



April 2020 | Newsletter

Keeping you up to date with all the latest news from The S Factor Co.

We put The S in ESG™

Greetings!

COVID-19 SOCIAL IMPACT DATA

We hope that this newsletter finds you, your loved ones and your teams **healthy and safe** and **managing through these times** of continued uncertainty.

It has always been **our mission** (for decades) to lend **clearer, simplified insight** with our **expertise on the social impact** of companies measurements and management.

We hope that our **content will act a resource** for you, to help **navigate evolving market trends** related to **COVID-19, ESG, Big Data** and companies' behaviours, **responsibilities and impacts**.

The S Factor Co. has been **tracking companies, social impact** and **risk** performance with a **5-year coverage** on the entire **public equities** market. Because of this, in a matter of days in early February, we began to populate a **unique lens** on companies' **management, risk, sentiment, and performance** based on actual fiduciary accountabilities - as it relates to their **employees and their communities**, specific to **COVID-19**.

You can access our report online via the seminar link below.

From our team to yours, and to your families and communities - stay safe, and stay informed.

The S Factor Team.

The Latest News & Events



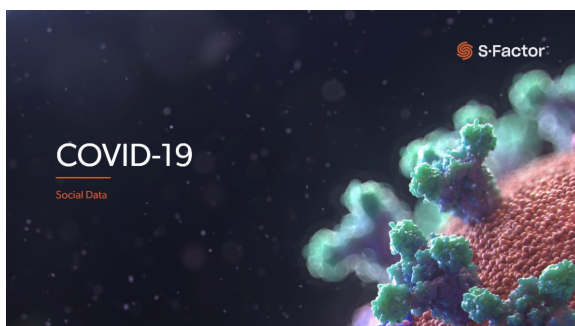
Eagle Alpha / S-Factor Virtual Road Show 1:1 Speed Pitches Reserve your spot now!

During the week of April 26th, 2020 we will be working with our partners at Eagle Alpha to pitch buy-side asset managers on creative ways to access the S-Factor data now. The data is live and available now, with 5 years back testing.



Whether you are looking for shorter-term, high-volume, daily signals, risk underwriting, or longer-term performance it's all here – and we have now applied this method and our Pandemic monitoring score to our entire universe of publicly listed companies, in contrast to their history.

Email: mark.vaughan@eaglealpha.com or myself to inquire and reserve your spot today!



S-Factor COVID-19 Social Data: How are companies measuring up?

On April 1st, 2020 we delivered an online session on the latest on S-Factor COVID-19 Pandemic social data and trends. You can access a recording of this webinar and download the FREE report from the site [here](#).



CAASA Pod Cast: S-Factor & Alquity: Both Sides of the Coin

30 minute rapid fire Q&A:

- How are clients reacting?
- How do we see this evolving over the next medium

- to longer term?
- Pearls of wisdom from experience in past markets?
- Where are opportunities now – and how can you capitalize on them?
- ESG Washing, what to look for?

Watch for this pre-recorded post casts in the coming days at the links below:

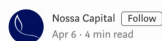


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Apple Podcasts

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200,000 March tweets scraped to understand public sentiment to ESG



Issue #26: A weekly update on responsible investment and business doing good.



Nossa Capital on Medium.com

Shout out to Nossa Capital for mentioning the S-Factor in their Medium article, published on April 6th, 2020. Nossa Capital provides news on businesses that create a positive social impact and deliver a financial return. You can read the rest of the article [here](#).



Coronavirus and capitalism: How will the virus change the way the world works?

The future of investing will be responsibly focused, according to WEF's Economist Mariana Mazzucato. She believes that the COVID-19 pandemic will shine light onto societal and economic systems all across the world, exposing some of the flaws of our capitalist society. She says it is likely to change the way we view work, especially regarding the gig economy and workers' rights. This is good news for S-Factor, as we have already been tracking this behaviour for years. You can read more about this evolving trend [here](#).

Industry Highlights

FT: Big data shows Covid-19 reshaping ESG; UN PRI's long-term crisis plan; sustainable funds stand tall...

