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#54912

Date: July 22, 2024

Subject: iPath Series B S&P 500 VIX Mid-Term Futures ETN - Reverse Split
Option Symbol: VXZ
New Symbol: VXZ1
Date: 07/24/2024

iPath 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 Adjustment

Effective Date: July 24, 2024

Option Symbol: VXZ changes to VXZ1

**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 Mid-Term Futures ETN (VXZ) Shares

CUSIP: VXZ (New): 06748M188

Pricing

The underlying price for VXZ1 will be determined as follows:

$$\text{VXZ1} = 0.25 (\text{VXZ})$$

Disclaimer

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investment decisions. Option or futures investors should independently ascertain and evaluate all information concerning this corporate event(s).

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ALL CLEARING MEMBERS ARE REQUESTED TO IMMEDIATELY ADVISE ALL BRANCH OFFICES AND CORRESPONDENTS ON THE ABOVE.

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