Alpha Factor Library

Advanced Stock Selection Signal Library

Identify new sources of alpha with S&P Global Market Intelligence's Alpha Factor Library—the first of its kind built using our Global Point-in-Time databases. The Alpha Factor Library enables you to build investment screens and candidate lists from a catalog of proven alpha signals. Spot investment themes and analyze what's working across global equity markets, drill down into industry-specific signals and trends, and quickly incorporate ideas into your portfolio construction process.

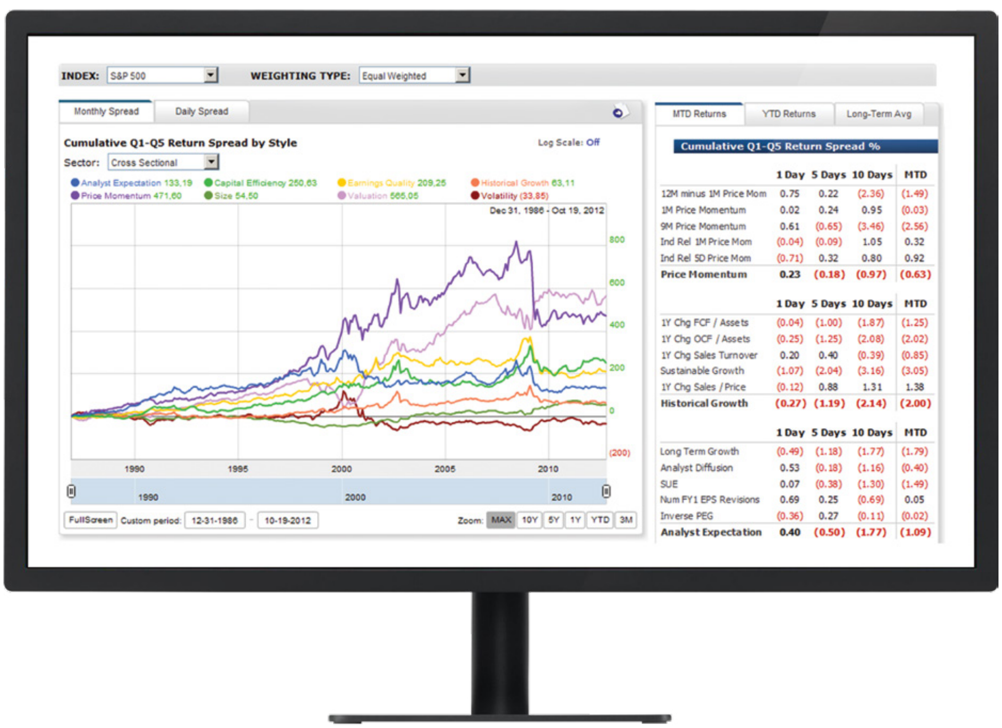
S&P Global
Market Intelligence

Access unique data sets, advanced analytics, and innovative research with Alpha Factor Library

