

Stock Split

August 08, 2016

Exchange/Memo ID: 203886

ONN / OCC ID: 39437



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

Ex - Distribution Date: 08/09/2016

DESCRIPTION:

iPath S&P 500 VIX Mid-Term Futures ETN (VXZ) has announced a 1-for-4 reverse stock split. As a result of the reverse stock split, each VXZ Share will be converted into the right to receive 0.25 (New) iPath S&P 500 VIX Mid-Term Futures ETN (VXZ) 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: VXZ becomes VXZ1

Underlying Security: VXZ remains VXZ

CUSIP: 06740Q260

Contract Multiplier: 1

Strike Divisor: 1

New Multiplier: 100

Old Deliverable:

New Deliverable: 25 (New) iPath S&P 500 VIX Mid-Term Futures ETN (VXZ) Shares

Pricing Considerations:

Additional Exchange Info: On Monday, August 8, 2016, immediately after the BOX close, all resting orders for VXZ in the order book will be canceled by the BOX Market Operations Center

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VXZ	C/P	3.00	08/12/2016	VXZ1	C/P	3.00	08/12/2016
VXZ	C/P	3.50	08/12/2016	VXZ1	C/P	3.50	08/12/2016
VXZ	C/P	4.00	08/12/2016	VXZ1	C/P	4.00	08/12/2016
VXZ	C/P	4.50	08/12/2016	VXZ1	C/P	4.50	08/12/2016
VXZ	C/P	5.00	08/12/2016	VXZ1	C/P	5.00	08/12/2016
VXZ	C/P	5.50	08/12/2016	VXZ1	C/P	5.50	08/12/2016
VXZ	C/P	6.00	08/12/2016	VXZ1	C/P	6.00	08/12/2016
VXZ	C/P	6.50	08/12/2016	VXZ1	C/P	6.50	08/12/2016
VXZ	C/P	7.00	08/12/2016	VXZ1	C/P	7.00	08/12/2016
VXZ	C/P	7.50	08/12/2016	VXZ1	C/P	7.50	08/12/2016
VXZ	C/P	8.00	08/12/2016	VXZ1	C/P	8.00	08/12/2016
VXZ	C/P	8.50	08/12/2016	VXZ1	C/P	8.50	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
VXZ	C/P	9.00	08/12/2016	VXZ1	C/P	9.00	08/12/2016
VXZ	C/P	9.50	08/12/2016	VXZ1	C/P	9.50	08/12/2016
VXZ	C/P	10.00	08/12/2016	VXZ1	C/P	10.00	08/12/2016
VXZ	C/P	10.50	08/12/2016	VXZ1	C/P	10.50	08/12/2016
VXZ	C/P	11.00	08/12/2016	VXZ1	C/P	11.00	08/12/2016
VXZ	C/P	11.50	08/12/2016	VXZ1	C/P	11.50	08/12/2016
VXZ	C/P	12.00	08/12/2016	VXZ1	C/P	12.00	08/12/2016
VXZ	C/P	12.50	08/12/2016	VXZ1	C/P	12.50	08/12/2016
VXZ	C/P	13.00	08/12/2016	VXZ1	C/P	13.00	08/12/2016
VXZ	C/P	13.50	08/12/2016	VXZ1	C/P	13.50	08/12/2016
