

Stock Split

July 23, 2024

Exchange/Memo ID: 206642

ONN / OCC ID: 54912



iPath Series B S&P 500 VIX Mid-Term Futures ETN - Reverse Split

Ex - Distribution Date: 07/24/2024

DESCRIPTION:

Series B 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 Series B S&P 500 VIX Mid-Term Futures ETN shares. The reverse stock split will become effective before the market open on July 24, 2024

Contract Adjustments:

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

Adjustment Date: 07/24/2024

Option Symbol: VXZ becomes VXZ1

Underlying Security: VXZ remains VXZ

CUSIP: 06748M188

Contract Multiplier: 1

Strike Divisor: 1

New Multiplier: 100

Old Deliverable:

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

Pricing Considerations: The underlying price for VXZ1 will be determined as follows:
VXZ1 = 0.25 (VXZ)

Additional Exchange Info: Any resting orders in the above options in the BOX order book will be cancelled by the BOX Market Operations Center after the close on July 23, 2024

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	2.00	08/16/2024	VXZ1	C/P	2.00	08/16/2024
VXZ	C/P	3.00	08/16/2024	VXZ1	C/P	3.00	08/16/2024
VXZ	C/P	4.00	08/16/2024	VXZ1	C/P	4.00	08/16/2024
VXZ	C/P	5.00	08/16/2024	VXZ1	C/P	5.00	08/16/2024
VXZ	C/P	6.00	08/16/2024	VXZ1	C/P	6.00	08/16/2024
VXZ	C/P	7.00	08/16/2024	VXZ1	C/P	7.00	08/16/2024
VXZ	C/P	8.00	08/16/2024	VXZ1	C/P	8.00	08/16/2024
VXZ	C/P	9.00	08/16/2024	VXZ1	C/P	9.00	08/16/2024
VXZ	C/P	10.00	08/16/2024	VXZ1	C/P	10.00	08/16/2024
VXZ	C/P	11.00	08/16/2024	VXZ1	C/P	11.00	08/16/2024
VXZ	C/P	12.00	08/16/2024	VXZ1	C/P	12.00	08/16/2024
VXZ	C/P	13.00	08/16/2024	VXZ1	C/P	13.00	08/16/2024