WSJ: Coronavirus Pandemic Could Elevate ESG Factors: Investors are asking more questions about employee benefits, supply-chain management and other environmental, social and governance priorities, analysts say...

The Asset: ESG moves to centre stage as China's economy eyes Covid-19 recovery: Nation seeks to become de facto champion of sustainability movement as 68% of Chinese asset managers view ESG integration as a method of alpha generation...

FT: Coronavirus poses 'acid test' for conscious capitalism; climate pressure continues...

Bloomberg: ESG Funds Might Soon Have to Prove To SEC They're Actually ESG

Highlights from earlier this year..



The Sustainability Accounting Standards Board (SASB)

Early February, the S-Factor became an "official" member and certified SASB product. We have been using the SASB non-financial metrics in ESG, by sector, for years, as 1 of our 45 benchmark frameworks on best practices and as complimentary performance metrics in our methodology. You can read more about [the SASB framework here](#).



ESG Advocate of the Year!



Exciting News! We are very delighted to announce that on February 6th, 2020, we took home the prize for **ESG Advocate of the Year** at the Private Asset Management Awards (PAM) ceremony on Park Ave, in New York City. We were honoured to be listed among some incredible colleagues in the industry for this recognition. [Read more about the PAM Awards and 2020 winners!](#)



S-Factor joins CAASA as its #200 member.

The Canadian Association of Alternative Strategies & Assets was formed to bring together alternative investment managers and investors, along with service providers, in a setting conducive to information sharing, discussion and networking, and collaborative initiatives. This is a fantastic new chapter and decade ahead for our team, as we take decades of 'boots on the ground' experience and turn it into the most unique methods, data sets and market signals to help the broader regulatory and investment industry leaders assess how companies perform in critical areas of social responsibility.

[Visit CAASA here.](#)



NEW DATES FOR UPCOMING EVENTS

Talking Hedge

New Date:

September 15-16, 2020

SANTA MONICA

Loews Santa Monica Beach Hotel

Alternative investment managers and solutions providers increasingly construct unique portfolios for institutional asset owners and establish well-defined alignment of interests. Tailoring solutions for investors results in lower costs, operational efficiencies, and alpha generation.



TEDx UofT Salon

Dimensions: The Impact of Math.

On February 13th, 2020 our CEO recorded a TEDx talk at the Fields Institute (CQAM), for Research in Mathematical Sciences. During the

salon, themed "Dimensions," she introduced the S-Factor quantitative model. Stay tuned for news of the production release, anticipated for late March!

Ironically, much of what was recorded then, is most relevant for today's current events!

[Watch for it here, but we'll also send out notice once it's live.](#)



Generating Alpha

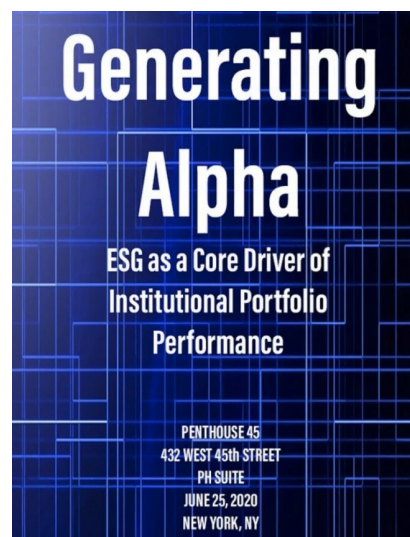
New Date:

JUNE 25, 2020

Penthouse 45, 432 WEST 45th Street, NEW YORK, NY

ESG as a Core Driver of Institutional Portfolio Performance : Companies have begun to implement ESG practices to reshape how they create value. This value manifests itself through returns in the equity selection process, as valuation models emerge to demonstrate those returns for institutional investors who seek out companies with strong ESG practices and ratings.

[Register Here](#)



Product Update

Historically, the business case for S-Factor Ratings™ proves that companies who manage their commitments to ethics, employees, supply chain and community impacts are able to sustain operational efficiencies

through controversy, disruption and volatility in the market. S-Factor™ has been tracking these behaviours over a five-year period for over 40,000 public companies. In this instance, we have created a “special - edition” pandemic lens to these issues, monitoring a daily change of behaviours both positive and negative.