VXZ	C/P	14.00	08/12/2016	VXZ1	C/P	14.00	08/12/2016
VXZ	C/P	14.50	08/12/2016	VXZ1	C/P	14.50	08/12/2016
VXZ	C/P	15.00	08/12/2016	VXZ1	C/P	15.00	08/12/2016
VXZ	C/P	15.50	08/12/2016	VXZ1	C/P	15.50	08/12/2016
VXZ	C/P	16.00	08/12/2016	VXZ1	C/P	16.00	08/12/2016
VXZ	C/P	16.50	08/12/2016	VXZ1	C/P	16.50	08/12/2016
VXZ	C/P	17.00	08/12/2016	VXZ1	C/P	17.00	08/12/2016
VXZ	C/P	17.50	08/12/2016	VXZ1	C/P	17.50	08/12/2016
VXZ	C/P	18.00	08/12/2016	VXZ1	C/P	18.00	08/12/2016
VXZ	C/P	18.50	08/12/2016	VXZ1	C/P	18.50	08/12/2016
VXZ	C/P	19.00	08/12/2016	VXZ1	C/P	19.00	08/12/2016
VXZ	C/P	19.50	08/12/2016	VXZ1	C/P	19.50	08/12/2016
VXZ	C/P	20.00	08/12/2016	VXZ1	C/P	20.00	08/12/2016
VXZ	C/P	2.00	08/19/2016	VXZ1	C/P	2.00	08/19/2016
VXZ	C/P	3.00	08/19/2016	VXZ1	C/P	3.00	08/19/2016
VXZ	C/P	4.00	08/19/2016	VXZ1	C/P	4.00	08/19/2016
VXZ	C/P	5.00	08/19/2016	VXZ1	C/P	5.00	08/19/2016
VXZ	C/P	5.50	08/19/2016	VXZ1	C/P	5.50	08/19/2016
VXZ	C/P	6.00	08/19/2016	VXZ1	C/P	6.00	08/19/2016
VXZ	C/P	6.50	08/19/2016	VXZ1	C/P	6.50	08/19/2016
VXZ	C/P	7.00	08/19/2016	VXZ1	C/P	7.00	08/19/2016
VXZ	C/P	7.50	08/19/2016	VXZ1	C/P	7.50	08/19/2016
VXZ	C/P	8.00	08/19/2016	VXZ1	C/P	8.00	08/19/2016
VXZ	C/P	8.50	08/19/2016	VXZ1	C/P	8.50	08/19/2016
VXZ	C/P	9.00	08/19/2016	VXZ1	C/P	9.00	08/19/2016
VXZ	C/P	9.50	08/19/2016	VXZ1	C/P	9.50	08/19/2016
VXZ	C/P	10.00	08/19/2016	VXZ1	C/P	10.00	08/19/2016
VXZ	C/P	10.50	08/19/2016	VXZ1	C/P	10.50	08/19/2016
VXZ	C/P	11.00	08/19/2016	VXZ1	C/P	11.00	08/19/2016
VXZ	C/P	11.50	08/19/2016	VXZ1	C/P	11.50	08/19/2016
VXZ	C/P	12.00	08/19/2016	VXZ1	C/P	12.00	08/19/2016
VXZ	C/P	12.50	08/19/2016	VXZ1	C/P	12.50	08/19/2016
VXZ	C/P	13.00	08/19/2016	VXZ1	C/P	13.00	08/19/2016
VXZ	C/P	13.50	08/19/2016	VXZ1	C/P	13.50	08/19/2016
VXZ	C/P	14.00	08/19/2016	VXZ1	C/P	14.00	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
VXZ	C/P	14.50	08/19/2016	VXZ1	C/P	14.50	08/19/2016
VXZ	C/P	15.00	08/19/2016	VXZ1	C/P	15.00	08/19/2016
VXZ	C/P	15.50	08/19/2016	VXZ1	C/P	15.50	08/19/2016
VXZ	C/P	16.00	08/19/2016	VXZ1	C/P	16.00	08/19/2016
VXZ	C/P	16.50	08/19/2016	VXZ1	C/P	16.50	08/19/2016
VXZ	C/P	17.00	08/19/2016	VXZ1	C/P	17.00	08/19/2016
