.00            | 09/16/2016        | UVXY2             | C/P              | 19.00            | 09/16/2016        |
| UVXY              | C/P              | 20.00            | 09/16/2016        | UVXY2             | C/P              | 20.00            | 09/16/2016        |
| UVXY              | C/P              | 21.00            | 09/16/2016        | UVXY2             | C/P              | 21.00            | 09/16/2016        |
| UVXY              | C/P              | 22.00            | 09/16/2016        | UVXY2             | C/P              | 22.00            | 09/16/2016        |
| UVXY              | C/P              | 23.00            | 09/16/2016        | UVXY2             | C/P              | 23.00            | 09/16/2016        |
| UVXY              | C/P              | 24.00            | 09/16/2016        | UVXY2             | C/P              | 24.00            | 09/16/2016        |
| UVXY              | C/P              | 25.00            | 09/16/2016        | UVXY2             | C/P              | 25.00            | 09/16/2016        |
| UVXY              | C/P              | 26.00            | 09/16/2016        | UVXY2             | C/P              | 26.00            | 09/16/2016        |
| UVXY              | C/P              | 27.00            | 09/16/2016        | UVXY2             | C/P              | 27.00            | 09/16/2016        |
| UVXY              | C/P              | 28.00            | 09/16/2016        | UVXY2             | C/P              | 28.00            | 09/16/2016        |
| UVXY              | C/P              | 29.00            | 09/16/2016        | UVXY2             | C/P              | 29.00            | 09/16/2016        |
| UVXY              | C/P              | 30.00            | 09/16/2016        | UVXY2             | C/P              | 30.00            | 09/16/2016        |
| UVXY              | C/P              | 31.00            | 09/16/2016        | UVXY2             | C/P              | 31.00            | 09/16/2016        |
| UVXY              | C/P              | 32.00            | 09/16/2016        | UVXY2             | C/P              | 32.00            | 09/16/2016        |
| UVXY              | C/P              | 33.00            | 09/16/2016        | UVXY2             | C/P              | 33.00            | 09/16/2016        |
| UVXY              | C/P              | 34.00            | 09/16/2016        | UVXY2             | C/P              | 34.00            | 09/16/2016        |
| UVXY              | C/P              | 35.00            | 09/16/2016        | UVXY2             | C/P              | 35.00            | 09/16/2016        |
| UVXY              | C/P              | 36.00            | 09/16/2016        | UVXY2             | C/P              | 36.00            | 09/16/2016        |
| UVXY              | C/P              | 37.00            | 09/16/2016        | UVXY2             | C/P              | 37.00            | 09/16/2016        |
| UVXY              | C/P              | 38.00            | 09/16/2016        | UVXY2             | C/P              | 38.00            | 09/16/2016        |
| UVXY              | C/P              | 39.00            | 09/16/2016        | UVXY2             | C/P              | 39.00            | 09/16/2016        |
| UVXY              | C/P              | 40.00            | 09/16/2016        | UVXY2             | C/P              | 40.00            | 09/16/2016        |
| UVXY              | C/P              | 41.00            | 09/16/2016        | UVXY2             | C/P              | 41.00            | 09/16/2016        |
| UVXY              | C/P              | 42.00            | 09/16/2016        | UVXY2             | C/P              | 42.00            | 09/16/2016        |
| UVXY              | C/P              | 43.00            | 09/16/2016        | UVXY2             | C/P              | 43.00            | 09/16/2016        |
| UVXY              | C/P              | 44.00            | 09/16/2016        | UVXY2             | C/P              | 44.00            | 09/16/2016        |
| UVXY              | C/P              | 45.00            | 09/16/2016        | UVXY2             | C/P              | 45.00            | 09/16/2016        |
| UVXY              | C/P              | 46.00            | 09/16/2016        | UVXY2             | C/P              | 46.00            | 09/16/2016        |
| UVXY              | C/P              | 47.00            | 09/16/2016        | UVXY2             | C/P              | 47.00            | 09/16/2016        |
| UVXY              | C/P              | 48.00            | 09/16/2016        | UVXY2             | C/P              | 48.00            | 09/16/2016        |
| UVXY              | C/P              | 49.00            | 09/16/2016        | UVXY2             | C/P              | 49.00            | 09/16/2016        |
| UVXY              | C/P              | 50.00            | 09/16/2016        | UVXY2             | C/P              | 50.00            | 09/16/2016        |
| UVXY              | C/P              | 51.00            | 09/16/2016        | UVXY2             | C/P              | 51.00            | 09/16/2016        |
| UVXY              | C/P              | 52.00            | 09/16/2016        | UVXY2             | C/P              | 52.00            | 09/16/2016        |
