

#33536

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DATE: NOVEMBER 6, 2013

SUBJECT: IPATH S&P 500 VIX SHORT-TERM FUTURES ETN – REVERSE

SPLIT

OPTION SYMBOL: VXX
NEW SYMBOLS: VXX2
DATE: 11/8/13

Barclays Bank PLC has announced a 1-for-4 reverse stock split of its iPath S&P 500 VIX Short-Term Futures ETN (VXX). As a result of the reverse stock split, each VXX share will be converted into the right to receive .25 (New) iPath S&P 500 VIX Short-Term Futures ETN Shares. The reverse stock split will become effective before the market open on November 8, 2013.

CONTRACT ADJUSTMENT

Effective Date: November 8, 2013

Option Symbol: VXX changes to VXX2

Contract

Multiplier: 1

Strike Divisor: 1

New Multiplier: 100 (e.g., for premium or strike dollar extensions 1.00 will equal \$100)

New Deliverable

Per Contract: 25 (New) iPath S&P 500 VIX Short-Term Futures ETN (VXX) Share

CUSIP: VXX (New): 06742E711

PRICING

The underlying price for VXX2 will be determined as follows:

VXX2 = .25 (VXX)

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