VXZ	C/P	18.00	08/19/2016	VXZ1	C/P	18.00	08/19/2016
VXZ	C/P	19.00	08/19/2016	VXZ1	C/P	19.00	08/19/2016
VXZ	C/P	20.00	08/19/2016	VXZ1	C/P	20.00	08/19/2016
VXZ	C/P	21.00	08/19/2016	VXZ1	C/P	21.00	08/19/2016
VXZ	C/P	22.00	08/19/2016	VXZ1	C/P	22.00	08/19/2016
VXZ	C/P	23.00	08/19/2016	VXZ1	C/P	23.00	08/19/2016
VXZ	C/P	3.00	08/26/2016	VXZ1	C/P	3.00	08/26/2016
VXZ	C/P	3.50	08/26/2016	VXZ1	C/P	3.50	08/26/2016
VXZ	C/P	4.00	08/26/2016	VXZ1	C/P	4.00	08/26/2016
VXZ	C/P	4.50	08/26/2016	VXZ1	C/P	4.50	08/26/2016
VXZ	C/P	5.00	08/26/2016	VXZ1	C/P	5.00	08/26/2016
VXZ	C/P	5.50	08/26/2016	VXZ1	C/P	5.50	08/26/2016
VXZ	C/P	6.00	08/26/2016	VXZ1	C/P	6.00	08/26/2016
VXZ	C/P	6.50	08/26/2016	VXZ1	C/P	6.50	08/26/2016
VXZ	C/P	7.00	08/26/2016	VXZ1	C/P	7.00	08/26/2016
VXZ	C/P	7.50	08/26/2016	VXZ1	C/P	7.50	08/26/2016
VXZ	C/P	8.00	08/26/2016	VXZ1	C/P	8.00	08/26/2016
VXZ	C/P	8.50	08/26/2016	VXZ1	C/P	8.50	08/26/2016
VXZ	C/P	9.00	08/26/2016	VXZ1	C/P	9.00	08/26/2016
VXZ	C/P	9.50	08/26/2016	VXZ1	C/P	9.50	08/26/2016
VXZ	C/P	10.00	08/26/2016	VXZ1	C/P	10.00	08/26/2016
VXZ	C/P	10.50	08/26/2016	VXZ1	C/P	10.50	08/26/2016
VXZ	C/P	11.00	08/26/2016	VXZ1	C/P	11.00	08/26/2016
VXZ	C/P	11.50	08/26/2016	VXZ1	C/P	11.50	08/26/2016
VXZ	C/P	12.00	08/26/2016	VXZ1	C/P	12.00	08/26/2016
VXZ	C/P	12.50	08/26/2016	VXZ1	C/P	12.50	08/26/2016
VXZ	C/P	13.00	08/26/2016	VXZ1	C/P	13.00	08/26/2016
VXZ	C/P	13.50	08/26/2016	VXZ1	C/P	13.50	08/26/2016
VXZ	C/P	14.00	08/26/2016	VXZ1	C/P	14.00	08/26/2016
VXZ	C/P	14.50	08/26/2016	VXZ1	C/P	14.50	08/26/2016
VXZ	C/P	15.00	08/26/2016	VXZ1	C/P	15.00	08/26/2016
VXZ	C/P	15.50	08/26/2016	VXZ1	C/P	15.50	08/26/2016
VXZ	C/P	16.00	08/26/2016	VXZ1	C/P	16.00	08/26/2016
VXZ	C/P	16.50	08/26/2016	VXZ1	C/P	16.50	08/26/2016
VXZ	C/P	17.00	08/26/2016	VXZ1	C/P	17.00	08/26/2016
VXZ	C/P	17.50	08/26/2016	VXZ1	C/P	17.50	08/26/2016
VXZ	C/P	18.00	08/26/2016	VXZ1	C/P	18.00	08/26/2016
VXZ	C/P	18.50	08/26/2016	VXZ1	C/P	18.50	08/26/2016
VXZ	C/P	19.00	08/26/2016	VXZ1	C/P	19.00	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
VXZ	C/P	19.50	08/26/2016	VXZ1	C/P	19.50	08/26/2016
VXZ	C/P	20.00	08/26/2016	VXZ1	C/P	20.00	08/26/2016
VXZ	C/P	3.00	09/02/2016	VXZ1	C/P	3.00	09/02/2016