| UVXY              | C/P              | 53.00            | 09/16/2016        | UVXY2             | C/P              | 53.00            | 09/16/2016        |
| UVXY              | C/P              | 54.00            | 09/16/2016        | UVXY2             | C/P              | 54.00            | 09/16/2016        |
| UVXY              | C/P              | 55.00            | 09/16/2016        | UVXY2             | C/P              | 55.00            | 09/16/2016        |
| UVXY              | C/P              | 56.00            | 09/16/2016        | UVXY2             | C/P              | 56.00            | 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 |
|-------------------|------------------|------------------|-------------------|-------------------|------------------|------------------|-------------------|
| UVXY              | C/P              | 57.00            | 09/16/2016        | UVXY2             | C/P              | 57.00            | 09/16/2016        |
| UVXY              | C/P              | 58.00            | 09/16/2016        | UVXY2             | C/P              | 58.00            | 09/16/2016        |
| UVXY              | C/P              | 59.00            | 09/16/2016        | UVXY2             | C/P              | 59.00            | 09/16/2016        |
| UVXY              | C/P              | 60.00            | 09/16/2016        | UVXY2             | C/P              | 60.00            | 09/16/2016        |
| UVXY              | C/P              | 61.00            | 09/16/2016        | UVXY2             | C/P              | 61.00            | 09/16/2016        |
| UVXY              | C/P              | 65.00            | 09/16/2016        | UVXY2             | C/P              | 65.00            | 09/16/2016        |
| UVXY              | C/P              | 70.00            | 09/16/2016        | UVXY2             | C/P              | 70.00            | 09/16/2016        |
| UVXY              | C/P              | 75.00            | 09/16/2016        | UVXY2             | C/P              | 75.00            | 09/16/2016        |
| UVXY              | C/P              | 80.00            | 09/16/2016        | UVXY2             | C/P              | 80.00            | 09/16/2016        |
| UVXY              | C/P              | 85.00            | 09/16/2016        | UVXY2             | C/P              | 85.00            | 09/16/2016        |
| UVXY              | C/P              | 90.00            | 09/16/2016        | UVXY2             | C/P              | 90.00            | 09/16/2016        |
| UVXY              | C/P              | 95.00            | 09/16/2016        | UVXY2             | C/P              | 95.00            | 09/16/2016        |
| UVXY              | C/P              | 100.00           | 09/16/2016        | UVXY2             | C/P              | 100.00           | 09/16/2016        |
| UVXY              | C/P              | 105.00           | 09/16/2016        | UVXY2             | C/P              | 105.00           | 09/16/2016        |
| UVXY              | C/P              | 110.00           | 09/16/2016        | UVXY2             | C/P              | 110.00           | 09/16/2016        |
| UVXY              | C/P              | 115.00           | 09/16/2016        | UVXY2             | C/P              | 115.00           | 09/16/2016        |
| UVXY              | C/P              | 5.00             | 10/21/2016        | UVXY2             | C/P              | 5.00             | 10/21/2016        |
| UVXY              | C/P              | 6.00             | 10/21/2016        | UVXY2             | C/P              | 6.00             | 10/21/2016        |
| UVXY              | C/P              | 7.00             | 10/21/2016        | UVXY2             | C/P              | 7.00             | 10/21/2016        |
| UVXY              | C/P              | 8.00             | 10/21/2016        | UVXY2             | C/P              | 8.00             | 10/21/2016        |
| UVXY              | C/P              | 9.00             | 10/21/2016        | UVXY2             | C/P              | 9.00             | 10/21/2016        |
| UVXY              | C/P              | 10.00            | 10/21/2016        | UVXY2             | C/P              | 10.00            | 10/21/2016        |
| UVXY              | C/P              | 11.00            | 10/21/2016        | UVXY2             | C/P              | 11.00            | 10/21/2016        |
| UVXY              | C/P              | 12.00            | 10/21/2016        | UVXY2             | C/P              | 12.00            | 10/21/2016        |
| UVXY              | C/P              | 13.00            | 10/21/2016        | UVXY2             | C/P              | 13.00            | 10/21/2016        |
| UVXY              | C/P              | 14.00            | 10/21/2016        | UVXY2             | C/P              | 14.00            | 10/21/2016        |
| UVXY              | C/P              | 1.00             | 12/16/2016        | UVXY2             | C/P              | 1.00             | 12/16/2016        |
| UVXY              | C/P              | 2.00             | 12/16/2016        | UVXY2             | C/P              | 2.00             | 12/16/2016        |
