



## Press Release

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

Alpha Centauri is pleased to inform of the launch of **iSTOXX US Factor Indices** in collaboration with the leading index provider STOXX Limited, part of Deutsche Boerse Group, on 22<sup>nd</sup> of November.

The newly available iSTOXX USA Factor Indices offer a unique and innovative instrument for investors to capture the Value, Carry, Quality, Momentum, Low Risk and Size factor premium.

*“The US Factor Indices - based on the same methodology as the successful European 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,”* said Ulf Füllgraf, managing director at Alpha Centauri.

*“Equity returns can be explained by factors that are supplemental to the market risk. We provide solutions which enable investors to capture such factors based on a rule-based and transparent strategy,”* said Matteo Andreetto, chief executive officer, STOXX Limited.

Factor classification	Description	Index name	Bloomberg
• Value	stocks that trade for less than their intrinsic values based on cash flow and earnings per share	iSTOXX USA Value Factor Index	ISUVFUR Index
• Carry	stocks with high growth potential based on earnings and dividends	iSTOXX USA Carry Factor Index	ISUCFUR Index
• Quality	stocks with solid financial background based on debt coverage, earnings and other metrics	iSTOXX USA Quality Factor Index	ISUQFUR Index
• Momentum	stocks with exceptional historical price movements	iSTOXX USA Momentum Factor Index	ISUMFUR Index
• Low Risk	stocks with risk / volatility levels below average	iSTOXX USA Low Risk Factor Index	ISURFUR Index
• Size	stocks with low market capitalization / enterprise value	iSTOXX USA Size Factor Index	ISUZFUR Index
• Multi-Factor	stocks with ratings above average for all (prior) single factors	iSTOXX USA Multi-Factor Index	ISUXFUR Index

Further Information:

[STOXX Webpage](#)

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