

Stock Split

August 08, 2016

Exchange/Memo ID: 203885

ONN / OCC ID: 39435



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

Ex - Distribution Date: 08/09/2016

DESCRIPTION:

iPath S&P 500 VIX Short-Term Futures ETN (VXX) has announced a 1-for-4 reverse stock split. As a result of the reverse stock split, each VXX Share will be converted into the right to receive 0.25 (New) iPath S&P 500 VIX Short-Term Futures ETN (VXX) Shares. The reverse stock split will become effective at the market open on August 9, 2016.

Contract Adjustments:

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

Adjustment Date:	August 9, 2016		
Option Symbol:	VXX	becomes	VXX1
Underlying Security:	VXX	remains	VXX
CUSIP:	06740Q252		
Contract Multiplier:	1		
Strike Divisor:	1		
New Multiplier:	100		
Old Deliverable:			
New Deliverable:	25 (New) iPath S&P 500 VIX Short-Term Futures ETN (VXX) Shares		

Order Cancellation: On Monday, August 8, 2016, immediately after the BOX close, all resting orders for VXX in the order book will be canceled by the BOX Market Operations Center

Pricing Considerations:

Additional Exchange Info:

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VXX	C/P	5.00	08/12/2016	VXX1	C/P	5.00	08/12/2016
VXX	C/P	6.00	08/12/2016	VXX1	C/P	6.00	08/12/2016
VXX	C/P	6.50	08/12/2016	VXX1	C/P	6.50	08/12/2016
VXX	C/P	7.00	08/12/2016	VXX1	C/P	7.00	08/12/2016
VXX	C/P	7.50	08/12/2016	VXX1	C/P	7.50	08/12/2016
VXX	C/P	8.00	08/12/2016	VXX1	C/P	8.00	08/12/2016
VXX	C/P	8.50	08/12/2016	VXX1	C/P	8.50	08/12/2016
VXX	C/P	9.00	08/12/2016	VXX1	C/P	9.00	08/12/2016
VXX	C/P	9.50	08/12/2016	VXX1	C/P	9.50	08/12/2016
VXX	C/P	10.00	08/12/2016	VXX1	C/P	10.00	08/12/2016
VXX	C/P	10.50	08/12/2016	VXX1	C/P	10.50	08/12/2016
VXX	C/P	11.00	08/12/2016	VXX1	C/P	11.00	08/12/2016
VXX	C/P	11.50	08/12/2016	VXX1	C/P	11.50	08/12/2016
VXX	C/P	12.00	08/12/2016	VXX1	C/P	12.00	08/12/2016
VXX	C/P	12.50	08/12/2016	VXX1	C/P	12.50	08/12/2016
VXX	C/P	13.00	08/12/2016	VXX1	C/P	13.00	08/12/2016
VXX	C/P	13.50	08/12/2016	VXX1	C/P	13.50	08/12/2016
VXX	C/P	14.00	08/12/2016	VXX1	C/P	14.00	08/12/2016
VXX	C/P	14.50	08/12/2016	VXX1	C/P	14.50	08/12/2016
VXX	C/P	15.00	08/12/2016	VXX1	C/P	15.00	08/12/2016
VXX	C/P	15.50	08/12/2016	VXX1	C/P	15.50	08/12/2016
VXX	C/P	16.00	08/12/2016	VXX1	C/P	16.00	08/12/2016
VXX	C/P	16.50	08/12/2016	VXX1	C/P	16.50	08/12/2016
VXX	C/P	17.00	08/12/2016	VXX1	C/P	17.00	08/12/2016
VXX	C/P	17.50	08/12/2016	VXX1	C/P	17.50	08/12/2016
VXX	C/P	18.00	08/12/2016	VXX1	C/P	18.00	08/12/2016
VXX	C/P	18.50	08/12/2016	VXX1	C/P	18.50	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
VXX	C/P	19.00	08/12/2016	VXX1	C/P	19.00	08/12/2016
VXX	C/P	19.50	08/12/2016	VXX1	C/P	19.50	08/12/2016
VXX	C/P	20.00	08/12/2016	VXX1	C/P	20.00	08/12/2016
VXX	C/P	20.50	08/12/2016	VXX1	C/P	20.50	08/12/2016
VXX	C/P	21.00	08/12/2016	VXX1	C/P	21.00	08/12/2016
VXX	C/P	21.50	08/12/2016	VXX1	C/P	21.50	08/12/2016
VXX	C/P	22.00	08/12/2016	VXX1	C/P	22.00	08/12/2016
VXX	C/P	22.50	08/12/2016	VXX1	C/P	22.50	08/12/2016
VXX	C/P	23.00	08/12/2016	VXX1	C/P	23.00	08/12/2016
VXX	C/P	23.50	08/12/2016	VXX1	C/P	23.50	08/12/2016
VXX	C/P	24.00	08/12/2016	VXX1	C/P	24.00	08/12/2016
VXX	C/P	24.50	08/12/2016	VXX1	C/P	24.50	08/12/2016
VXX	C/P	25.00	08/12/2016	VXX1	C/P	25.00	08/12/2016
VXX	C/P	25.50	08/12/2016	VXX1	C/P	25.50	08/12/2016
VXX	C/P	1.00	08/19/2016	VXX1	C/P	1.00	08/19/2016
VXX	C/P	2.00	08/19/2016	VXX1	C/P	2.00	08/19/2016
VXX	C/P	3.00	08/19/2016	VXX1	C/P	3.00	08/19/2016
VXX	C/P	4.00	08/19/2016	VXX1	C/P	4.00	08/19/2016
VXX	C/P	5.00	08/19/2016	VXX1	C/P	5.00	08/19/2016
VXX	C/P	6.00	08/19/2016	VXX1	C/P	6.00	08/19/2016