In response to COVID-19 we have now applied 4 pandemic specific lenses, which are made up of hundreds of indicators, on a daily monitoring of over 40,000 companies.

SF Pandemic_Overall Score

Is an aggregate Pandemic rating effective on the SF Date for a company incorporating Pandemic ratings for Ethics, Community Health & Safety, Employees, and Supply Chain, Defined as the following:

SF Pandemic Score_Ethics

S-Factor™ rating that monitors how a company is adhering to its code of ethics and demonstrating its integrity throughout its management of the COVID-19 pandemic relative to international norms on best-practice management. Standard definition for the Ethics category has been defined in the SF themes.

SF Pandemic Score_Employees

S-Factor™ rating that monitors how a company is managing employee health & safety as it relates to the COVID-19 pandemic; specific to its policies and commitments, and to international norms on best-practice management. Standard definition for the Employees category has been defined in the SF themes.

SF Pandemic Score_Community Health & Safety

S-Factor™ rating that monitors the public sentiment of how a company is managing COVID-19 pandemic-related issues in the communities in which it operates. Standard definition for the Community Health & Safety category has been de-fined in the SF themes.

SF Pandemic Score_Supply Chain

S-Factor™ rating that monitors a company's management of its supply chain conduct during the COVID-19 pandemic; specific to its policies and to international norms on best-practice management. Standard definition for the supply Chain category has been defined in the SF themes.

The S-Factor Pandemic Score is genetically similar in composition to specific themes, indicators and metrics of the S-Factor Score™; the difference between them lies in the sources of content and a shift in weighting of these sources. Ultimately, the S-Factor Pandemic Score will influence a company's overall S-Factor Score; however, we have isolated daily performance in these areas within this special edition monitoring of the situation.

Learn more by listening to the presentation and downloading your FREE copy of the report [here](#).

CLIENT FAQs

We have been flooded with **FAQs** recently, in ramp up to our launch. We've decided to share a few Q&A's with you here, each month.

Q. How many companies does the S-Factor cover?

A. We have about 42,500 companies in our database (almost all publicly-listed equities); they will have various levels of “S” scoring in our initial product launch in March, with our early focus on large and mid-caps.

Q. Which asset classes or industries does the S-Factor data set cover?

A. We are focused on publicly-listed equities in all major industries.

Q. Where is your coverage focused (geographically)? What are the start



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trial now**

dates of the different regions?

A. We cover global equities; all companies in all regions will have the same time-series coverage.

Q. How much history does the S-Factor have?

A. We will have a minimum of five years of historic ratings in the March product launch, which will facilitate trend analysis and back-testing of the data.

Q. Is your data point-in-time?

A. Yes, the S-Factor's data is point-in-time, with discrete events or social risks that affect a company's score captured in time-series. The product will be launched with five years of historical time-series data, with go-forward scoring maintained at point of event/report.

Q. What is the cross section of the dataset (continuous or discrete)?

A. The S-Factor data is continuous and can be customized to specific needs.

If you have other questions about our product, [contact us](#) below with the subject [FAQ](#).

Sign up for your product demo, data backtesting, samples and more information [here](#).

Team



**CAREERS @
The S Factor Co.**

2020 is slated for substantial growth as we continue to grow to serve the demand for quality ESG content, information validation and creative use cases.

Upcoming positions:

- ESG - S-Focused Analyst Positions - virtual accessibility (global access)
- Quantitative Analysts - virtual (global)
- Market Analysts - Economists (virtual)
- Data Analysts and Engineers - (virtual)
- Case / Account Managers - Product / Client Focused

Many new openings to come - watch for these postings here - [Careers](#) @The S Factor Co.

Get in Touch

We look forward to helping the market solve some seriously complex social impact



challenges, fulfilling the gaps in information, benchmarking international norms, content validation and providing material evidence you can count on.

Sincerely,

Bonnie Lyn de Bartok

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The S Factor Co.

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