| UVXY              | C/P              | 3.00             | 12/16/2016        | UVXY2             | C/P              | 3.00             | 12/16/2016        |
| UVXY              | C/P              | 4.00             | 12/16/2016        | UVXY2             | C/P              | 4.00             | 12/16/2016        |
| UVXY              | C/P              | 5.00             | 12/16/2016        | UVXY2             | C/P              | 5.00             | 12/16/2016        |
| UVXY              | C/P              | 6.00             | 12/16/2016        | UVXY2             | C/P              | 6.00             | 12/16/2016        |
| UVXY              | C/P              | 7.00             | 12/16/2016        | UVXY2             | C/P              | 7.00             | 12/16/2016        |
| UVXY              | C/P              | 8.00             | 12/16/2016        | UVXY2             | C/P              | 8.00             | 12/16/2016        |
| UVXY              | C/P              | 9.00             | 12/16/2016        | UVXY2             | C/P              | 9.00             | 12/16/2016        |
| UVXY              | C/P              | 10.00            | 12/16/2016        | UVXY2             | C/P              | 10.00            | 12/16/2016        |
| UVXY              | C/P              | 11.00            | 12/16/2016        | UVXY2             | C/P              | 11.00            | 12/16/2016        |
| UVXY              | C/P              | 12.00            | 12/16/2016        | UVXY2             | C/P              | 12.00            | 12/16/2016        |
| UVXY              | C/P              | 13.00            | 12/16/2016        | UVXY2             | C/P              | 13.00            | 12/16/2016        |
| UVXY              | C/P              | 14.00            | 12/16/2016        | UVXY2             | C/P              | 14.00            | 12/16/2016        |
| UVXY              | C/P              | 15.00            | 12/16/2016        | UVXY2             | C/P              | 15.00            | 12/16/2016        |
| UVXY              | C/P              | 16.00            | 12/16/2016        | UVXY2             | C/P              | 16.00            | 12/16/2016        |
| UVXY              | C/P              | 17.00            | 12/16/2016        | UVXY2             | C/P              | 17.00            | 12/16/2016        |
| UVXY              | C/P              | 18.00            | 12/16/2016        | UVXY2             | C/P              | 18.00            | 12/16/2016        |
| UVXY              | C/P              | 19.00            | 12/16/2016        | UVXY2             | C/P              | 19.00            | 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 |
|-------------------|------------------|------------------|-------------------|-------------------|------------------|------------------|-------------------|
| UVXY              | C/P              | 20.00            | 12/16/2016        | UVXY2             | C/P              | 20.00            | 12/16/2016        |
| UVXY              | C/P              | 21.00            | 12/16/2016        | UVXY2             | C/P              | 21.00            | 12/16/2016        |
| UVXY              | C/P              | 22.00            | 12/16/2016        | UVXY2             | C/P              | 22.00            | 12/16/2016        |
| UVXY              | C/P              | 23.00            | 12/16/2016        | UVXY2             | C/P              | 23.00            | 12/16/2016        |
| UVXY              | C/P              | 24.00            | 12/16/2016        | UVXY2             | C/P              | 24.00            | 12/16/2016        |
| UVXY              | C/P              | 25.00            | 12/16/2016        | UVXY2             | C/P              | 25.00            | 12/16/2016        |
| UVXY              | C/P              | 26.00            | 12/16/2016        | UVXY2             | C/P              | 26.00            | 12/16/2016        |
| UVXY              | C/P              | 27.00            | 12/16/2016        | UVXY2             | C/P              | 27.00            | 12/16/2016        |
| UVXY              | C/P              | 28.00            | 12/16/2016        | UVXY2             | C/P              | 28.00            | 12/16/2016        |
| UVXY              | C/P              | 29.00            | 12/16/2016        | UVXY2             | C/P              | 29.00            | 12/16/2016        |
| UVXY              | C/P              | 30.00            | 12/16/2016        | UVXY2             | C/P              | 30.00            | 12/16/2016        |
| UVXY              | C/P              | 31.00            | 12/16/2016        | UVXY2             | C/P              | 31.00            | 12/16/2016        |
| UVXY              | C/P              | 32.00            | 12/16/2016        | UVXY2             | C/P              | 32.00            | 12/16/2016        |
| UVXY              | C/P              | 33.00            | 12/16/2016        | UVXY2             | C/P              | 33.00            | 12/16/2016        |
| UVXY              | C/P              | 34.00            | 12/16/2016        | UVXY2             | C/P              | 34.00            | 12/16/2016        |