VXX	C/P	6.50	08/19/2016	VXX1	C/P	6.50	08/19/2016
VXX	C/P	7.00	08/19/2016	VXX1	C/P	7.00	08/19/2016
VXX	C/P	7.50	08/19/2016	VXX1	C/P	7.50	08/19/2016
VXX	C/P	8.00	08/19/2016	VXX1	C/P	8.00	08/19/2016
VXX	C/P	8.50	08/19/2016	VXX1	C/P	8.50	08/19/2016
VXX	C/P	9.00	08/19/2016	VXX1	C/P	9.00	08/19/2016
VXX	C/P	9.50	08/19/2016	VXX1	C/P	9.50	08/19/2016
VXX	C/P	10.00	08/19/2016	VXX1	C/P	10.00	08/19/2016
VXX	C/P	10.50	08/19/2016	VXX1	C/P	10.50	08/19/2016
VXX	C/P	11.00	08/19/2016	VXX1	C/P	11.00	08/19/2016
VXX	C/P	11.50	08/19/2016	VXX1	C/P	11.50	08/19/2016
VXX	C/P	12.00	08/19/2016	VXX1	C/P	12.00	08/19/2016
VXX	C/P	12.50	08/19/2016	VXX1	C/P	12.50	08/19/2016
VXX	C/P	13.00	08/19/2016	VXX1	C/P	13.00	08/19/2016
VXX	C/P	13.50	08/19/2016	VXX1	C/P	13.50	08/19/2016
VXX	C/P	14.00	08/19/2016	VXX1	C/P	14.00	08/19/2016
VXX	C/P	14.50	08/19/2016	VXX1	C/P	14.50	08/19/2016
VXX	C/P	15.00	08/19/2016	VXX1	C/P	15.00	08/19/2016
VXX	C/P	15.50	08/19/2016	VXX1	C/P	15.50	08/19/2016
VXX	C/P	16.00	08/19/2016	VXX1	C/P	16.00	08/19/2016
VXX	C/P	16.50	08/19/2016	VXX1	C/P	16.50	08/19/2016
VXX	C/P	17.00	08/19/2016	VXX1	C/P	17.00	08/19/2016
VXX	C/P	17.50	08/19/2016	VXX1	C/P	17.50	08/19/2016
VXX	C/P	18.00	08/19/2016	VXX1	C/P	18.00	08/19/2016
VXX	C/P	18.50	08/19/2016	VXX1	C/P	18.50	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
VXX	C/P	19.00	08/19/2016	VXX1	C/P	19.00	08/19/2016
VXX	C/P	19.50	08/19/2016	VXX1	C/P	19.50	08/19/2016
VXX	C/P	20.00	08/19/2016	VXX1	C/P	20.00	08/19/2016
VXX	C/P	20.50	08/19/2016	VXX1	C/P	20.50	08/19/2016
VXX	C/P	21.00	08/19/2016	VXX1	C/P	21.00	08/19/2016
VXX	C/P	21.50	08/19/2016	VXX1	C/P	21.50	08/19/2016
VXX	C/P	22.00	08/19/2016	VXX1	C/P	22.00	08/19/2016
VXX	C/P	22.50	08/19/2016	VXX1	C/P	22.50	08/19/2016
VXX	C/P	23.00	08/19/2016	VXX1	C/P	23.00	08/19/2016
VXX	C/P	24.00	08/19/2016	VXX1	C/P	24.00	08/19/2016
VXX	C/P	25.00	08/19/2016	VXX1	C/P	25.00	08/19/2016
VXX	C/P	26.00	08/19/2016	VXX1	C/P	26.00	08/19/2016
VXX	C/P	27.00	08/19/2016	VXX1	C/P	27.00	08/19/2016
VXX	C/P	28.00	08/19/2016	VXX1	C/P	28.00	08/19/2016
VXX	C/P	29.00	08/19/2016	VXX1	C/P	29.00	08/19/2016
VXX	C/P	30.00	08/19/2016	VXX1	C/P	30.00	08/19/2016
VXX	C/P	31.00	08/19/2016	VXX1	C/P	31.00	08/19/2016
VXX	C/P	32.00	08/19/2016	VXX1	C/P	32.00	08/19/2016
VXX	C/P	33.00	08/19/2016	VXX1	C/P	33.00	08/19/2016
VXX	C/P	34.00	08/19/2016	VXX1	C/P	34.00	08/19/2016
VXX	C/P	5.00	08/26/2016	VXX1	C/P	5.00	08/26/2016
VXX	C/P	6.00	08/26/2016	VXX1	C/P	6.00	08/26/2016
VXX	C/P	6.50	08/26/2016	VXX1	C/P	6.50	08/26/2016
VXX	C/P	7.00	08/26/2016	VXX1	C/P	7.00	08/26/2016
VXX	C/P	7.50	08/26/2016	VXX1	C/P	7.50	08/26/2016
VXX	C/P	8.00	08/26/2016	VXX1	C/P	8.00	08/26/2016
VXX	C/P	8.50	08/26/2016	VXX1	C/P	8.50	08/26/2016
VXX	C/P	9.00	08/26/2016	VXX1	C/P	9.00	08/26/2016
VXX	C/P	9.50	08/26/2016	VXX1	C/P	9.50	08/26/2016
VXX	C/P	10.00	08/26/2016	VXX1	C/P	10.00	08/26/2016
VXX	C/P	10.50	08/26/2016	VXX1	C/P	10.50	08/26/2016
VXX	C/P	11.00	08/26/2016	VXX1	C/P	11.00	08/26/2016
VXX	C/P	11.50	08/26/2016	VXX1	C/P	11.50	08/26/2016
VXX	C/P	12.00	08/26/2016	VXX1	C/P	12.00	08/26/2016
VXX	C/P	12.50	08/26/2016	VXX1	C/P	12.50	08/26/2016
VXX	C/P	13.00	08/26/2016	VXX1	C/P	13.00	08/26/2016
VXX	C/P	13.50	08/26/2016	VXX1	C/P	13.50	08/26/2016
VXX	C/P	14.00	08/26/2016	VXX1	C/P	14.00	08/26/2016
VXX	C/P	14.50	08/26/2016	VXX1	C/P	14.50	08/26/2016
VXX	C/P	15.00	08/26/2016	VXX1	C/P	15.00	08/26/2016
VXX	C/P	15.50	08/26/2016	VXX1	C/P	15.50	08/26/2016
VXX	C/P	16.00	08/26/2016	VXX1	C/P	16.00	08/26/2016
VXX	C/P	16.50	08/26/2016	VXX1	C/P	16.50	08/26/2016
VXX	C/P	17.00	08/26/2016	VXX1	C/P	17.00	08/26/2016
VXX	C/P	17.50	08/26/2016	VXX1	C/P	17.50	08/26/2016

