

FOR IMMEDIATE RELEASE

STOXX AND EUREX REPO EXTEND GC POOLING INDEX FAMILY TO COVER THE ENTIRE MONEY MARKET YIELD CURVE

ZURICH, FRANKFURT/MAIN (October 16, 2013) - STOXX Limited, a leading provider of innovative, tradable and global index concepts, and Eurex Repo, the leading provider for international financing in the secured money market business, today announced the expansion of the STOXX GC Pooling Index family by 14 new indices to cover the full money market yield curve up to twelve months. Also, an additional funding rate is introduced that measure secured interbank funding rate and volume in the euro zone at the short end of the money market curve. The STOXX GC Pooling Indices provide a representation of the secured euro funding transactions taking place on the Eurex Repo GC Pooling Market, and are designed to provide transparent, rules-based alternatives to unsecured interbank benchmarks such as LIBOR and EURIBOR/EONIA.

Furthermore, the STOXX GC Pooling EUR Deposit and STOXX GC Pooling EUR Investable Deposit indices are being launched today. The new indices measure the total return of a hypothetical rolling deposit with an interest rate corresponding to the STOXX GC Pooling EUR Funding Rate. These indices are specifically designed to underlie exchange-traded products.

"As we are still seeing a growing demand for transparent, rules-based and reliable benchmarks for the interbank market from market participants and regulators globally, we are happy to introduce the second wave of our STOXX GC Pooling Indices," said Hartmut Graf, chief executive officer STOXX Limited. "With the addition of the 14 new indices to the family, we now cover the full money market yield curve, and offer market participants a wide variety of yield terms to choose from."

"Liquidity has further increased in the course of 2013 across all terms and maturities in our secured, transparent and centrally cleared GC Pooling market. The new indices together with the previously launched ones are a reliable and independent alternative to existing interbanking benchmarks," added Marcel Naas, managing director of Eurex Repo.

The Eurex Repo GC Pooling Market is the basis for the new indices, i.e. STOXX uses effective market data comprising of daily trades and binding quotes on the GC Pooling Market. The newly added indices are based on the GC Pooling ECB basket and will be calculated on the following standard terms: Spot - one week, - two weeks, - one month, - three months, - six months, - nine months and - twelve months. For



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each standard term as named above, two respective indices are published: a volume weighted average rate and the total volume.

For the purpose of enhancing the short term market overview, a new funding rate has been introduced: the STOXX GC Pooling EUR Deferred Funding Rate (STOXX GC Pooling EUR Deferred Funding Rate Volume), comparable to unsecured interbank lending benchmarks such as EONIA. While the existing STOXX GC Pooling EUR Funding Rate / Volume combine transactions with a common trade date, the newly launched funding rates combine those with a common settlement date, both reflecting volumes and rates of the short end of the money market curve.

With expansion of the STOXX GC Pooling Index family, calculation will also be extended from end of day to twice per day at 1pm CET and 6pm CET. A "current" version for all indices is also introduced. It indicates the trading progress during the day and reflects the current market level, by showing intraday the latest trade or binding quote for the respective term.

The following new indices are added to the index family today:

- » STOXX GC Pooling EUR 1 Week Index
- » STOXX GC Pooling EUR 1 Week Index Volume
- » STOXX GC Pooling EUR 2 Weeks Index
- » STOXX GC Pooling EUR 2 Weeks Index Volume
- » STOXX GC Pooling EUR 1 Month Index
- » STOXX GC Pooling EUR 1 Month Index Volume
- » STOXX GC Pooling EUR 3 Months Index
- » STOXX GC Pooling EUR 3 Months Index Volume
- » STOXX GC Pooling EUR 6 Months Index
- » STOXX GC Pooling EUR 6 Months Index Volume
- » STOXX GC Pooling EUR 9 Months Index
- » STOXX GC Pooling EUR 9 Months Index Volume
- » STOXX GC Pooling EUR 12 Months Index
- » STOXX GC Pooling EUR 12 Months Index Volume
- » STOXX GC Pooling EUR Deposit Index
- » STOXX GC Pooling EUR Investable Deposit Index
- » STOXX GC Pooling Deferred Funding Rate



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» [STOXX GC Pooling Deferred Funding Rate Volume](#)

Please visit http://www.stoxx.com/html/gc_pooling.html for further information.

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Note to Editors:

About Eurex Repo

Eurex Repo is the leading provider for international financing in the secured money market business (repo and securities lending). Its highly liquid marketplace combines state-of-the-art electronic trading with the efficiency and safety of Eurex Clearing as well as collateral management and settlement – and is continuously growing. Currently, more than 320 European financial institutions are active in the following markets: GC Pooling®, Euro Repo, Swiss Franc Repo, OTC Spot and SecLend Market.

Find out more at www.eurexrepo.com

Eurex Group is comprised of Eurex Exchange, the International Securities Exchange (ISE), the European Energy Exchange (EEX), Eurex Clearing, Eurex Bonds and Eurex Repo.

Eurex Group is owned by Deutsche Börse AG (Xetra: DB1).

About STOXX Limited

STOXX Ltd. is a global index provider, currently calculating a global, comprehensive index family of over 6,000 strictly rules-based and transparent indices. Best known for the leading European equity indices *EURO STOXX 50*, *STOXX Europe 50* and *STOXX Europe 600*, STOXX Ltd. maintains and calculates the *STOXX Global Index family* which consists of total market, broad and blue-chip indices for the regions Americas, Europe, Asia, and Pacific, the sub-regions Latin America and BRIC (Brazil, Russia, India and China), as well as global markets.

To provide market participants with optimal transparency, STOXX indices are classified in three different categories. The regular "STOXX" indices include all standard, theme and strategy indices that are part of STOXX's integrated index family and follow a strict rules-based methodology. The "iSTOXX" brand typically comprises less standardized index concepts that are not integrated in the STOXX Global Index Family, but are nevertheless strictly rules-based. While indices that are branded "STOXX" and "iSTOXX" are developed by STOXX for a broad range of market participants, the "STOXX Customized" brand covers indices that are specifically developed for clients and do not carry the STOXX brand in the index name."

The STOXX indices are licensed to over 400 companies around the world as underlyings for Exchange Traded Funds (ETFs), Futures & Options, Structured Products and passively-managed investment funds. Three of the top Exchange



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Traded Funds (ETFs) in Europe and 30 percent of all assets under management are based on STOXX indices. STOXX Ltd. holds Europe's number one and the world's number three position in the derivatives segment. In addition, STOXX Ltd. is the marketing agent for the indices of Deutsche Boerse AG and SIX, amongst them the DAX and the SMI indices.

STOXX Ltd. is part of Deutsche Boerse AG and SIX. www.stoxx.com

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