| UVXY              | C/P              | 35.00            | 12/16/2016        | UVXY2             | C/P              | 35.00            | 12/16/2016        |
| UVXY              | C/P              | 36.00            | 12/16/2016        | UVXY2             | C/P              | 36.00            | 12/16/2016        |
| UVXY              | C/P              | 1.00             | 01/20/2017        | UVXY2             | C/P              | 1.00             | 01/20/2017        |
| UVXY              | C/P              | 2.00             | 01/20/2017        | UVXY2             | C/P              | 2.00             | 01/20/2017        |
| UVXY              | C/P              | 3.00             | 01/20/2017        | UVXY2             | C/P              | 3.00             | 01/20/2017        |
| UVXY              | C/P              | 4.00             | 01/20/2017        | UVXY2             | C/P              | 4.00             | 01/20/2017        |
| UVXY              | C/P              | 5.00             | 01/20/2017        | UVXY2             | C/P              | 5.00             | 01/20/2017        |
| UVXY              | C/P              | 6.00             | 01/20/2017        | UVXY2             | C/P              | 6.00             | 01/20/2017        |
| UVXY              | C/P              | 7.00             | 01/20/2017        | UVXY2             | C/P              | 7.00             | 01/20/2017        |
| UVXY              | C/P              | 8.00             | 01/20/2017        | UVXY2             | C/P              | 8.00             | 01/20/2017        |
| UVXY              | C/P              | 9.00             | 01/20/2017        | UVXY2             | C/P              | 9.00             | 01/20/2017        |
| UVXY              | C/P              | 10.00            | 01/20/2017        | UVXY2             | C/P              | 10.00            | 01/20/2017        |
| UVXY              | C/P              | 11.00            | 01/20/2017        | UVXY2             | C/P              | 11.00            | 01/20/2017        |
| UVXY              | C/P              | 12.00            | 01/20/2017        | UVXY2             | C/P              | 12.00            | 01/20/2017        |
| UVXY              | C/P              | 13.00            | 01/20/2017        | UVXY2             | C/P              | 13.00            | 01/20/2017        |
| UVXY              | C/P              | 14.00            | 01/20/2017        | UVXY2             | C/P              | 14.00            | 01/20/2017        |
| UVXY              | C/P              | 15.00            | 01/20/2017        | UVXY2             | C/P              | 15.00            | 01/20/2017        |
| UVXY              | C/P              | 16.00            | 01/20/2017        | UVXY2             | C/P              | 16.00            | 01/20/2017        |
| UVXY              | C/P              | 17.00            | 01/20/2017        | UVXY2             | C/P              | 17.00            | 01/20/2017        |
| UVXY              | C/P              | 18.00            | 01/20/2017        | UVXY2             | C/P              | 18.00            | 01/20/2017        |
| UVXY              | C/P              | 19.00            | 01/20/2017        | UVXY2             | C/P              | 19.00            | 01/20/2017        |
| UVXY              | C/P              | 20.00            | 01/20/2017        | UVXY2             | C/P              | 20.00            | 01/20/2017        |
| UVXY              | C/P              | 21.00            | 01/20/2017        | UVXY2             | C/P              | 21.00            | 01/20/2017        |
| UVXY              | C/P              | 22.00            | 01/20/2017        | UVXY2             | C/P              | 22.00            | 01/20/2017        |
| UVXY              | C/P              | 23.00            | 01/20/2017        | UVXY2             | C/P              | 23.00            | 01/20/2017        |
| UVXY              | C/P              | 24.00            | 01/20/2017        | UVXY2             | C/P              | 24.00            | 01/20/2017        |
| UVXY              | C/P              | 25.00            | 01/20/2017        | UVXY2             | C/P              | 25.00            | 01/20/2017        |
| UVXY              | C/P              | 26.00            | 01/20/2017        | UVXY2             | C/P              | 26.00            | 01/20/2017        |
| UVXY              | C/P              | 27.00            | 01/20/2017        | UVXY2             | C/P              | 27.00            | 01/20/2017        |
| UVXY              | C/P              | 28.00            | 01/20/2017        | UVXY2             | C/P              | 28.00            | 01/20/2017        |

| Old Option Symbol | Old PutCall Code | Old Strike Price | Old Contract Date | New Option Symbol | New PutCall Code | New Strike Price | New Contract Date |
|-------------------|------------------|------------------|-------------------|-------------------|------------------|------------------|-------------------|
| UVXY              | C/P              | 29.00            | 01/20/2017        | UVXY2             | C/P              | 29.00            | 01/20/2017        |
| UVXY              | C/P              | 30.00            | 01/20/2017        | UVXY2             | C/P              | 30.00            | 01/20/2017        |