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VXX	C/P	18.00	08/26/2016	VXX1	C/P	18.00	08/26/2016
VXX	C/P	18.50	08/26/2016	VXX1	C/P	18.50	08/26/2016
VXX	C/P	19.00	08/26/2016	VXX1	C/P	19.00	08/26/2016
VXX	C/P	19.50	08/26/2016	VXX1	C/P	19.50	08/26/2016
VXX	C/P	20.00	08/26/2016	VXX1	C/P	20.00	08/26/2016
VXX	C/P	20.50	08/26/2016	VXX1	C/P	20.50	08/26/2016
VXX	C/P	21.00	08/26/2016	VXX1	C/P	21.00	08/26/2016
VXX	C/P	21.50	08/26/2016	VXX1	C/P	21.50	08/26/2016
VXX	C/P	22.00	08/26/2016	VXX1	C/P	22.00	08/26/2016
VXX	C/P	22.50	08/26/2016	VXX1	C/P	22.50	08/26/2016
VXX	C/P	23.00	08/26/2016	VXX1	C/P	23.00	08/26/2016
VXX	C/P	23.50	08/26/2016	VXX1	C/P	23.50	08/26/2016
VXX	C/P	24.00	08/26/2016	VXX1	C/P	24.00	08/26/2016
VXX	C/P	24.50	08/26/2016	VXX1	C/P	24.50	08/26/2016
VXX	C/P	25.00	08/26/2016	VXX1	C/P	25.00	08/26/2016
VXX	C/P	3.00	09/02/2016	VXX1	C/P	3.00	09/02/2016
VXX	C/P	4.00	09/02/2016	VXX1	C/P	4.00	09/02/2016
VXX	C/P	4.50	09/02/2016	VXX1	C/P	4.50	09/02/2016
VXX	C/P	5.00	09/02/2016	VXX1	C/P	5.00	09/02/2016
VXX	C/P	5.50	09/02/2016	VXX1	C/P	5.50	09/02/2016
VXX	C/P	6.00	09/02/2016	VXX1	C/P	6.00	09/02/2016
VXX	C/P	6.50	09/02/2016	VXX1	C/P	6.50	09/02/2016
VXX	C/P	7.00	09/02/2016	VXX1	C/P	7.00	09/02/2016
VXX	C/P	7.50	09/02/2016	VXX1	C/P	7.50	09/02/2016
VXX	C/P	8.00	09/02/2016	VXX1	C/P	8.00	09/02/2016
VXX	C/P	8.50	09/02/2016	VXX1	C/P	8.50	09/02/2016
VXX	C/P	9.00	09/02/2016	VXX1	C/P	9.00	09/02/2016
VXX	C/P	9.50	09/02/2016	VXX1	C/P	9.50	09/02/2016
VXX	C/P	10.00	09/02/2016	VXX1	C/P	10.00	09/02/2016
VXX	C/P	10.50	09/02/2016	VXX1	C/P	10.50	09/02/2016
VXX	C/P	11.00	09/02/2016	VXX1	C/P	11.00	09/02/2016
VXX	C/P	11.50	09/02/2016	VXX1	C/P	11.50	09/02/2016
VXX	C/P	12.00	09/02/2016	VXX1	C/P	12.00	09/02/2016
VXX	C/P	12.50	09/02/2016	VXX1	C/P	12.50	09/02/2016
VXX	C/P	13.00	09/02/2016	VXX1	C/P	13.00	09/02/2016
VXX	C/P	13.50	09/02/2016	VXX1	C/P	13.50	09/02/2016
VXX	C/P	14.00	09/02/2016	VXX1	C/P	14.00	09/02/2016
VXX	C/P	14.50	09/02/2016	VXX1	C/P	14.50	09/02/2016
VXX	C/P	15.00	09/02/2016	VXX1	C/P	15.00	09/02/2016
VXX	C/P	15.50	09/02/2016	VXX1	C/P	15.50	09/02/2016
VXX	C/P	16.00	09/02/2016	VXX1	C/P	16.00	09/02/2016
VXX	C/P	16.50	09/02/2016	VXX1	C/P	16.50	09/02/2016
VXX	C/P	17.00	09/02/2016	VXX1	C/P	17.00	09/02/2016
VXX	C/P	17.50	09/02/2016	VXX1	C/P	17.50	09/02/2016
VXX	C/P	18.00	09/02/2016	VXX1	C/P	18.00	09/02/2016

