Press Release

Alpha Centauri is an independent multi-asset management boutique founded in 2005 and based in Hamburg, Germany. As investment manager the company is specialized in innovative liquid alternative products with factor investing at the core of the business.

Drawing from this extensive experience Alpha Centauri announced today that the **iSTOXX Europe Factor Market Neutral Indices** have been introduced in collaboration with the leading index provider STOXX Limited and paired with the award winning risk model from FIS APT.

The Market Neutral Factor Indices, based on the successful Long-Only Indices introduced in 2016, meet the requirements of issuers of exchange-traded funds or structured products in order to enable investors to extract a pure factor premium without undesired systematic risk beyond the target factor tilt.

Due to the risk-controlled structure the Market Neutral Indices expand investor's opportunity sets in a low bond yield environment.

"It's a pleasure to expand our strategy index offering together with Alpha Centauri. The iSTOXX Europe Factor Market Neutral indices are an innovative and unrivalled index solution which aim at capturing equity risk premia, while minimizing distortions. They are rule-based and transparent with a focus on tradability," said Matteo Andreetto, CEO of STOXX Limited.

Factor classification	**Description**	**Index name**	**Bloomberg Ticker**
• Value	stocks that trade for less than their intrinsic values based on cash flow and earnings per share	iSTOXX Europe Value Factor Market Neutral Excess Return (Net Return) EUR	ISEVMEEN Index
• Carry	stocks with high growth potential based on earnings and dividends	iSTOXX Europe Carry Factor Market Neutral Excess Return (Net Return) EUR	ISECMEEN Index
• Quality	stocks with solid financial background based on debt coverage, earnings and other metrics	iSTOXX Europe Quality Factor Market Neutral Excess Return (Net Return) EUR	ISEQMEEN Index
• Momentum	stocks with exceptional historical price movements	iSTOXX Europe Momentum Factor Market Neutral Excess Return (Net Return) EUR	ISEMMEEN Index
• Low Risk	stocks with risk / volatility levels below average	iSTOXX Europe Low Risk Factor Market Neutral Excess Return (Net Return) EUR	ISERMEEN Index
• Size	stocks with low market capitalization / enterprise value	iSTOXX Europe Size Factor Market Neutral Excess Return (Net Return) EUR	ISEZMEEN Index
• Multi-Factor	stocks with ratings above average for all (prior) single factors	iSTOXX Europe Multi-Factor Market Neutral Excess Return (Net Return) EUR	ISEXMEEN Index

Further Information:
https://www.stoxx.com/search-result?searchTerm=market+neutral
https://www.alpha-centauri.com/en/pages/indexing-equity-factor-indices
http://www.factorpremia.com