VXZ	C/P	3.50	09/02/2016	VXZ1	C/P	3.50	09/02/2016
VXZ	C/P	4.00	09/02/2016	VXZ1	C/P	4.00	09/02/2016
VXZ	C/P	4.50	09/02/2016	VXZ1	C/P	4.50	09/02/2016
VXZ	C/P	5.00	09/02/2016	VXZ1	C/P	5.00	09/02/2016
VXZ	C/P	5.50	09/02/2016	VXZ1	C/P	5.50	09/02/2016
VXZ	C/P	6.00	09/02/2016	VXZ1	C/P	6.00	09/02/2016
VXZ	C/P	6.50	09/02/2016	VXZ1	C/P	6.50	09/02/2016
VXZ	C/P	7.00	09/02/2016	VXZ1	C/P	7.00	09/02/2016
VXZ	C/P	7.50	09/02/2016	VXZ1	C/P	7.50	09/02/2016
VXZ	C/P	8.00	09/02/2016	VXZ1	C/P	8.00	09/02/2016
VXZ	C/P	8.50	09/02/2016	VXZ1	C/P	8.50	09/02/2016
VXZ	C/P	9.00	09/02/2016	VXZ1	C/P	9.00	09/02/2016
VXZ	C/P	9.50	09/02/2016	VXZ1	C/P	9.50	09/02/2016
VXZ	C/P	10.00	09/02/2016	VXZ1	C/P	10.00	09/02/2016
VXZ	C/P	10.50	09/02/2016	VXZ1	C/P	10.50	09/02/2016
VXZ	C/P	11.00	09/02/2016	VXZ1	C/P	11.00	09/02/2016
VXZ	C/P	11.50	09/02/2016	VXZ1	C/P	11.50	09/02/2016
VXZ	C/P	12.00	09/02/2016	VXZ1	C/P	12.00	09/02/2016
VXZ	C/P	12.50	09/02/2016	VXZ1	C/P	12.50	09/02/2016
VXZ	C/P	13.00	09/02/2016	VXZ1	C/P	13.00	09/02/2016
VXZ	C/P	13.50	09/02/2016	VXZ1	C/P	13.50	09/02/2016
VXZ	C/P	14.00	09/02/2016	VXZ1	C/P	14.00	09/02/2016
VXZ	C/P	14.50	09/02/2016	VXZ1	C/P	14.50	09/02/2016
VXZ	C/P	15.00	09/02/2016	VXZ1	C/P	15.00	09/02/2016
VXZ	C/P	15.50	09/02/2016	VXZ1	C/P	15.50	09/02/2016
VXZ	C/P	16.00	09/02/2016	VXZ1	C/P	16.00	09/02/2016
VXZ	C/P	16.50	09/02/2016	VXZ1	C/P	16.50	09/02/2016
VXZ	C/P	17.00	09/02/2016	VXZ1	C/P	17.00	09/02/2016
VXZ	C/P	17.50	09/02/2016	VXZ1	C/P	17.50	09/02/2016
VXZ	C/P	18.00	09/02/2016	VXZ1	C/P	18.00	09/02/2016
VXZ	C/P	18.50	09/02/2016	VXZ1	C/P	18.50	09/02/2016
VXZ	C/P	19.00	09/02/2016	VXZ1	C/P	19.00	09/02/2016
VXZ	C/P	20.00	09/02/2016	VXZ1	C/P	20.00	09/02/2016
VXZ	C/P	3.00	09/09/2016	VXZ1	C/P	3.00	09/09/2016
VXZ	C/P	3.50	09/09/2016	VXZ1	C/P	3.50	09/09/2016
VXZ	C/P	4.00	09/09/2016	VXZ1	C/P	4.00	09/09/2016
VXZ	C/P	4.50	09/09/2016	VXZ1	C/P	4.50	09/09/2016
VXZ	C/P	5.00	09/09/2016	VXZ1	C/P	5.00	09/09/2016
VXZ	C/P	5.50	09/09/2016	VXZ1	C/P	5.50	09/09/2016
VXZ	C/P	6.00	09/09/2016	VXZ1	C/P	6.00	09/09/2016
VXZ	C/P	6.50	09/09/2016	VXZ1	C/P	6.50	09/09/2016
VXZ	C/P	7.00	09/09/2016	VXZ1	C/P	7.00	09/09/2016