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VXX	C/P	18.50	09/02/2016	VXX1	C/P	18.50	09/02/2016
VXX	C/P	19.00	09/02/2016	VXX1	C/P	19.00	09/02/2016
VXX	C/P	19.50	09/02/2016	VXX1	C/P	19.50	09/02/2016
VXX	C/P	20.00	09/02/2016	VXX1	C/P	20.00	09/02/2016
VXX	C/P	20.50	09/02/2016	VXX1	C/P	20.50	09/02/2016
VXX	C/P	21.00	09/02/2016	VXX1	C/P	21.00	09/02/2016
VXX	C/P	22.00	09/02/2016	VXX1	C/P	22.00	09/02/2016
VXX	C/P	3.50	09/09/2016	VXX1	C/P	3.50	09/09/2016
VXX	C/P	4.00	09/09/2016	VXX1	C/P	4.00	09/09/2016
VXX	C/P	4.50	09/09/2016	VXX1	C/P	4.50	09/09/2016
VXX	C/P	5.00	09/09/2016	VXX1	C/P	5.00	09/09/2016
VXX	C/P	5.50	09/09/2016	VXX1	C/P	5.50	09/09/2016
VXX	C/P	6.00	09/09/2016	VXX1	C/P	6.00	09/09/2016
VXX	C/P	6.50	09/09/2016	VXX1	C/P	6.50	09/09/2016
VXX	C/P	7.00	09/09/2016	VXX1	C/P	7.00	09/09/2016
VXX	C/P	7.50	09/09/2016	VXX1	C/P	7.50	09/09/2016
VXX	C/P	8.00	09/09/2016	VXX1	C/P	8.00	09/09/2016
VXX	C/P	8.50	09/09/2016	VXX1	C/P	8.50	09/09/2016
VXX	C/P	9.00	09/09/2016	VXX1	C/P	9.00	09/09/2016
VXX	C/P	9.50	09/09/2016	VXX1	C/P	9.50	09/09/2016
VXX	C/P	10.00	09/09/2016	VXX1	C/P	10.00	09/09/2016
VXX	C/P	10.50	09/09/2016	VXX1	C/P	10.50	09/09/2016
VXX	C/P	11.00	09/09/2016	VXX1	C/P	11.00	09/09/2016
VXX	C/P	11.50	09/09/2016	VXX1	C/P	11.50	09/09/2016
VXX	C/P	12.00	09/09/2016	VXX1	C/P	12.00	09/09/2016
VXX	C/P	12.50	09/09/2016	VXX1	C/P	12.50	09/09/2016
VXX	C/P	13.00	09/09/2016	VXX1	C/P	13.00	09/09/2016
VXX	C/P	13.50	09/09/2016	VXX1	C/P	13.50	09/09/2016
VXX	C/P	14.00	09/09/2016	VXX1	C/P	14.00	09/09/2016
VXX	C/P	14.50	09/09/2016	VXX1	C/P	14.50	09/09/2016
VXX	C/P	15.00	09/09/2016	VXX1	C/P	15.00	09/09/2016
VXX	C/P	15.50	09/09/2016	VXX1	C/P	15.50	09/09/2016
VXX	C/P	16.00	09/09/2016	VXX1	C/P	16.00	09/09/2016
VXX	C/P	16.50	09/09/2016	VXX1	C/P	16.50	09/09/2016
VXX	C/P	17.00	09/09/2016	VXX1	C/P	17.00	09/09/2016
VXX	C/P	17.50	09/09/2016	VXX1	C/P	17.50	09/09/2016
VXX	C/P	18.00	09/09/2016	VXX1	C/P	18.00	09/09/2016
VXX	C/P	18.50	09/09/2016	VXX1	C/P	18.50	09/09/2016
VXX	C/P	19.00	09/09/2016	VXX1	C/P	19.00	09/09/2016
VXX	C/P	19.50	09/09/2016	VXX1	C/P	19.50	09/09/2016
VXX	C/P	20.00	09/09/2016	VXX1	C/P	20.00	09/09/2016
VXX	C/P	20.50	09/09/2016	VXX1	C/P	20.50	09/09/2016
VXX	C/P	5.00	09/16/2016	VXX1	C/P	5.00	09/16/2016
VXX	C/P	6.00	09/16/2016	VXX1	C/P	6.00	09/16/2016
VXX	C/P	7.00	09/16/2016	VXX1	C/P	7.00	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
VXX	C/P	8.00	09/16/2016	VXX1	C/P	8.00	09/16/2016
VXX	C/P	9.00	09/16/2016	VXX1	C/P	9.00	09/16/2016
VXX	C/P	10.00	09/16/2016	VXX1	C/P	10.00	09/16/2016
VXX	C/P	11.00	09/16/2016	VXX1	C/P	11.00	09/16/2016
VXX	C/P	12.00	09/16/2016	VXX1	C/P	12.00	09/16/2016
VXX	C/P	13.00	09/16/2016	VXX1	C/P	13.00	09/16/2016
VXX	C/P	14.00	09/16/2016	VXX1	C/P	14.00	09/16/2016
VXX	C/P	15.00	09/16/2016	VXX1	C/P	15.00	09/16/2016
VXX	C/P	16.00	09/16/2016	VXX1	C/P	16.00	09/16/2016
VXX	C/P	17.00	09/16/2016	VXX1	C/P	17.00	09/16/2016
VXX	C/P	18.00	09/16/2016	VXX1	C/P	18.00	09/16/2016
VXX	C/P	19.00	09/16/2016	VXX1	C/P	19.00	09/16/2016
VXX	C/P	20.00	09/16/2016	VXX1	C/P	20.00	09/16/2016
VXX	C/P	21.00	09/16/2016	VXX1	C/P	21.00	09/16/2016
VXX	C/P	22.00	09/16/2016	VXX1	C/P	22.00	09/16/2016
VXX	C/P	23.00	09/16/2016	VXX1	C/P	23.00	09/16/2016
VXX	C/P	24.00	09/16/2016	VXX1	C/P	24.00	09/16/2016
VXX	C/P	25.00	09/16/2016	VXX1	C/P	25.00	09/16/2016
VXX	C/P	26.00	09/16/2016	VXX1	C/P	26.00	09/16/2016
VXX	C/P	27.00	09/16/2016	VXX1	C/P	27.00	09/16/2016
VXX	C/P	28.00	09/16/2016	VXX1	C/P	28.00	09/16/2016
VXX	C/P	29.00	09/16/2016	VXX1	C/P	29.00	09/16/2016
