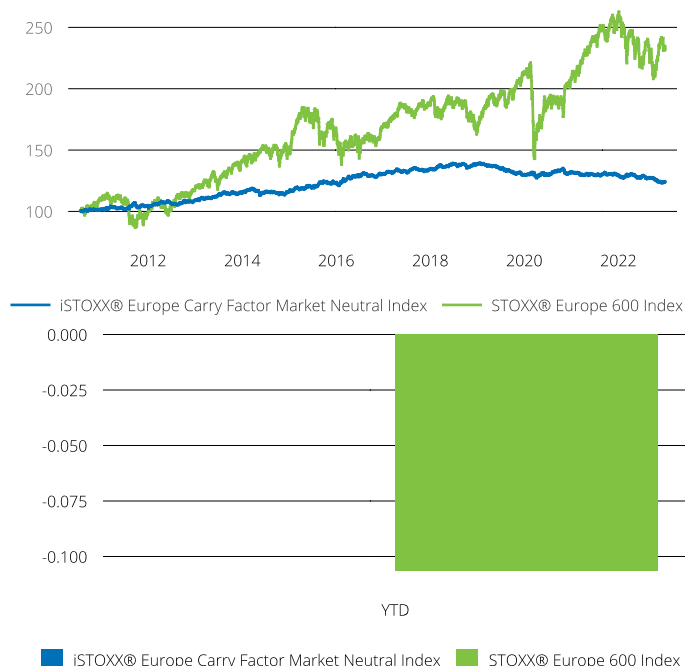




## ISTOXX INDICES

## ISTOXX® EUROPE CARRY FACTOR MARKET NEUTRAL INDEX

Performance and annual returns<sup>4</sup>

## Methodology

These indices are related to the iStoxx Europe Single & Multi Factor indices and a rolling future strategy. The iStoxx Europe Single Factor Market Neutral indices replicate a long position in one iStoxx Europe Single Factor Index and a short position in the STOXX Europe 600 Futures Roll Index.

Additionally, the iStoxx Europe Multi-Factor Market Neutral Index replicates a long position in the iStoxx Europe Multi-Factor Index and a short position in the STOXX Europe 600 Futures Roll Index.

The weight of the short investment in the STOXX Europe 600 Futures Roll Index is defined by the beta of the constituents of the factor index to the STOXX Europe 600 (180 weekly returns). The beta is calculated within APT risk model (for information regarding the SunGard APT Modeling Guide please refer to: <http://empower.fisglobal.com/rs/134-VDF-014/images/APT-Modelling-Guide.pdf>). Those indices are reviewed once a week.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Total Return - EUR	CH0351387961	ISECMETN		.ISECMETN

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Beta: calculated within APT risk model between the constituents of
No. of components	2
Review frequency	Weekly
Calculation/distribution	Total Return - NR, Excess Return - NR (EUR): real-time (every 15)
Calculation hours	Real-time: 09:00 CET 18:00 CET
Base value/base date	100 as of Apr. 1, 2016
History	Available daily back to Jul. 23, 2010
Inception date	Jan. 19, 2017
To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.	

## CONTACT DETAILS

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## BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

## CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>4</sup> STOXX data from Jul. 23, 2010 to Dec. 30, 2022

(EUR, total return - nr), all data as of Dec. 30, 2022