Simplify Your Factor Investing Process

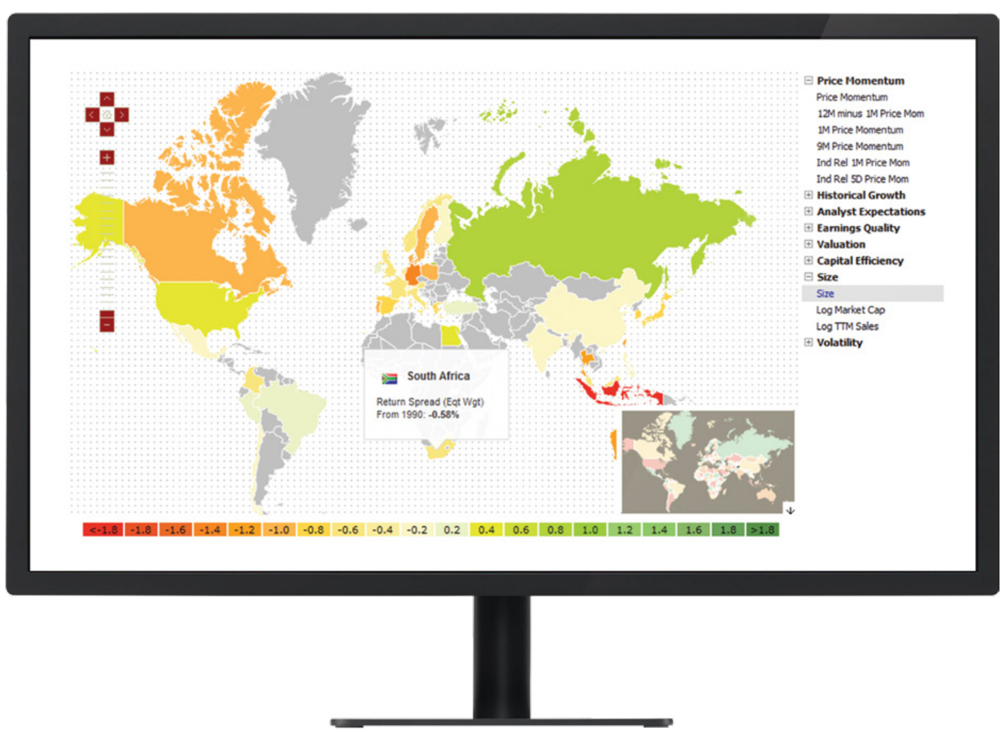
- Access over 500 stock selection and industry-specific signals* spanning seminal academic literature and the latest practitioner expertise, coupled with S&P Global Market Intelligence's Quantamental Research articles
- Leverage complete global coverage for over 40,000 securities in 94 countries, including both Developed & Emerging Markets and country specific universes
- Robust screening enables users to quickly query across the entire factor library and build user specific reports
- Compare the strength and consistency of each signal across all economic sectors, S&P Dow Jones Indices, and Russell Indices®
- Allows users to upload their own proprietary factors and create custom multi-factor models through a private factor library interface

* Factor availability is subject to data and implementation restrictions and could vary across different markets.