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	14.00	08/16/2024	VXZ1	C/P	14.00	08/16/2024
VXZ	C/P	15.00	08/16/2024	VXZ1	C/P	15.00	08/16/2024
VXZ	C/P	16.00	08/16/2024	VXZ1	C/P	16.00	08/16/2024
VXZ	C/P	17.00	08/16/2024	VXZ1	C/P	17.00	08/16/2024
VXZ	C/P	18.00	08/16/2024	VXZ1	C/P	18.00	08/16/2024
VXZ	C/P	19.00	08/16/2024	VXZ1	C/P	19.00	08/16/2024
VXZ	C/P	20.00	08/16/2024	VXZ1	C/P	20.00	08/16/2024
VXZ	C/P	21.00	08/16/2024	VXZ1	C/P	21.00	08/16/2024
VXZ	C/P	22.00	08/16/2024	VXZ1	C/P	22.00	08/16/2024
VXZ	C/P	23.00	08/16/2024	VXZ1	C/P	23.00	08/16/2024
VXZ	C/P	24.00	08/16/2024	VXZ1	C/P	24.00	08/16/2024
VXZ	C/P	1.00	09/20/2024	VXZ1	C/P	1.00	09/20/2024
VXZ	C/P	2.00	09/20/2024	VXZ1	C/P	2.00	09/20/2024
VXZ	C/P	3.00	09/20/2024	VXZ1	C/P	3.00	09/20/2024
VXZ	C/P	4.00	09/20/2024	VXZ1	C/P	4.00	09/20/2024
VXZ	C/P	5.00	09/20/2024	VXZ1	C/P	5.00	09/20/2024
VXZ	C/P	6.00	09/20/2024	VXZ1	C/P	6.00	09/20/2024
VXZ	C/P	7.00	09/20/2024	VXZ1	C/P	7.00	09/20/2024
VXZ	C/P	8.00	09/20/2024	VXZ1	C/P	8.00	09/20/2024
VXZ	C/P	9.00	09/20/2024	VXZ1	C/P	9.00	09/20/2024
VXZ	C/P	10.00	09/20/2024	VXZ1	C/P	10.00	09/20/2024
VXZ	C/P	11.00	09/20/2024	VXZ1	C/P	11.00	09/20/2024
VXZ	C/P	12.00	09/20/2024	VXZ1	C/P	12.00	09/20/2024
VXZ	C/P	13.00	09/20/2024	VXZ1	C/P	13.00	09/20/2024
VXZ	C/P	14.00	09/20/2024	VXZ1	C/P	14.00	09/20/2024
VXZ	C/P	15.00	09/20/2024	VXZ1	C/P	15.00	09/20/2024
VXZ	C/P	16.00	09/20/2024	VXZ1	C/P	16.00	09/20/2024
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VXZ	C/P	18.00	09/20/2024	VXZ1	C/P	18.00	09/20/2024
VXZ	C/P	19.00	09/20/2024	VXZ1	C/P	19.00	09/20/2024
VXZ	C/P	20.00	09/20/2024	VXZ1	C/P	20.00	09/20/2024
VXZ	C/P	21.00	09/20/2024	VXZ1	C/P	21.00	09/20/2024
VXZ	C/P	22.00	09/20/2024	VXZ1	C/P	22.00	09/20/2024
VXZ	C/P	23.00	09/20/2024	VXZ1	C/P	23.00	09/20/2024
VXZ	C/P	24.00	09/20/2024	VXZ1	C/P	24.00	09/20/2024
VXZ	C/P	25.00	09/20/2024	VXZ1	C/P	25.00	09/20/2024
VXZ	C/P	26.00	09/20/2024	VXZ1	C/P	26.00	09/20/2024
VXZ	C/P	27.00	09/20/2024	VXZ1	C/P	27.00	09/20/2024
VXZ	C/P	28.00	09/20/2024	VXZ1	C/P	28.00	09/20/2024
VXZ	C/P	29.00	09/20/2024	VXZ1	C/P	29.00	09/20/2024
VXZ	C/P	30.00	09/20/2024	VXZ1	C/P	30.00	09/20/2024
VXZ	C/P	31.00	09/20/2024	VXZ1	C/P	31.00	09/20/2024
VXZ	C/P	1.00	12/20/2024	VXZ1	C/P	1.00	12/20/2024
VXZ	C/P	2.00	12/20/2024	VXZ1	C/P	2.00	12/20/2024
VXZ	C/P	3.00	12/20/2024	VXZ1	C/P	3.00	12/20/2024

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VXZ	C/P	6.00	12/20/2024	VXZ1	C/P	6.00	12/20/2024
VXZ	C/P	7.00	12/20/2024	VXZ1	C/P	7.00	12/20/2024
VXZ	C/P	8.00	12/20/2024	VXZ1	C/P	8.00	12/20/2024
VXZ	C/P	9.00	12/20/2024	VXZ1	C/P	9.00	12/20/2024
VXZ	C/P	10.00	12/20/2024	VXZ1	C/P	10.00	12/20/2024
VXZ	C/P	11.00	12/20/2024	VXZ1	C/P	11.00	12/20/2024
VXZ	C/P	12.00	12/20/2024	VXZ1	C/P	12.00	12/20/2024
VXZ	C/P	13.00	12/20/2024	VXZ1	C/P	13.00	12/20/2024
VXZ	C/P	14.00	12/20/2024	VXZ1	C/P	14.00	12/20/2024
VXZ	C/P	15.00	12/20/2024	VXZ1	C/P	15.00	12/20/2024
VXZ	C/P	16.00	12/20/2024	VXZ1	C/P	16.00	12/20/2024
VXZ	C/P	17.00	12/20/2024	VXZ1	C/P	17.00	12/20/2024
VXZ	C/P	18.00	12/20/2024	VXZ1	C/P	18.00	12/20/2024
VXZ	C/P	19.00	12/20/2024	VXZ1	C/P	19.00	12/20/2024
VXZ	C/P	20.00	12/20/2024	VXZ1	C/P	20.00	12/20/2024
VXZ	C/P	21.00	12/20/2024	VXZ1	C/P	21.00	12/20/2024
VXZ	C/P	22.00	12/20/2024	VXZ1	C/P	22.00	12/20/2024
VXZ	C/P	23.00	12/20/2024	VXZ1	C/P	23.00	12/20/2024
VXZ	C/P	24.00	12/20/2024	VXZ1	C/P	24.00	12/20/2024
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VXZ	C/P	26.00	12/20/2024	VXZ1	C/P	26.00	12/20/2024
VXZ	C/P	27.00	12/20/2024	VXZ1	C/P	27.00	12/20/2024
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VXZ	C/P	14.00	03/21/2025	VXZ1	C/P	14.00	03/21/2025
VXZ	C/P	15.00	03/21/2025	VXZ1	C/P	15.00	03/21/2025
VXZ	C/P	16.00	03/21/2025	VXZ1	C/P	16.00	03/21/2025
VXZ	C/P	17.00	03/21/2025	VXZ1	C/P	17.00	03/21/2025
VXZ	C/P	18.00	03/21/2025	VXZ1	C/P	18.00	03/21/2025
VXZ	C/P	19.00	03/21/2025	VXZ1	C/P	19.00	03/21/2025
VXZ	C/P	20.00	03/21/2025	VXZ1	C/P	20.00	03/21/2025