| UVXY              | C/P              | 31.00            | 01/20/2017        | UVXY2             | C/P              | 31.00            | 01/20/2017        |
| UVXY              | C/P              | 32.00            | 01/20/2017        | UVXY2             | C/P              | 32.00            | 01/20/2017        |
| UVXY              | C/P              | 33.00            | 01/20/2017        | UVXY2             | C/P              | 33.00            | 01/20/2017        |
| UVXY              | C/P              | 34.00            | 01/20/2017        | UVXY2             | C/P              | 34.00            | 01/20/2017        |
| UVXY              | C/P              | 35.00            | 01/20/2017        | UVXY2             | C/P              | 35.00            | 01/20/2017        |
| UVXY              | C/P              | 36.00            | 01/20/2017        | UVXY2             | C/P              | 36.00            | 01/20/2017        |
| UVXY              | C/P              | 37.00            | 01/20/2017        | UVXY2             | C/P              | 37.00            | 01/20/2017        |
| UVXY              | C/P              | 38.00            | 01/20/2017        | UVXY2             | C/P              | 38.00            | 01/20/2017        |
| UVXY              | C/P              | 39.00            | 01/20/2017        | UVXY2             | C/P              | 39.00            | 01/20/2017        |
| UVXY              | C/P              | 40.00            | 01/20/2017        | UVXY2             | C/P              | 40.00            | 01/20/2017        |
| UVXY              | C/P              | 41.00            | 01/20/2017        | UVXY2             | C/P              | 41.00            | 01/20/2017        |
| UVXY              | C/P              | 42.00            | 01/20/2017        | UVXY2             | C/P              | 42.00            | 01/20/2017        |
| UVXY              | C/P              | 43.00            | 01/20/2017        | UVXY2             | C/P              | 43.00            | 01/20/2017        |
| UVXY              | C/P              | 44.00            | 01/20/2017        | UVXY2             | C/P              | 44.00            | 01/20/2017        |
| UVXY              | C/P              | 45.00            | 01/20/2017        | UVXY2             | C/P              | 45.00            | 01/20/2017        |
| UVXY              | C/P              | 46.00            | 01/20/2017        | UVXY2             | C/P              | 46.00            | 01/20/2017        |
| UVXY              | C/P              | 47.00            | 01/20/2017        | UVXY2             | C/P              | 47.00            | 01/20/2017        |
| UVXY              | C/P              | 48.00            | 01/20/2017        | UVXY2             | C/P              | 48.00            | 01/20/2017        |
| UVXY              | C/P              | 49.00            | 01/20/2017        | UVXY2             | C/P              | 49.00            | 01/20/2017        |
| UVXY              | C/P              | 50.00            | 01/20/2017        | UVXY2             | C/P              | 50.00            | 01/20/2017        |
| UVXY              | C/P              | 55.00            | 01/20/2017        | UVXY2             | C/P              | 55.00            | 01/20/2017        |
| UVXY              | C/P              | 60.00            | 01/20/2017        | UVXY2             | C/P              | 60.00            | 01/20/2017        |
| UVXY              | C/P              | 65.00            | 01/20/2017        | UVXY2             | C/P              | 65.00            | 01/20/2017        |
| UVXY              | C/P              | 70.00            | 01/20/2017        | UVXY2             | C/P              | 70.00            | 01/20/2017        |
| UVXY              | C/P              | 75.00            | 01/20/2017        | UVXY2             | C/P              | 75.00            | 01/20/2017        |
| UVXY              | C/P              | 80.00            | 01/20/2017        | UVXY2             | C/P              | 80.00            | 01/20/2017        |
| UVXY              | C/P              | 85.00            | 01/20/2017        | UVXY2             | C/P              | 85.00            | 01/20/2017        |
| UVXY              | C/P              | 90.00            | 01/20/2017        | UVXY2             | C/P              | 90.00            | 01/20/2017        |
| UVXY              | C/P              | 95.00            | 01/20/2017        | UVXY2             | C/P              | 95.00            | 01/20/2017        |
| UVXY              | C/P              | 100.00           | 01/20/2017        | UVXY2             | C/P              | 100.00           | 01/20/2017        |
| UVXY              | C/P              | 105.00           | 01/20/2017        | UVXY2             | C/P              | 105.00           | 01/20/2017        |
| UVXY              | C/P              | 110.00           | 01/20/2017        | UVXY2             | C/P              | 110.00           | 01/20/2017        |
| UVXY              | C/P              | 115.00           | 01/20/2017        | UVXY2             | C/P              | 115.00           | 01/20/2017        |
