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#54913

Date: July 22, 2024

Subject: iPath Series B S&P 500 VIX Short-Term Futures ETN -
Reverse Split
Option Symbols: VXX/1VXX
New Symbols: VXX2/1VXX2
Date: 07/24/2024

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

Contract Adjustment

Effective Date: July 24, 2024

Option Symbols: VXX changes to VXX2
1VXX changes to 1VXX2

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 Series B S&P 500 VIX Short-Term Futures ETN (VXX) Shares

CUSIP: VXX (New): 06748M196

Pricing

The underlying price for VXX2 will be determined as follows:

$$VXX1 = 0.25 (VXX)$$

Disclaimer

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