VXX	C/P	30.00	09/16/2016	VXX1	C/P	30.00	09/16/2016
VXX	C/P	31.00	09/16/2016	VXX1	C/P	31.00	09/16/2016
VXX	C/P	32.00	09/16/2016	VXX1	C/P	32.00	09/16/2016
VXX	C/P	33.00	09/16/2016	VXX1	C/P	33.00	09/16/2016
VXX	C/P	34.00	09/16/2016	VXX1	C/P	34.00	09/16/2016
VXX	C/P	35.00	09/16/2016	VXX1	C/P	35.00	09/16/2016
VXX	C/P	36.00	09/16/2016	VXX1	C/P	36.00	09/16/2016
VXX	C/P	37.00	09/16/2016	VXX1	C/P	37.00	09/16/2016
VXX	C/P	38.00	09/16/2016	VXX1	C/P	38.00	09/16/2016
VXX	C/P	39.00	09/16/2016	VXX1	C/P	39.00	09/16/2016
VXX	C/P	40.00	09/16/2016	VXX1	C/P	40.00	09/16/2016
VXX	C/P	41.00	09/16/2016	VXX1	C/P	41.00	09/16/2016
VXX	C/P	42.00	09/16/2016	VXX1	C/P	42.00	09/16/2016
VXX	C/P	43.00	09/16/2016	VXX1	C/P	43.00	09/16/2016
VXX	C/P	44.00	09/16/2016	VXX1	C/P	44.00	09/16/2016
VXX	C/P	45.00	09/16/2016	VXX1	C/P	45.00	09/16/2016
VXX	C/P	46.00	09/16/2016	VXX1	C/P	46.00	09/16/2016
VXX	C/P	47.00	09/16/2016	VXX1	C/P	47.00	09/16/2016
VXX	C/P	48.00	09/16/2016	VXX1	C/P	48.00	09/16/2016
VXX	C/P	49.00	09/16/2016	VXX1	C/P	49.00	09/16/2016
VXX	C/P	50.00	09/16/2016	VXX1	C/P	50.00	09/16/2016
VXX	C/P	51.00	09/16/2016	VXX1	C/P	51.00	09/16/2016
VXX	C/P	52.00	09/16/2016	VXX1	C/P	52.00	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
VXX	C/P	53.00	09/16/2016	VXX1	C/P	53.00	09/16/2016
VXX	C/P	54.00	09/16/2016	VXX1	C/P	54.00	09/16/2016
VXX	C/P	55.00	09/16/2016	VXX1	C/P	55.00	09/16/2016
VXX	C/P	56.00	09/16/2016	VXX1	C/P	56.00	09/16/2016
VXX	C/P	57.00	09/16/2016	VXX1	C/P	57.00	09/16/2016
VXX	C/P	60.00	09/16/2016	VXX1	C/P	60.00	09/16/2016
VXX	C/P	3.00	09/23/2016	VXX1	C/P	3.00	09/23/2016
VXX	C/P	3.50	09/23/2016	VXX1	C/P	3.50	09/23/2016
VXX	C/P	4.00	09/23/2016	VXX1	C/P	4.00	09/23/2016
VXX	C/P	4.50	09/23/2016	VXX1	C/P	4.50	09/23/2016
VXX	C/P	5.00	09/23/2016	VXX1	C/P	5.00	09/23/2016
VXX	C/P	5.50	09/23/2016	VXX1	C/P	5.50	09/23/2016
VXX	C/P	6.00	09/23/2016	VXX1	C/P	6.00	09/23/2016
VXX	C/P	6.50	09/23/2016	VXX1	C/P	6.50	09/23/2016
VXX	C/P	7.00	09/23/2016	VXX1	C/P	7.00	09/23/2016
VXX	C/P	7.50	09/23/2016	VXX1	C/P	7.50	09/23/2016
VXX	C/P	8.00	09/23/2016	VXX1	C/P	8.00	09/23/2016
VXX	C/P	8.50	09/23/2016	VXX1	C/P	8.50	09/23/2016
VXX	C/P	9.00	09/23/2016	VXX1	C/P	9.00	09/23/2016
VXX	C/P	9.50	09/23/2016	VXX1	C/P	9.50	09/23/2016
VXX	C/P	10.00	09/23/2016	VXX1	C/P	10.00	09/23/2016
VXX	C/P	10.50	09/23/2016	VXX1	C/P	10.50	09/23/2016
VXX	C/P	11.00	09/23/2016	VXX1	C/P	11.00	09/23/2016
VXX	C/P	11.50	09/23/2016	VXX1	C/P	11.50	09/23/2016
VXX	C/P	12.00	09/23/2016	VXX1	C/P	12.00	09/23/2016
VXX	C/P	12.50	09/23/2016	VXX1	C/P	12.50	09/23/2016
VXX	C/P	13.00	09/23/2016	VXX1	C/P	13.00	09/23/2016
VXX	C/P	13.50	09/23/2016	VXX1	C/P	13.50	09/23/2016
VXX	C/P	14.00	09/23/2016	VXX1	C/P	14.00	09/23/2016
VXX	C/P	14.50	09/23/2016	VXX1	C/P	14.50	09/23/2016
VXX	C/P	15.00	09/23/2016	VXX1	C/P	15.00	09/23/2016
VXX	C/P	15.50	09/23/2016	VXX1	C/P	15.50	09/23/2016
VXX	C/P	16.00	09/23/2016	VXX1	C/P	16.00	09/23/2016
VXX	C/P	16.50	09/23/2016	VXX1	C/P	16.50	09/23/2016
VXX	C/P	17.00	09/23/2016	VXX1	C/P	17.00	09/23/2016
VXX	C/P	17.50	09/23/2016	VXX1	C/P	17.50	09/23/2016
VXX	C/P	18.00	09/23/2016	VXX1	C/P	18.00	09/23/2016
VXX	C/P	18.50	09/23/2016	VXX1	C/P	18.50	09/23/2016
VXX	C/P	19.00	09/23/2016	VXX1	C/P	19.00	09/23/2016
VXX	C/P	1.00	10/21/2016	VXX1	C/P	1.00	10/21/2016
VXX	C/P	2.00	10/21/2016	VXX1	C/P	2.00	10/21/2016
VXX	C/P	3.00	10/21/2016	VXX1	C/P	3.00	10/21/2016
VXX	C/P	4.00	10/21/2016	VXX1	C/P	4.00	10/21/2016
VXX	C/P	5.00	10/21/2016	VXX1	C/P	5.00	10/21/2016
VXX	C/P	6.00	10/21/2016	VXX1	C/P	6.00	10/21/2016