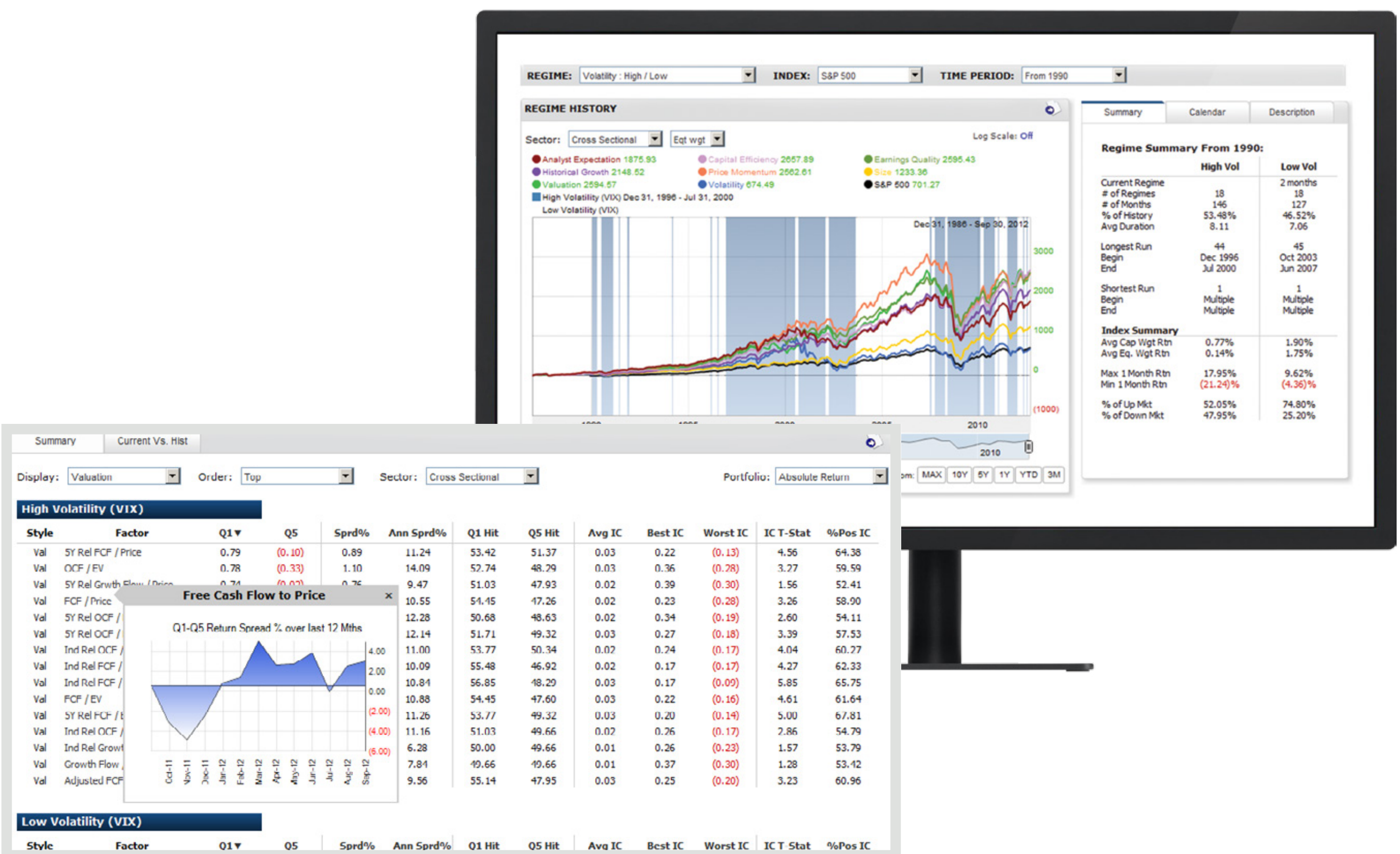
Daily Updates–Historical View–Global Perspective

- Updated daily to determine what is working currently and historically
- Industry-first factor construction built solely using Point-in-Time fundamentals providing an unbiased view of historical performance
- A global perspective allowing portfolio managers to compare investment styles and signals worldwide
- Fully transparent factor definitions describe the mathematical formulation, including the Compustat® and Capital IQ data codes
- Time zone based data feeds of raw, ranked, and/or z-scored factors available for direct integration into your portfolio management process



Consolidated Global Equity Research: What, Where, When

- Unique heatmap allows quick exploration of investment styles and global signals
- Unlimited ability to slice and dice into detailed performance matrices with multiple dimensions
- Powerful Regime Monitor overlays factor performance into macro-economic and market context
- Easily compare and contrast the current environment with historical regimes
- Access S&P Global Market Intelligence's Quantamental Research report library