| UVXY              | C/P              | 120.00           | 01/20/2017        | UVXY2             | C/P              | 120.00           | 01/20/2017        |
| UVXY              | C/P              | 125.00           | 01/20/2017        | UVXY2             | C/P              | 125.00           | 01/20/2017        |
| UVXY              | C/P              | 130.00           | 01/20/2017        | UVXY2             | C/P              | 130.00           | 01/20/2017        |
| UVXY              | C/P              | 135.00           | 01/20/2017        | UVXY2             | C/P              | 135.00           | 01/20/2017        |
| UVXY              | C/P              | 140.00           | 01/20/2017        | UVXY2             | C/P              | 140.00           | 01/20/2017        |
| UVXY              | C/P              | 145.00           | 01/20/2017        | UVXY2             | C/P              | 145.00           | 01/20/2017        |
| UVXY              | C/P              | 150.00           | 01/20/2017        | UVXY2             | C/P              | 150.00           | 01/20/2017        |
| UVXY              | C/P              | 155.00           | 01/20/2017        | UVXY2             | C/P              | 155.00           | 01/20/2017        |
| UVXY              | C/P              | 160.00           | 01/20/2017        | UVXY2             | C/P              | 160.00           | 01/20/2017        |
| UVXY              | C/P              | 165.00           | 01/20/2017        | UVXY2             | C/P              | 165.00           | 01/20/2017        |

| Old Option Symbol | Old PutCall Code | Old Strike Price | Old Contract Date | New Option Symbol | New PutCall Code | New Strike Price | New Contract Date |
|-------------------|------------------|------------------|-------------------|-------------------|------------------|------------------|-------------------|
| UVXY              | C/P              | 170.00           | 01/20/2017        | UVXY2             | C/P              | 170.00           | 01/20/2017        |
| UVXY              | C/P              | 1.00             | 03/17/2017        | UVXY2             | C/P              | 1.00             | 03/17/2017        |
| UVXY              | C/P              | 2.00             | 03/17/2017        | UVXY2             | C/P              | 2.00             | 03/17/2017        |
| UVXY              | C/P              | 3.00             | 03/17/2017        | UVXY2             | C/P              | 3.00             | 03/17/2017        |
| UVXY              | C/P              | 4.00             | 03/17/2017        | UVXY2             | C/P              | 4.00             | 03/17/2017        |
| UVXY              | C/P              | 5.00             | 03/17/2017        | UVXY2             | C/P              | 5.00             | 03/17/2017        |
| UVXY              | C/P              | 6.00             | 03/17/2017        | UVXY2             | C/P              | 6.00             | 03/17/2017        |
| UVXY              | C/P              | 7.00             | 03/17/2017        | UVXY2             | C/P              | 7.00             | 03/17/2017        |
| UVXY              | C/P              | 8.00             | 03/17/2017        | UVXY2             | C/P              | 8.00             | 03/17/2017        |
| UVXY              | C/P              | 9.00             | 03/17/2017        | UVXY2             | C/P              | 9.00             | 03/17/2017        |
| UVXY              | C/P              | 10.00            | 03/17/2017        | UVXY2             | C/P              | 10.00            | 03/17/2017        |
| UVXY              | C/P              | 11.00            | 03/17/2017        | UVXY2             | C/P              | 11.00            | 03/17/2017        |
| UVXY              | C/P              | 12.00            | 03/17/2017        | UVXY2             | C/P              | 12.00            | 03/17/2017        |
| UVXY              | C/P              | 13.00            | 03/17/2017        | UVXY2             | C/P              | 13.00            | 03/17/2017        |
| UVXY              | C/P              | 14.00            | 03/17/2017        | UVXY2             | C/P              | 14.00            | 03/17/2017        |
| UVXY              | C/P              | 1.00             | 01/19/2018        | UVXY2             | C/P              | 1.00             | 01/19/2018        |
| UVXY              | C/P              | 2.00             | 01/19/2018        | UVXY2             | C/P              | 2.00             | 01/19/2018        |
| UVXY              | C/P              | 3.00             | 01/19/2018        | UVXY2             | C/P              | 3.00             | 01/19/2018        |
| UVXY              | C/P              | 4.00             | 01/19/2018        | UVXY2             | C/P              | 4.00             | 01/19/2018        |
| UVXY              | C/P              | 5.00             | 01/19/2018        | UVXY2             | C/P              | 5.00             | 01/19/2018        |
| UVXY              | C/P              | 6.00             | 01/19/2018        | UVXY2             | C/P              | 6.00             | 01/19/2018        |
| UVXY              | C/P              | 7.00             | 01/19/2018        | UVXY2             | C/P              | 7.00             | 01/19/2018        |