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VXX	C/P	7.00	10/21/2016	VXX1	C/P	7.00	10/21/2016
VXX	C/P	8.00	10/21/2016	VXX1	C/P	8.00	10/21/2016
VXX	C/P	9.00	10/21/2016	VXX1	C/P	9.00	10/21/2016
VXX	C/P	10.00	10/21/2016	VXX1	C/P	10.00	10/21/2016
VXX	C/P	11.00	10/21/2016	VXX1	C/P	11.00	10/21/2016
VXX	C/P	12.00	10/21/2016	VXX1	C/P	12.00	10/21/2016
VXX	C/P	13.00	10/21/2016	VXX1	C/P	13.00	10/21/2016
VXX	C/P	14.00	10/21/2016	VXX1	C/P	14.00	10/21/2016
VXX	C/P	15.00	10/21/2016	VXX1	C/P	15.00	10/21/2016
VXX	C/P	16.00	10/21/2016	VXX1	C/P	16.00	10/21/2016
VXX	C/P	17.00	10/21/2016	VXX1	C/P	17.00	10/21/2016
VXX	C/P	18.00	10/21/2016	VXX1	C/P	18.00	10/21/2016
VXX	C/P	19.00	10/21/2016	VXX1	C/P	19.00	10/21/2016
VXX	C/P	20.00	10/21/2016	VXX1	C/P	20.00	10/21/2016
VXX	C/P	21.00	10/21/2016	VXX1	C/P	21.00	10/21/2016
VXX	C/P	22.00	10/21/2016	VXX1	C/P	22.00	10/21/2016
VXX	C/P	1.00	11/18/2016	VXX1	C/P	1.00	11/18/2016
VXX	C/P	2.00	11/18/2016	VXX1	C/P	2.00	11/18/2016
VXX	C/P	3.00	11/18/2016	VXX1	C/P	3.00	11/18/2016
VXX	C/P	4.00	11/18/2016	VXX1	C/P	4.00	11/18/2016
VXX	C/P	5.00	11/18/2016	VXX1	C/P	5.00	11/18/2016
VXX	C/P	6.00	11/18/2016	VXX1	C/P	6.00	11/18/2016
VXX	C/P	7.00	11/18/2016	VXX1	C/P	7.00	11/18/2016
VXX	C/P	8.00	11/18/2016	VXX1	C/P	8.00	11/18/2016
VXX	C/P	9.00	11/18/2016	VXX1	C/P	9.00	11/18/2016
VXX	C/P	10.00	11/18/2016	VXX1	C/P	10.00	11/18/2016
VXX	C/P	11.00	11/18/2016	VXX1	C/P	11.00	11/18/2016
VXX	C/P	12.00	11/18/2016	VXX1	C/P	12.00	11/18/2016
VXX	C/P	13.00	11/18/2016	VXX1	C/P	13.00	11/18/2016
VXX	C/P	14.00	11/18/2016	VXX1	C/P	14.00	11/18/2016
VXX	C/P	15.00	11/18/2016	VXX1	C/P	15.00	11/18/2016
VXX	C/P	16.00	11/18/2016	VXX1	C/P	16.00	11/18/2016
VXX	C/P	17.00	11/18/2016	VXX1	C/P	17.00	11/18/2016
VXX	C/P	18.00	11/18/2016	VXX1	C/P	18.00	11/18/2016
VXX	C/P	19.00	11/18/2016	VXX1	C/P	19.00	11/18/2016
VXX	C/P	20.00	11/18/2016	VXX1	C/P	20.00	11/18/2016
VXX	C/P	21.00	11/18/2016	VXX1	C/P	21.00	11/18/2016
VXX	C/P	22.00	11/18/2016	VXX1	C/P	22.00	11/18/2016
VXX	C/P	1.00	12/16/2016	VXX1	C/P	1.00	12/16/2016
VXX	C/P	2.00	12/16/2016	VXX1	C/P	2.00	12/16/2016
VXX	C/P	3.00	12/16/2016	VXX1	C/P	3.00	12/16/2016
VXX	C/P	4.00	12/16/2016	VXX1	C/P	4.00	12/16/2016
VXX	C/P	5.00	12/16/2016	VXX1	C/P	5.00	12/16/2016
VXX	C/P	6.00	12/16/2016	VXX1	C/P	6.00	12/16/2016
VXX	C/P	7.00	12/16/2016	VXX1	C/P	7.00	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
VXX	C/P	8.00	12/16/2016	VXX1	C/P	8.00	12/16/2016
VXX	C/P	9.00	12/16/2016	VXX1	C/P	9.00	12/16/2016
VXX	C/P	10.00	12/16/2016	VXX1	C/P	10.00	12/16/2016
VXX	C/P	11.00	12/16/2016	VXX1	C/P	11.00	12/16/2016
VXX	C/P	12.00	12/16/2016	VXX1	C/P	12.00	12/16/2016
VXX	C/P	13.00	12/16/2016	VXX1	C/P	13.00	12/16/2016
VXX	C/P	14.00	12/16/2016	VXX1	C/P	14.00	12/16/2016
VXX	C/P	15.00	12/16/2016	VXX1	C/P	15.00	12/16/2016
VXX	C/P	16.00	12/16/2016	VXX1	C/P	16.00	12/16/2016
VXX	C/P	17.00	12/16/2016	VXX1	C/P	17.00	12/16/2016
VXX	C/P	18.00	12/16/2016	VXX1	C/P	18.00	12/16/2016
VXX	C/P	19.00	12/16/2016	VXX1	C/P	19.00	12/16/2016
VXX	C/P	20.00	12/16/2016	VXX1	C/P	20.00	12/16/2016
VXX	C/P	21.00	12/16/2016	VXX1	C/P	21.00	12/16/2016
VXX	C/P	22.00	12/16/2016	VXX1	C/P	22.00	12/16/2016
VXX	C/P	23.00	12/16/2016	VXX1	C/P	23.00	12/16/2016
VXX	C/P	24.00	12/16/2016	VXX1	C/P	24.00	12/16/2016
VXX	C/P	25.00	12/16/2016	VXX1	C/P	25.00	12/16/2016
VXX	C/P	26.00	12/16/2016	VXX1	C/P	26.00	12/16/2016
VXX	C/P	27.00	12/16/2016	VXX1	C/P	27.00	12/16/2016
VXX	C/P	28.00	12/16/2016	VXX1	C/P	28.00	12/16/2016
VXX	C/P	29.00	12/16/2016	VXX1	C/P	29.00	12/16/2016
VXX	C/P	30.00	12/16/2016	VXX1	C/P	30.00	12/16/2016
VXX	C/P	31.00	12/16/2016	VXX1	C/P	31.00	12/16/2016