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VXZ	C/P	7.50	09/09/2016	VXZ1	C/P	7.50	09/09/2016
VXZ	C/P	8.00	09/09/2016	VXZ1	C/P	8.00	09/09/2016
VXZ	C/P	8.50	09/09/2016	VXZ1	C/P	8.50	09/09/2016
VXZ	C/P	9.00	09/09/2016	VXZ1	C/P	9.00	09/09/2016
VXZ	C/P	9.50	09/09/2016	VXZ1	C/P	9.50	09/09/2016
VXZ	C/P	10.00	09/09/2016	VXZ1	C/P	10.00	09/09/2016
VXZ	C/P	10.50	09/09/2016	VXZ1	C/P	10.50	09/09/2016
VXZ	C/P	11.00	09/09/2016	VXZ1	C/P	11.00	09/09/2016
VXZ	C/P	11.50	09/09/2016	VXZ1	C/P	11.50	09/09/2016
VXZ	C/P	12.00	09/09/2016	VXZ1	C/P	12.00	09/09/2016
VXZ	C/P	12.50	09/09/2016	VXZ1	C/P	12.50	09/09/2016
VXZ	C/P	13.00	09/09/2016	VXZ1	C/P	13.00	09/09/2016
VXZ	C/P	13.50	09/09/2016	VXZ1	C/P	13.50	09/09/2016
VXZ	C/P	14.00	09/09/2016	VXZ1	C/P	14.00	09/09/2016
VXZ	C/P	14.50	09/09/2016	VXZ1	C/P	14.50	09/09/2016
VXZ	C/P	15.00	09/09/2016	VXZ1	C/P	15.00	09/09/2016
VXZ	C/P	15.50	09/09/2016	VXZ1	C/P	15.50	09/09/2016
VXZ	C/P	16.00	09/09/2016	VXZ1	C/P	16.00	09/09/2016
VXZ	C/P	16.50	09/09/2016	VXZ1	C/P	16.50	09/09/2016
VXZ	C/P	17.00	09/09/2016	VXZ1	C/P	17.00	09/09/2016
VXZ	C/P	17.50	09/09/2016	VXZ1	C/P	17.50	09/09/2016
VXZ	C/P	18.00	09/09/2016	VXZ1	C/P	18.00	09/09/2016
VXZ	C/P	18.50	09/09/2016	VXZ1	C/P	18.50	09/09/2016
VXZ	C/P	19.00	09/09/2016	VXZ1	C/P	19.00	09/09/2016
VXZ	C/P	20.00	09/09/2016	VXZ1	C/P	20.00	09/09/2016
VXZ	C/P	2.00	09/16/2016	VXZ1	C/P	2.00	09/16/2016
VXZ	C/P	3.00	09/16/2016	VXZ1	C/P	3.00	09/16/2016
VXZ	C/P	4.00	09/16/2016	VXZ1	C/P	4.00	09/16/2016
VXZ	C/P	5.00	09/16/2016	VXZ1	C/P	5.00	09/16/2016
VXZ	C/P	6.00	09/16/2016	VXZ1	C/P	6.00	09/16/2016
VXZ	C/P	7.00	09/16/2016	VXZ1	C/P	7.00	09/16/2016
VXZ	C/P	8.00	09/16/2016	VXZ1	C/P	8.00	09/16/2016
VXZ	C/P	9.00	09/16/2016	VXZ1	C/P	9.00	09/16/2016
VXZ	C/P	10.00	09/16/2016	VXZ1	C/P	10.00	09/16/2016
VXZ	C/P	11.00	09/16/2016	VXZ1	C/P	11.00	09/16/2016
VXZ	C/P	12.00	09/16/2016	VXZ1	C/P	12.00	09/16/2016
VXZ	C/P	13.00	09/16/2016	VXZ1	C/P	13.00	09/16/2016
VXZ	C/P	14.00	09/16/2016	VXZ1	C/P	14.00	09/16/2016
VXZ	C/P	15.00	09/16/2016	VXZ1	C/P	15.00	09/16/2016
VXZ	C/P	16.00	09/16/2016	VXZ1	C/P	16.00	09/16/2016
VXZ	C/P	17.00	09/16/2016	VXZ1	C/P	17.00	09/16/2016
VXZ	C/P	18.00	09/16/2016	VXZ1	C/P	18.00	09/16/2016
VXZ	C/P	19.00	09/16/2016	VXZ1	C/P	19.00	09/16/2016
VXZ	C/P	20.00	09/16/2016	VXZ1	C/P	20.00	09/16/2016
