

Zug, September 19th, 2024

Suspension and Termination of Dissemination and Calculation – iSTOXX Factor Indices using Alpha Centaury – effective December 19th, 2024

Dear Customer,

STOXX Ltd., the operator of ISS STOXX index business and a global provider of innovative and tradable index concepts, today announced the suspension and termination of dissemination and calculation of iSTOXX Factor Indices using Alpha Centaury – effective December 19th, 2024 after closing.

Consequently, there will be no review of the iSTOXX Factor Indices using Alpha Centaury conducted in December 2024.

The indices listed in the table hereafter.

Date	Full Name	Symbol	ISIN	Type	Currency	Bloomberg	Reuters
19.12.2024	iSTOXX Europe Carry Factor	ISECFER	CH0316370193	Net Return	EUR	ISECFER INDEX	.ISECFER
19.12.2024	iSTOXX Europe Carry Factor	ISECFEGR	CH0316370201	Gross Return	EUR		.ISECFEGR
19.12.2024	iSTOXX Europe Carry Factor	ISECFEP	CH0316370185	Price	EUR		.ISECFEP
19.12.2024	iSTOXX Europe Momentum Factor	ISEMFER	CH0316370250	Net Return	EUR	ISEMFER INDEX	.ISEMFER
19.12.2024	iSTOXX Europe Momentum Factor	ISEMFEGR	CH0316370268	Gross Return	EUR		.ISEMFEGR
19.12.2024	iSTOXX Europe Momentum Factor	ISEMFEP	CH0316370243	Price	EUR		.ISEMFEP
19.12.2024	iSTOXX Europe Quality Factor	ISEQFER	CH0316370284	Net Return	EUR	ISEQFER INDEX	.ISEQFER
19.12.2024	iSTOXX Europe Quality Factor	ISEQEGR	CH0316370292	Gross Return	EUR		.ISEQEGR
19.12.2024	iSTOXX Europe Quality Factor	ISEQFEP	CH0316370276	Price	EUR		.ISEQFEP
19.12.2024	iSTOXX Europe Low Risk Factor	ISERRER	CH0316370227	Net Return	EUR	ISERRER INDEX	.ISERRER
19.12.2024	iSTOXX Europe Low Risk Factor	ISERFEGR	CH0316370235	Gross Return	EUR		.ISERFEGR
19.12.2024	iSTOXX Europe Low Risk Factor	ISERFEP	CH0316370219	Price	EUR		.ISERFEP
19.12.2024	iSTOXX Europe Value Factor	ISEVFER	CH0316370342	Net Return	EUR	ISEVFER INDEX	.ISEVFER
19.12.2024	iSTOXX Europe Value Factor	ISEVFEGR	CH0316370359	Gross Return	EUR		.ISEVFEGR
19.12.2024	iSTOXX Europe Value Factor	ISEVFEP	CH0316370334	Price	EUR		.ISEVFEP
19.12.2024	iSTOXX Europe Multi-Factor	ISEXFER	CH0316370375	Net Return	EUR	ISEXFER INDEX	.ISEXFER
19.12.2024	iSTOXX Europe Multi-Factor	ISEXEGR	CH0316370383	Gross Return	EUR		.ISEXEGR
19.12.2024	iSTOXX Europe Multi-Factor	ISEXFEP	CH0316370367	Price	EUR		.ISEXFEP
19.12.2024	iSTOXX Europe Size Factor	ISEZFER	CH0316370318	Net Return	EUR	ISEZFER INDEX	.ISEZFER
19.12.2024	iSTOXX Europe Size Factor	ISEZEGR	CH0316370326	Gross Return	EUR		.ISEZEGR
19.12.2024	iSTOXX Europe Size Factor	ISEZFEP	CH0316370300	Price	EUR		.ISEZFEP
19.12.2024	iSTOXX USA Carry Factor	ISUCFUR	CH0384293376	Net Return	USD	ISUCFUR INDEX	.ISUCFUR
19.12.2024	iSTOXX USA Carry Factor	ISUCFUGR	CH0384293350	Gross Return	USD		.ISUCFUGR