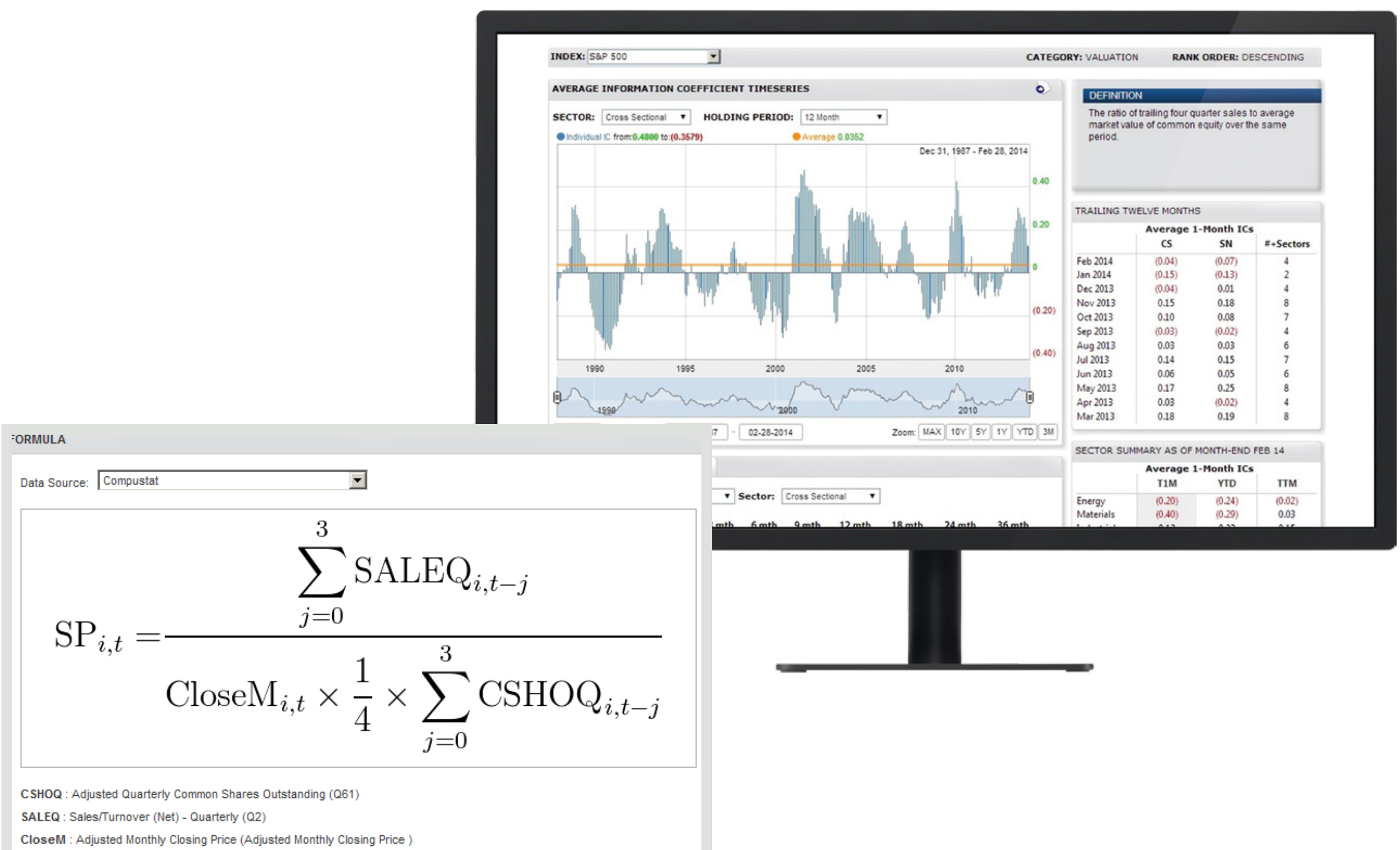
Build a Better Stock Selection Strategy

500+ Stock Selection Signals Encompassing Millions of Backtests

- Comprehensive database features drilldown capability to explore signal performance in great detail
- Signal correlation highlights relationships with other investment ideas
- Signal implementation details are fully transparent and allow for easy replication of ideas

Enhance Strategy Precision with Industry-Specific Factors

Leveraging expertise from S&P Global Market Intelligence's Quantamental Research Group, the industry-specific factors are based on ratios widely used by industry analysts. Examples include: Same Restaurant Sales Growth [Restaurants], Underwriting Margin [Insurance], Revenue Passenger Mile Growth [Airlines], and Wireless Penetration Rate [Telecom].