VXZ	C/P	21.00	09/16/2016	VXZ1	C/P	21.00	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
VXZ	C/P	22.00	09/16/2016	VXZ1	C/P	22.00	09/16/2016
VXZ	C/P	23.00	09/16/2016	VXZ1	C/P	23.00	09/16/2016
VXZ	C/P	24.00	09/16/2016	VXZ1	C/P	24.00	09/16/2016
VXZ	C/P	25.00	09/16/2016	VXZ1	C/P	25.00	09/16/2016
VXZ	C/P	2.50	09/23/2016	VXZ1	C/P	2.50	09/23/2016
VXZ	C/P	3.00	09/23/2016	VXZ1	C/P	3.00	09/23/2016
VXZ	C/P	3.50	09/23/2016	VXZ1	C/P	3.50	09/23/2016
VXZ	C/P	4.00	09/23/2016	VXZ1	C/P	4.00	09/23/2016
VXZ	C/P	4.50	09/23/2016	VXZ1	C/P	4.50	09/23/2016
VXZ	C/P	5.00	09/23/2016	VXZ1	C/P	5.00	09/23/2016
VXZ	C/P	5.50	09/23/2016	VXZ1	C/P	5.50	09/23/2016
VXZ	C/P	6.00	09/23/2016	VXZ1	C/P	6.00	09/23/2016
VXZ	C/P	6.50	09/23/2016	VXZ1	C/P	6.50	09/23/2016
VXZ	C/P	7.00	09/23/2016	VXZ1	C/P	7.00	09/23/2016
VXZ	C/P	7.50	09/23/2016	VXZ1	C/P	7.50	09/23/2016
VXZ	C/P	8.00	09/23/2016	VXZ1	C/P	8.00	09/23/2016
VXZ	C/P	8.50	09/23/2016	VXZ1	C/P	8.50	09/23/2016
VXZ	C/P	9.00	09/23/2016	VXZ1	C/P	9.00	09/23/2016
VXZ	C/P	9.50	09/23/2016	VXZ1	C/P	9.50	09/23/2016
VXZ	C/P	10.00	09/23/2016	VXZ1	C/P	10.00	09/23/2016
VXZ	C/P	10.50	09/23/2016	VXZ1	C/P	10.50	09/23/2016
VXZ	C/P	11.00	09/23/2016	VXZ1	C/P	11.00	09/23/2016
VXZ	C/P	11.50	09/23/2016	VXZ1	C/P	11.50	09/23/2016
VXZ	C/P	12.00	09/23/2016	VXZ1	C/P	12.00	09/23/2016
VXZ	C/P	12.50	09/23/2016	VXZ1	C/P	12.50	09/23/2016
VXZ	C/P	13.00	09/23/2016	VXZ1	C/P	13.00	09/23/2016
VXZ	C/P	13.50	09/23/2016	VXZ1	C/P	13.50	09/23/2016
VXZ	C/P	14.00	09/23/2016	VXZ1	C/P	14.00	09/23/2016
VXZ	C/P	14.50	09/23/2016	VXZ1	C/P	14.50	09/23/2016
VXZ	C/P	15.00	09/23/2016	VXZ1	C/P	15.00	09/23/2016
VXZ	C/P	15.50	09/23/2016	VXZ1	C/P	15.50	09/23/2016
VXZ	C/P	16.00	09/23/2016	VXZ1	C/P	16.00	09/23/2016
VXZ	C/P	16.50	09/23/2016	VXZ1	C/P	16.50	09/23/2016
VXZ	C/P	17.00	09/23/2016	VXZ1	C/P	17.00	09/23/2016
VXZ	C/P	17.50	09/23/2016	VXZ1	C/P	17.50	09/23/2016
VXZ	C/P	18.00	09/23/2016	VXZ1	C/P	18.00	09/23/2016
VXZ	C/P	18.50	09/23/2016	VXZ1	C/P	18.50	09/23/2016
VXZ	C/P	20.00	09/23/2016	VXZ1	C/P	20.00	09/23/2016
VXZ	C/P	6.00	11/18/2016	VXZ1	C/P	6.00	11/18/2016
VXZ	C/P	7.00	11/18/2016	VXZ1	C/P	7.00	11/18/2016
VXZ	C/P	8.00	11/18/2016	VXZ1	C/P	8.00	11/18/2016
VXZ	C/P	9.00	11/18/2016	VXZ1	C/P	9.00	11/18/2016
VXZ	C/P	10.00	11/18/2016	VXZ1	C/P	10.00	11/18/2016
VXZ	C/P	11.00	11/18/2016	VXZ1	C/P	11.00	11/18/2016
VXZ	C/P	12.00	11/18/2016	VXZ1	C/P	12.00	11/18/2016