19.12.2024	iSTOXX USA Carry Factor	ISUCFUP	CH0384293418	Price	USD		.ISUCFUP
19.12.2024	iSTOXX USA Momentum Factor	ISUMFUR	CH0384293392	Net Return	USD	ISUMFUR INDEX	.ISUMFUR
19.12.2024	iSTOXX USA Momentum Factor	ISUMFUGR	CH0384293475	Gross Return	USD		.ISUMFUGR
19.12.2024	iSTOXX USA Momentum Factor	ISUMFUP	CH0384293368	Price	USD		.ISUMFUP
19.12.2024	iSTOXX USA Quality Factor	ISUQFUR	CH0384293509	Net Return	USD	ISUQFUR INDEX	.ISUQFUR
19.12.2024	iSTOXX USA Quality Factor	ISUQFUGR	CH0384293343	Gross Return	USD		.ISUQFUGR
19.12.2024	iSTOXX USA Quality Factor	ISUQFUP	CH0384293483	Price	USD		.ISUQFUP
19.12.2024	iSTOXX USA Low Risk Factor	ISURFUR	CH0384293327	Net Return	USD	ISURFUR INDEX	.ISURFUR
19.12.2024	iSTOXX USA Low Risk Factor	ISURFUGR	CH0384293442	Gross Return	USD		.ISURFUGR
19.12.2024	iSTOXX USA Low Risk Factor	ISURFUP	CH0384293517	Price	USD		.ISURFUP
19.12.2024	iSTOXX USA Value Factor	ISUVFUR	CH0384293335	Net Return	USD	ISUVFUR INDEX	.ISUVFUR
19.12.2024	iSTOXX USA Value Factor	ISUVFUGR	CH0384293319	Gross Return	USD		.ISUVFUGR
19.12.2024	iSTOXX USA Value Factor	ISUVFUP	CH0384293384	Price	USD		.ISUVFUP
19.12.2024	iSTOXX USA Multi-Factor	ISUXFUR	CH0384293459	Net Return	USD	ISUXFUR INDEX	.ISUXFUR
19.12.2024	iSTOXX USA Multi-Factor	ISUXFUGR	CH0384293426	Gross Return	USD		.ISUXFUGR
19.12.2024	iSTOXX USA Multi-Factor	ISUXFUP	CH0384293434	Price	USD		.ISUXFUP
19.12.2024	iSTOXX USA Size Factor	ISUZFUR	CH0384293467	Net Return	USD	ISUZFUR INDEX	.ISUZFUR
19.12.2024	iSTOXX USA Size Factor	ISUZFUGR	CH0384293491	Gross Return	USD		.ISUZFUGR
19.12.2024	iSTOXX USA Size Factor	ISUZFUP	CH0384293400	Price	USD		.ISUZFUP
19.12.2024	iSTOXX Europe Carry Factor Market Neutral	ISECMEEN	CH0351388050	Excess Return - NR	EUR	ISECMEEN INDEX	.ISECMEEN
19.12.2024	iSTOXX Europe Momentum Factor Market Neutral	ISEMMEEN	CH0351388233	Excess Return - NR	EUR	ISEMMEEN INDEX	.ISEMMEEN
19.12.2024	iSTOXX Europe Quality Factor Market Neutral	ISEQMEEN	CH0351388720	Excess Return - NR	EUR	ISEQMEEN INDEX	.ISEQMEEN
19.12.2024	iSTOXX Europe Low Risk Factor Market Neutral	ISERMEEN	CH0351388092	Excess Return - NR	EUR	ISERMEEN INDEX	.ISERMEEN
19.12.2024	iSTOXX Europe Value Factor Market Neutral	ISEVMEEN	CH0351388811	Excess Return - NR	EUR	ISEVMEEN INDEX	.ISEVMEEN
19.12.2024	iSTOXX Europe Multi-Factor Market Neutral	ISEXMEEN	CH0351388878	Excess Return - NR	EUR	ISEXMEEN INDEX	.ISEXMEEN
19.12.2024	iSTOXX Europe Size Factor Market Neutral	ISEZMEEN	CH0351388779	Excess Return - NR	EUR	ISEZMEEN INDEX	.ISEZMEEN
19.12.2024	iSTOXX Europe Carry Factor Market Neutral	ISECMETN	CH0351387961	Total Return - NR	EUR		.ISECMETN
19.12.2024	iSTOXX Europe Low Risk Factor Market Neutral	ISERMETN	CH0351388068	Total Return - NR	EUR		.ISERMETN
19.12.2024	iSTOXX Europe Momentum Factor Market Neutral	ISEMMETN	CH0351388126	Total Return - NR	EUR		.ISEMMETN
19.12.2024	iSTOXX Europe Multi-Factor Market Neutral	ISEXMETN	CH0351388837	Total Return - NR	EUR	ISEXMETN INDEX	.ISEXMETN
19.12.2024	iSTOXX Europe Quality Factor Market Neutral	ISEQMETN	CH0351388241	Total Return - NR	EUR		.ISEQMETN
19.12.2024	iSTOXX Europe Size Factor Market Neutral	ISEZMETN	CH0351388761	Total Return - NR	EUR		.ISEZMETN
19.12.2024	iSTOXX Europe Value Factor Market Neutral	ISEVMETN	CH0351388795	Total Return - NR	EUR		.ISEVMETN
19.12.2024	iSTOXX Europe Multi-Factor XC	ISEXFCGR	CH0349034501	Gross Return	EUR		.ISEXFCGR
19.12.2024	iSTOXX Europe Multi-Factor XC	ISEXFCP	CH0349034162	Price	EUR		.ISEXFCP
19.12.2024	iSTOXX Europe Multi-Factor XC	ISEXFCR	CH0349034337	Net Return	EUR	ISEXFCR INDEX	.ISEXFCR

For more information on the STOXX indices, please visit [STOXX.com](https://www.stoxx.com)