| UVXY              | C/P              | 8.00             | 01/19/2018        | UVXY2             | C/P              | 8.00             | 01/19/2018        |
| UVXY              | C/P              | 9.00             | 01/19/2018        | UVXY2             | C/P              | 9.00             | 01/19/2018        |
| UVXY              | C/P              | 10.00            | 01/19/2018        | UVXY2             | C/P              | 10.00            | 01/19/2018        |
| UVXY              | C/P              | 11.00            | 01/19/2018        | UVXY2             | C/P              | 11.00            | 01/19/2018        |
| UVXY              | C/P              | 12.00            | 01/19/2018        | UVXY2             | C/P              | 12.00            | 01/19/2018        |
| UVXY              | C/P              | 13.00            | 01/19/2018        | UVXY2             | C/P              | 13.00            | 01/19/2018        |
| UVXY              | C/P              | 14.00            | 01/19/2018        | UVXY2             | C/P              | 14.00            | 01/19/2018        |
| UVXY              | C/P              | 15.00            | 01/19/2018        | UVXY2             | C/P              | 15.00            | 01/19/2018        |
| UVXY              | C/P              | 16.00            | 01/19/2018        | UVXY2             | C/P              | 16.00            | 01/19/2018        |
| UVXY              | C/P              | 17.00            | 01/19/2018        | UVXY2             | C/P              | 17.00            | 01/19/2018        |
| UVXY              | C/P              | 18.00            | 01/19/2018        | UVXY2             | C/P              | 18.00            | 01/19/2018        |
| UVXY              | C/P              | 19.00            | 01/19/2018        | UVXY2             | C/P              | 19.00            | 01/19/2018        |
| UVXY              | C/P              | 20.00            | 01/19/2018        | UVXY2             | C/P              | 20.00            | 01/19/2018        |
| UVXY              | C/P              | 21.00            | 01/19/2018        | UVXY2             | C/P              | 21.00            | 01/19/2018        |
| UVXY              | C/P              | 22.00            | 01/19/2018        | UVXY2             | C/P              | 22.00            | 01/19/2018        |
| UVXY              | C/P              | 23.00            | 01/19/2018        | UVXY2             | C/P              | 23.00            | 01/19/2018        |
| UVXY              | C/P              | 24.00            | 01/19/2018        | UVXY2             | C/P              | 24.00            | 01/19/2018        |
| UVXY              | C/P              | 25.00            | 01/19/2018        | UVXY2             | C/P              | 25.00            | 01/19/2018        |
| UVXY              | C/P              | 26.00            | 01/19/2018        | UVXY2             | C/P              | 26.00            | 01/19/2018        |
| UVXY              | C/P              | 27.00            | 01/19/2018        | UVXY2             | C/P              | 27.00            | 01/19/2018        |
| UVXY              | C/P              | 28.00            | 01/19/2018        | UVXY2             | C/P              | 28.00            | 01/19/2018        |
| UVXY              | C/P              | 29.00            | 01/19/2018        | UVXY2             | C/P              | 29.00            | 01/19/2018        |
| UVXY              | C/P              | 30.00            | 01/19/2018        | UVXY2             | C/P              | 30.00            | 01/19/2018        |

| Old Option Symbol | Old PutCall Code | Old Strike Price | Old Contract Date | New Option Symbol | New PutCall Code | New Strike Price | New Contract Date |
|-------------------|------------------|------------------|-------------------|-------------------|------------------|------------------|-------------------|
| UVXY              | C/P              | 31.00            | 01/19/2018        | UVXY2             | C/P              | 31.00            | 01/19/2018        |
| UVXY              | C/P              | 32.00            | 01/19/2018        | UVXY2             | C/P              | 32.00            | 01/19/2018        |
| UVXY              | C/P              | 33.00            | 01/19/2018        | UVXY2             | C/P              | 33.00            | 01/19/2018        |
| UVXY              | C/P              | 34.00            | 01/19/2018        | UVXY2             | C/P              | 34.00            | 01/19/2018        |
| UVXY              | C/P              | 35.00            | 01/19/2018        | UVXY2             | C/P              | 35.00            | 01/19/2018        |
| UVXY              | C/P              | 36.00            | 01/19/2018        | UVXY2             | C/P              | 36.00            | 01/19/2018        |
| UVXY              | C/P              | 37.00            | 01/19/2018        | UVXY2             | C/P              | 37.00            | 01/19/2018        |
| UVXY              | C/P              | 38.00            | 01/19/2018        | UVXY2             | C/P              | 38.00            | 01/19/2018        |