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VXZ	C/P	13.00	11/18/2016	VXZ1	C/P	13.00	11/18/2016
VXZ	C/P	14.00	11/18/2016	VXZ1	C/P	14.00	11/18/2016
VXZ	C/P	15.00	11/18/2016	VXZ1	C/P	15.00	11/18/2016
VXZ	C/P	16.00	11/18/2016	VXZ1	C/P	16.00	11/18/2016
VXZ	C/P	17.00	11/18/2016	VXZ1	C/P	17.00	11/18/2016
VXZ	C/P	20.00	11/18/2016	VXZ1	C/P	20.00	11/18/2016
VXZ	C/P	25.00	11/18/2016	VXZ1	C/P	25.00	11/18/2016
VXZ	C/P	1.00	12/16/2016	VXZ1	C/P	1.00	12/16/2016
VXZ	C/P	2.00	12/16/2016	VXZ1	C/P	2.00	12/16/2016
VXZ	C/P	3.00	12/16/2016	VXZ1	C/P	3.00	12/16/2016
VXZ	C/P	4.00	12/16/2016	VXZ1	C/P	4.00	12/16/2016
VXZ	C/P	5.00	12/16/2016	VXZ1	C/P	5.00	12/16/2016
VXZ	C/P	6.00	12/16/2016	VXZ1	C/P	6.00	12/16/2016
VXZ	C/P	7.00	12/16/2016	VXZ1	C/P	7.00	12/16/2016
VXZ	C/P	8.00	12/16/2016	VXZ1	C/P	8.00	12/16/2016
VXZ	C/P	9.00	12/16/2016	VXZ1	C/P	9.00	12/16/2016
VXZ	C/P	10.00	12/16/2016	VXZ1	C/P	10.00	12/16/2016
VXZ	C/P	11.00	12/16/2016	VXZ1	C/P	11.00	12/16/2016
VXZ	C/P	12.00	12/16/2016	VXZ1	C/P	12.00	12/16/2016
VXZ	C/P	13.00	12/16/2016	VXZ1	C/P	13.00	12/16/2016
VXZ	C/P	14.00	12/16/2016	VXZ1	C/P	14.00	12/16/2016
VXZ	C/P	15.00	12/16/2016	VXZ1	C/P	15.00	12/16/2016
VXZ	C/P	16.00	12/16/2016	VXZ1	C/P	16.00	12/16/2016
VXZ	C/P	17.00	12/16/2016	VXZ1	C/P	17.00	12/16/2016
VXZ	C/P	18.00	12/16/2016	VXZ1	C/P	18.00	12/16/2016
VXZ	C/P	19.00	12/16/2016	VXZ1	C/P	19.00	12/16/2016
VXZ	C/P	20.00	12/16/2016	VXZ1	C/P	20.00	12/16/2016
VXZ	C/P	21.00	12/16/2016	VXZ1	C/P	21.00	12/16/2016
VXZ	C/P	22.00	12/16/2016	VXZ1	C/P	22.00	12/16/2016
VXZ	C/P	1.00	03/17/2017	VXZ1	C/P	1.00	03/17/2017
VXZ	C/P	2.00	03/17/2017	VXZ1	C/P	2.00	03/17/2017
VXZ	C/P	3.00	03/17/2017	VXZ1	C/P	3.00	03/17/2017
VXZ	C/P	4.00	03/17/2017	VXZ1	C/P	4.00	03/17/2017
VXZ	C/P	5.00	03/17/2017	VXZ1	C/P	5.00	03/17/2017
VXZ	C/P	6.00	03/17/2017	VXZ1	C/P	6.00	03/17/2017
VXZ	C/P	7.00	03/17/2017	VXZ1	C/P	7.00	03/17/2017
VXZ	C/P	8.00	03/17/2017	VXZ1	C/P	8.00	03/17/2017
VXZ	C/P	9.00	03/17/2017	VXZ1	C/P	9.00	03/17/2017
VXZ	C/P	10.00	03/17/2017	VXZ1	C/P	10.00	03/17/2017
VXZ	C/P	11.00	03/17/2017	VXZ1	C/P	11.00	03/17/2017
VXZ	C/P	12.00	03/17/2017	VXZ1	C/P	12.00	03/17/2017
VXZ	C/P	13.00	03/17/2017	VXZ1	C/P	13.00	03/17/2017
VXZ	C/P	14.00	03/17/2017	VXZ1	C/P	14.00	03/17/2017
VXZ	C/P	15.00	03/17/2017	VXZ1	C/P	15.00	03/17/2017
VXZ	C/P	16.00	03/17/2017	VXZ1	C/P	16.00	03/17/2017

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
VXZ	C/P	17.00	03/17/2017	VXZ1	C/P	17.00	03/17/2017
VXZ	C/P	18.00	03/17/2017	VXZ1	C/P	18.00	03/17/2017
VXZ	C/P	19.00	03/17/2017	VXZ1	C/P	19.00	03/17/2017
VXZ	C/P	20.00	03/17/2017	VXZ1	C/P	20.00	03/17/2017

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.