VXX	C/P	32.00	12/16/2016	VXX1	C/P	32.00	12/16/2016
VXX	C/P	33.00	12/16/2016	VXX1	C/P	33.00	12/16/2016
VXX	C/P	34.00	12/16/2016	VXX1	C/P	34.00	12/16/2016
VXX	C/P	1.00	01/20/2017	VXX1	C/P	1.00	01/20/2017
VXX	C/P	2.00	01/20/2017	VXX1	C/P	2.00	01/20/2017
VXX	C/P	3.00	01/20/2017	VXX1	C/P	3.00	01/20/2017
VXX	C/P	4.00	01/20/2017	VXX1	C/P	4.00	01/20/2017
VXX	C/P	5.00	01/20/2017	VXX1	C/P	5.00	01/20/2017
VXX	C/P	6.00	01/20/2017	VXX1	C/P	6.00	01/20/2017
VXX	C/P	7.00	01/20/2017	VXX1	C/P	7.00	01/20/2017
VXX	C/P	8.00	01/20/2017	VXX1	C/P	8.00	01/20/2017
VXX	C/P	9.00	01/20/2017	VXX1	C/P	9.00	01/20/2017
VXX	C/P	10.00	01/20/2017	VXX1	C/P	10.00	01/20/2017
VXX	C/P	11.00	01/20/2017	VXX1	C/P	11.00	01/20/2017
VXX	C/P	12.00	01/20/2017	VXX1	C/P	12.00	01/20/2017
VXX	C/P	13.00	01/20/2017	VXX1	C/P	13.00	01/20/2017
VXX	C/P	14.00	01/20/2017	VXX1	C/P	14.00	01/20/2017
VXX	C/P	15.00	01/20/2017	VXX1	C/P	15.00	01/20/2017
VXX	C/P	16.00	01/20/2017	VXX1	C/P	16.00	01/20/2017
VXX	C/P	17.00	01/20/2017	VXX1	C/P	17.00	01/20/2017
VXX	C/P	18.00	01/20/2017	VXX1	C/P	18.00	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
VXX	C/P	19.00	01/20/2017	VXX1	C/P	19.00	01/20/2017
VXX	C/P	20.00	01/20/2017	VXX1	C/P	20.00	01/20/2017
VXX	C/P	21.00	01/20/2017	VXX1	C/P	21.00	01/20/2017
VXX	C/P	22.00	01/20/2017	VXX1	C/P	22.00	01/20/2017
VXX	C/P	23.00	01/20/2017	VXX1	C/P	23.00	01/20/2017
VXX	C/P	24.00	01/20/2017	VXX1	C/P	24.00	01/20/2017
VXX	C/P	25.00	01/20/2017	VXX1	C/P	25.00	01/20/2017
VXX	C/P	26.00	01/20/2017	VXX1	C/P	26.00	01/20/2017
VXX	C/P	27.00	01/20/2017	VXX1	C/P	27.00	01/20/2017
VXX	C/P	28.00	01/20/2017	VXX1	C/P	28.00	01/20/2017
VXX	C/P	29.00	01/20/2017	VXX1	C/P	29.00	01/20/2017
VXX	C/P	30.00	01/20/2017	VXX1	C/P	30.00	01/20/2017
VXX	C/P	31.00	01/20/2017	VXX1	C/P	31.00	01/20/2017
VXX	C/P	32.00	01/20/2017	VXX1	C/P	32.00	01/20/2017
VXX	C/P	33.00	01/20/2017	VXX1	C/P	33.00	01/20/2017
VXX	C/P	34.00	01/20/2017	VXX1	C/P	34.00	01/20/2017
VXX	C/P	35.00	01/20/2017	VXX1	C/P	35.00	01/20/2017
VXX	C/P	36.00	01/20/2017	VXX1	C/P	36.00	01/20/2017
VXX	C/P	37.00	01/20/2017	VXX1	C/P	37.00	01/20/2017
VXX	C/P	38.00	01/20/2017	VXX1	C/P	38.00	01/20/2017
VXX	C/P	39.00	01/20/2017	VXX1	C/P	39.00	01/20/2017
VXX	C/P	40.00	01/20/2017	VXX1	C/P	40.00	01/20/2017
VXX	C/P	41.00	01/20/2017	VXX1	C/P	41.00	01/20/2017
VXX	C/P	42.00	01/20/2017	VXX1	C/P	42.00	01/20/2017
VXX	C/P	43.00	01/20/2017	VXX1	C/P	43.00	01/20/2017
VXX	C/P	44.00	01/20/2017	VXX1	C/P	44.00	01/20/2017
VXX	C/P	45.00	01/20/2017	VXX1	C/P	45.00	01/20/2017
VXX	C/P	46.00	01/20/2017	VXX1	C/P	46.00	01/20/2017
VXX	C/P	47.00	01/20/2017	VXX1	C/P	47.00	01/20/2017
VXX	C/P	48.00	01/20/2017	VXX1	C/P	48.00	01/20/2017
VXX	C/P	49.00	01/20/2017	VXX1	C/P	49.00	01/20/2017
VXX	C/P	50.00	01/20/2017	VXX1	C/P	50.00	01/20/2017
VXX	C/P	51.00	01/20/2017	VXX1	C/P	51.00	01/20/2017
VXX	C/P	52.00	01/20/2017	VXX1	C/P	52.00	01/20/2017
VXX	C/P	53.00	01/20/2017	VXX1	C/P	53.00	01/20/2017
VXX	C/P	54.00	01/20/2017	VXX1	C/P	54.00	01/20/2017
VXX	C/P	55.00	01/20/2017	VXX1	C/P	55.00	01/20/2017
VXX	C/P	60.00	01/20/2017	VXX1	C/P	60.00	01/20/2017
VXX	C/P	65.00	01/20/2017	VXX1	C/P	65.00	01/20/2017
VXX	C/P	66.00	01/20/2017	VXX1	C/P	66.00	01/20/2017
VXX	C/P	70.00	01/20/2017	VXX1	C/P	70.00	01/20/2017
VXX	C/P	71.00	01/20/2017	VXX1	C/P	71.00	01/20/2017
VXX	C/P	72.00	01/20/2017	VXX1	C/P	72.00	01/20/2017
VXX	C/P	73.00	01/20/2017	VXX1	C/P	73.00	01/20/2017
VXX	C/P	74.00	01/20/2017	VXX1	C/P	74.00	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
VXX	C/P	1.00	03/17/2017	VXX1	C/P	1.00	03/17/2017
VXX	C/P	2.00	03/17/2017	VXX1	C/P	2.00	03/17/2017
VXX	C/P	3.00	03/17/2017	VXX1	C/P	3.00	03/17/2017
