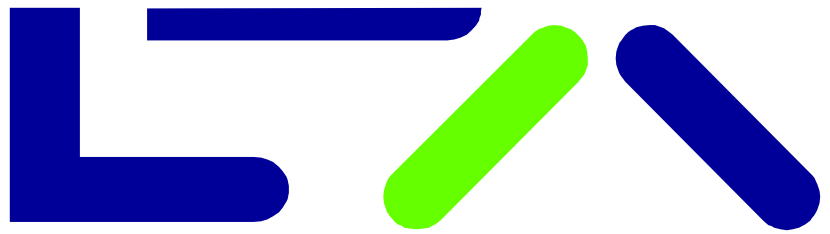


X-pand into the Future



eurex circular 152/14

Date: 10 July 2014
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Edward Backes

Dassault Systèmes: Stock split

Contact: Derivatives Trading Operations, T +49-69-211-1 12 10

Content may be most important for:

- Ü Front Office/Trading
- Ü Middle + Backoffice
- Ü Auditing/Security Coordination

Attachments:

none

Summary:

On 24 April 2014, the company Dassault Systèmes decided a stock split at a ratio of 1:2.

As a consequence, adjustment of the Eurex options (DYS1) and the Eurex Single Stock Futures contracts (DSYF) on shares of Dassault Systèmes will become necessary.

Ex date will be **17 July 2014**.

This circular contains a description of the adjustment procedure.



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Dassault Systèmes: Stock split**Measure:**

Stock split at a ratio of two new shares of Dassault Systèmes share for each existing Dassault Systèmes share

Last cum trading day:

16 July 2014

Ex date:

17 July 2014

Affected products:

DYS1, DSYF

Reference to underlying Rules and Regulations:

Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, sections 1.6.7 (4) and 2.6.10.1 (5)

Procedure:**Determination of adjustment factor (R-factor)**

Number of old shares	1
Number of new shares	2
R-factor	0.50

Options**1. Adjustment of strike prices and contract sizes**

All existing strike prices will be multiplied by the R-factor.

The contract size will be divided by the R-factor.

The version number of the existing series will be increased by 1:

Strike price old	Version old	Strike price new	Version new	Contract size old	Contract size new
6000	0	3000	1	100	200
6400	0	3200	1	100	200
6800	0	3400	1	100	200
7200	0	3600	1	100	200
7600	0	3800	1	100	200
8000	0	4000	1	100	200
8200	0	4100	1	100	200
8400	0	4200	1	100	200
8600	0	4300	1	100	200
8800	0	4400	1	100	200
9000	0	4500	1	100	200
9200	0	4600	1	100	200
9400	0	4700	1	100	200

Strike price old	Version old	Strike price new	Version new	Contract size old	Contract size new
9600	0	4800	1	100	200
9800	0	4900	1	100	200
10000	0	5000	1	100	200
10500	0	5250	1	100	200
11000	0	5500	1	100	200
12000	0	6000	1	100	200
13000	0	6500	1	100	200
14000	0	7000	1	100	200

New series with standard contract size 100 and version number 0 will be introduced effective the ex date.

All existing orders and quotes will be deleted after close of trading on the last cum trading day.

The adjustment also refers to existing positions in Eurex Flexible Options.

2. Exercises

Upon exercise of an adjusted series cash settlement will be made for the fractional part of the new contract size.

Futures

1. Adjustment of contract size and variation margin

The new contract size will be calculated as follows:

DSYF Contract size old 100 / R-factor 0.50000000 = 200.0000 contract size new

To adjust the calculation of the variation margin of the following exchange trading day, settlement prices of the last cum trading day will be multiplied by the R-factor.

All outstanding orders and quotes will be deleted after close of trading on the last cum trading day.

The adjustment also refers to existing positions in Eurex Flexible Futures.

2. Introduction of a new contract

A new Eurex Single Stock Futures contract on Dassault Systèmes will be introduced with standard contract size 100 and product code DSYG.

The exact introduction date will be announced via the **Market Supervision Messages** window.

10 July 2014