| UVXY              | C/P              | 39.00            | 01/19/2018        | UVXY2             | C/P              | 39.00            | 01/19/2018        |
| UVXY              | C/P              | 40.00            | 01/19/2018        | UVXY2             | C/P              | 40.00            | 01/19/2018        |
| UVXY              | C/P              | 41.00            | 01/19/2018        | UVXY2             | C/P              | 41.00            | 01/19/2018        |
| UVXY              | C/P              | 42.00            | 01/19/2018        | UVXY2             | C/P              | 42.00            | 01/19/2018        |
| UVXY              | C/P              | 43.00            | 01/19/2018        | UVXY2             | C/P              | 43.00            | 01/19/2018        |
| UVXY              | C/P              | 44.00            | 01/19/2018        | UVXY2             | C/P              | 44.00            | 01/19/2018        |
| UVXY              | C/P              | 45.00            | 01/19/2018        | UVXY2             | C/P              | 45.00            | 01/19/2018        |
| UVXY              | C/P              | 46.00            | 01/19/2018        | UVXY2             | C/P              | 46.00            | 01/19/2018        |
| UVXY              | C/P              | 47.00            | 01/19/2018        | UVXY2             | C/P              | 47.00            | 01/19/2018        |
| UVXY              | C/P              | 48.00            | 01/19/2018        | UVXY2             | C/P              | 48.00            | 01/19/2018        |
| UVXY              | C/P              | 49.00            | 01/19/2018        | UVXY2             | C/P              | 49.00            | 01/19/2018        |
| UVXY              | C/P              | 50.00            | 01/19/2018        | UVXY2             | C/P              | 50.00            | 01/19/2018        |
| UVXY              | C/P              | 51.00            | 01/19/2018        | UVXY2             | C/P              | 51.00            | 01/19/2018        |
| UVXY              | C/P              | 52.00            | 01/19/2018        | UVXY2             | C/P              | 52.00            | 01/19/2018        |
| UVXY              | C/P              | 53.00            | 01/19/2018        | UVXY2             | C/P              | 53.00            | 01/19/2018        |
| UVXY              | C/P              | 54.00            | 01/19/2018        | UVXY2             | C/P              | 54.00            | 01/19/2018        |
| UVXY              | C/P              | 55.00            | 01/19/2018        | UVXY2             | C/P              | 55.00            | 01/19/2018        |
| UVXY              | C/P              | 56.00            | 01/19/2018        | UVXY2             | C/P              | 56.00            | 01/19/2018        |
| UVXY              | C/P              | 57.00            | 01/19/2018        | UVXY2             | C/P              | 57.00            | 01/19/2018        |
| UVXY              | C/P              | 58.00            | 01/19/2018        | UVXY2             | C/P              | 58.00            | 01/19/2018        |
| UVXY              | C/P              | 59.00            | 01/19/2018        | UVXY2             | C/P              | 59.00            | 01/19/2018        |
| UVXY              | C/P              | 60.00            | 01/19/2018        | UVXY2             | C/P              | 60.00            | 01/19/2018        |
| UVXY              | C/P              | 65.00            | 01/19/2018        | UVXY2             | C/P              | 65.00            | 01/19/2018        |
| UVXY              | C/P              | 70.00            | 01/19/2018        | UVXY2             | C/P              | 70.00            | 01/19/2018        |
| UVXY              | C/P              | 75.00            | 01/19/2018        | UVXY2             | C/P              | 75.00            | 01/19/2018        |
| UVXY              | C/P              | 80.00            | 01/19/2018        | UVXY2             | C/P              | 80.00            | 01/19/2018        |
| UVXY              | C/P              | 85.00            | 01/19/2018        | UVXY2             | C/P              | 85.00            | 01/19/2018        |
| UVXY              | C/P              | 90.00            | 01/19/2018        | UVXY2             | C/P              | 90.00            | 01/19/2018        |
| UVXY              | C/P              | 95.00            | 01/19/2018        | UVXY2             | C/P              | 95.00            | 01/19/2018        |
| UVXY              | C/P              | 100.00           | 01/19/2018        | UVXY2             | C/P              | 100.00           | 01/19/2018        |
| UVXY              | C/P              | 105.00           | 01/19/2018        | UVXY2             | C/P              | 105.00           | 01/19/2018        |
| UVXY              | C/P              | 110.00           | 01/19/2018        | UVXY2             | C/P              | 110.00           | 01/19/2018        |
| UVXY              | C/P              | 115.00           | 01/19/2018        | UVXY2             | C/P              | 115.00           | 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: 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.

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