VXX	C/P	4.00	03/17/2017	VXX1	C/P	4.00	03/17/2017
VXX	C/P	5.00	03/17/2017	VXX1	C/P	5.00	03/17/2017
VXX	C/P	6.00	03/17/2017	VXX1	C/P	6.00	03/17/2017
VXX	C/P	7.00	03/17/2017	VXX1	C/P	7.00	03/17/2017
VXX	C/P	8.00	03/17/2017	VXX1	C/P	8.00	03/17/2017
VXX	C/P	9.00	03/17/2017	VXX1	C/P	9.00	03/17/2017
VXX	C/P	10.00	03/17/2017	VXX1	C/P	10.00	03/17/2017
VXX	C/P	11.00	03/17/2017	VXX1	C/P	11.00	03/17/2017
VXX	C/P	12.00	03/17/2017	VXX1	C/P	12.00	03/17/2017
VXX	C/P	13.00	03/17/2017	VXX1	C/P	13.00	03/17/2017
VXX	C/P	14.00	03/17/2017	VXX1	C/P	14.00	03/17/2017
VXX	C/P	15.00	03/17/2017	VXX1	C/P	15.00	03/17/2017
VXX	C/P	16.00	03/17/2017	VXX1	C/P	16.00	03/17/2017
VXX	C/P	17.00	03/17/2017	VXX1	C/P	17.00	03/17/2017
VXX	C/P	18.00	03/17/2017	VXX1	C/P	18.00	03/17/2017
VXX	C/P	19.00	03/17/2017	VXX1	C/P	19.00	03/17/2017
VXX	C/P	20.00	03/17/2017	VXX1	C/P	20.00	03/17/2017
VXX	C/P	21.00	03/17/2017	VXX1	C/P	21.00	03/17/2017
VXX	C/P	22.00	03/17/2017	VXX1	C/P	22.00	03/17/2017
VXX	C/P	23.00	03/17/2017	VXX1	C/P	23.00	03/17/2017
VXX	C/P	24.00	03/17/2017	VXX1	C/P	24.00	03/17/2017
VXX	C/P	1.00	01/19/2018	VXX1	C/P	1.00	01/19/2018
VXX	C/P	2.00	01/19/2018	VXX1	C/P	2.00	01/19/2018
VXX	C/P	3.00	01/19/2018	VXX1	C/P	3.00	01/19/2018
VXX	C/P	4.00	01/19/2018	VXX1	C/P	4.00	01/19/2018
VXX	C/P	5.00	01/19/2018	VXX1	C/P	5.00	01/19/2018
VXX	C/P	6.00	01/19/2018	VXX1	C/P	6.00	01/19/2018
VXX	C/P	7.00	01/19/2018	VXX1	C/P	7.00	01/19/2018
VXX	C/P	8.00	01/19/2018	VXX1	C/P	8.00	01/19/2018
VXX	C/P	9.00	01/19/2018	VXX1	C/P	9.00	01/19/2018
VXX	C/P	10.00	01/19/2018	VXX1	C/P	10.00	01/19/2018
VXX	C/P	11.00	01/19/2018	VXX1	C/P	11.00	01/19/2018
VXX	C/P	12.00	01/19/2018	VXX1	C/P	12.00	01/19/2018
VXX	C/P	13.00	01/19/2018	VXX1	C/P	13.00	01/19/2018
VXX	C/P	14.00	01/19/2018	VXX1	C/P	14.00	01/19/2018
VXX	C/P	15.00	01/19/2018	VXX1	C/P	15.00	01/19/2018
VXX	C/P	16.00	01/19/2018	VXX1	C/P	16.00	01/19/2018
VXX	C/P	17.00	01/19/2018	VXX1	C/P	17.00	01/19/2018
VXX	C/P	18.00	01/19/2018	VXX1	C/P	18.00	01/19/2018
VXX	C/P	19.00	01/19/2018	VXX1	C/P	19.00	01/19/2018
VXX	C/P	20.00	01/19/2018	VXX1	C/P	20.00	01/19/2018
VXX	C/P	21.00	01/19/2018	VXX1	C/P	21.00	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
VXX	C/P	22.00	01/19/2018	VXX1	C/P	22.00	01/19/2018
VXX	C/P	23.00	01/19/2018	VXX1	C/P	23.00	01/19/2018
VXX	C/P	24.00	01/19/2018	VXX1	C/P	24.00	01/19/2018
VXX	C/P	25.00	01/19/2018	VXX1	C/P	25.00	01/19/2018
VXX	C/P	26.00	01/19/2018	VXX1	C/P	26.00	01/19/2018
VXX	C/P	27.00	01/19/2018	VXX1	C/P	27.00	01/19/2018
VXX	C/P	28.00	01/19/2018	VXX1	C/P	28.00	01/19/2018
VXX	C/P	29.00	01/19/2018	VXX1	C/P	29.00	01/19/2018
VXX	C/P	30.00	01/19/2018	VXX1	C/P	30.00	01/19/2018
VXX	C/P	31.00	01/19/2018	VXX1	C/P	31.00	01/19/2018
VXX	C/P	32.00	01/19/2018	VXX1	C/P	32.00	01/19/2018
VXX	C/P	33.00	01/19/2018	VXX1	C/P	33.00	01/19/2018
VXX	C/P	34.00	01/19/2018	VXX1	C/P	34.00	01/19/2018
VXX	C/P	35.00	01/19/2018	VXX1	C/P	35.00	01/19/2018
VXX	C/P	36.00	01/19/2018	VXX1	C/P	36.00	01/19/2018
VXX	C/P	37.00	01/19/2018	VXX1	C/P	37.00	01/19/2018
VXX	C/P	38.00	01/19/2018	VXX1	C/P	38.00	01/19/2018
VXX	C/P	39.00	01/19/2018	VXX1	C/P	39.00	01/19/2018
VXX	C/P	40.00	01/19/2018	VXX1	C/P	40.00	01/19/2018
VXX	C/P	41.00	01/19/2018	VXX1	C/P	41.00	01/19/2018
VXX	C/P	42.00	01/19/2018	VXX1	C/P	42.00	01/19/2018
VXX	C/P	43.00	01/19/2018	VXX1	C/P	43.00	01/19/2018
VXX	C/P	44.00	01/19/2018	VXX1	C/P	44.00	01/19/2018
VXX	C/P	45.00	01/19/2018	VXX1	C/P	45.00	01/19/2018
VXX	C/P	50.00	01/19/2018	VXX1	C/P	50.00	01/19/2018
VXX	C/P	55.00	01/19/2018	VXX1	C/P	55.00	01/19/2018
VXX	C/P	60.00	01/19/2018	VXX1	C/P	60.00	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.