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VXZ	C/P	22.00	03/21/2025	VXZ1	C/P	22.00	03/21/2025
VXZ	C/P	23.00	03/21/2025	VXZ1	C/P	23.00	03/21/2025
VXZ	C/P	24.00	03/21/2025	VXZ1	C/P	24.00	03/21/2025
VXZ	C/P	25.00	03/21/2025	VXZ1	C/P	25.00	03/21/2025
VXZ	C/P	26.00	03/21/2025	VXZ1	C/P	26.00	03/21/2025
VXZ	C/P	27.00	03/21/2025	VXZ1	C/P	27.00	03/21/2025
VXZ	C/P	1.00	06/20/2025	VXZ1	C/P	1.00	06/20/2025
VXZ	C/P	2.00	06/20/2025	VXZ1	C/P	2.00	06/20/2025
VXZ	C/P	3.00	06/20/2025	VXZ1	C/P	3.00	06/20/2025
VXZ	C/P	4.00	06/20/2025	VXZ1	C/P	4.00	06/20/2025
VXZ	C/P	5.00	06/20/2025	VXZ1	C/P	5.00	06/20/2025
VXZ	C/P	6.00	06/20/2025	VXZ1	C/P	6.00	06/20/2025
VXZ	C/P	7.00	06/20/2025	VXZ1	C/P	7.00	06/20/2025
VXZ	C/P	8.00	06/20/2025	VXZ1	C/P	8.00	06/20/2025
VXZ	C/P	9.00	06/20/2025	VXZ1	C/P	9.00	06/20/2025
VXZ	C/P	10.00	06/20/2025	VXZ1	C/P	10.00	06/20/2025
VXZ	C/P	11.00	06/20/2025	VXZ1	C/P	11.00	06/20/2025
VXZ	C/P	12.00	06/20/2025	VXZ1	C/P	12.00	06/20/2025
VXZ	C/P	13.00	06/20/2025	VXZ1	C/P	13.00	06/20/2025
VXZ	C/P	14.00	06/20/2025	VXZ1	C/P	14.00	06/20/2025
VXZ	C/P	15.00	06/20/2025	VXZ1	C/P	15.00	06/20/2025
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VXZ	C/P	17.00	06/20/2025	VXZ1	C/P	17.00	06/20/2025
VXZ	C/P	18.00	06/20/2025	VXZ1	C/P	18.00	06/20/2025
VXZ	C/P	19.00	06/20/2025	VXZ1	C/P	19.00	06/20/2025
VXZ	C/P	20.00	06/20/2025	VXZ1	C/P	20.00	06/20/2025
VXZ	C/P	21.00	06/20/2025	VXZ1	C/P	21.00	06/20/2025
VXZ	C/P	22.00	06/20/2025	VXZ1	C/P	22.00	06/20/2025
VXZ	C/P	23.00	06/20/2025	VXZ1	C/P	23.00	06/20/2025
VXZ	C/P	24.00	06/20/2025	VXZ1	C/P	24.00	06/20/2025
VXZ	C/P	25.00	06/20/2025	VXZ1	C/P	25.00	06/20/2025

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 or emailed to boxmoc@boxoptions.com.