Quantitative Stock Selection Solutions

U.S. Value Model

Seeks to forecast market impact using a holistic view of intrinsic and relative value in order to identify depressed, under-priced stocks with strong fundamentals.

U.S. Growth Model

Rewards companies with an established consistent earnings growth track record and identifies emerging growth candidates.

U.S. Earnings Quality Model

Seeks to predict relative market impact based on a company's management of accruals, operating efficiency, stability in earnings growth, and financial health.

U.S. Price Momentum Model

Seeks to predict future stock price movement based on combining short-term reversal and long-term momentum signals.

Global Stock Selection Models for Developed Markets

A suite of global stock selection models are available targeting Canada and the developed markets of Europe and Asia Pacific (Canada, Asia ex-Japan, Europe, and Japan).

All models are also available through custom feed delivery.

Equity Risk Model Offerings

S&P Global Market Intelligence's Quantamental Research Group also offers multi-horizon equity risk models based on the proprietary Alpha Factor Library, GICS® industry classification, and in house Point-in-Time data sources. The models provide robust risk forecasts and they are designed to align with the key building blocks you need for reliable and sophisticated portfolio analysis. Therefore, the equity risk models have the highest degree of relevance for investment managers. The models are plug-and-play with S&P Global Market Intelligence's ClariFI and Xpressfeed, in addition to third party and proprietary optimizers, risk analytics, and data sets.

Flexible Data Feed Solutions

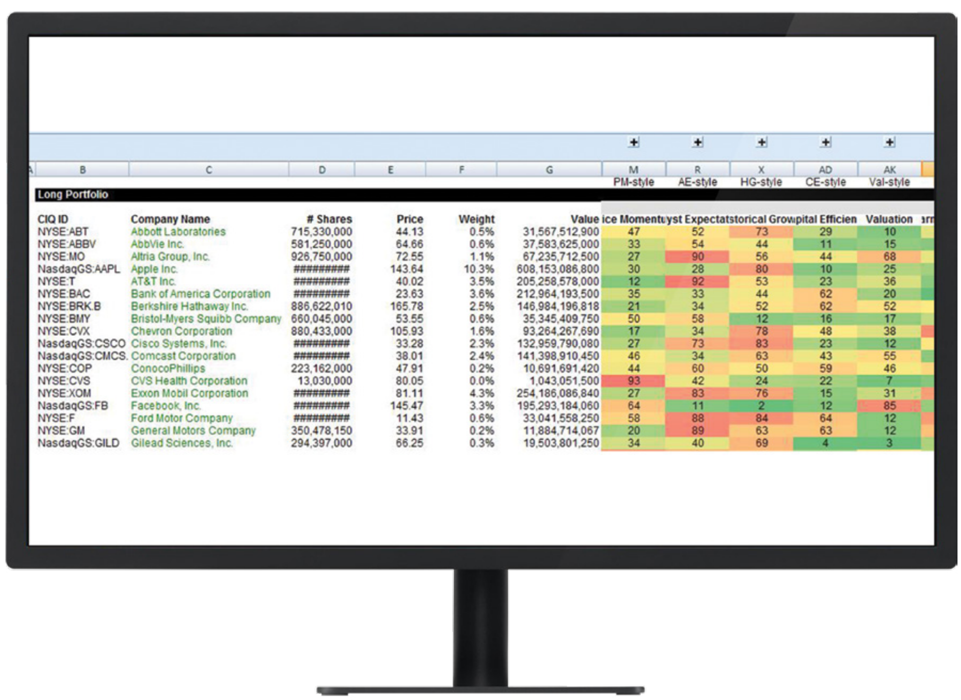
S&P Global Market Intelligence has developed a variety of robust data feed solutions for direct integration into your portfolio construction process. The feed is available in a customized format deliverable by FTP or in a predefined database structure available in Xpressfeed. The data is also available via the Excel Plug-In.

Time Zone Based Daily Data Delivery

Cleaned, validated factor values—including raw data, ranks, and/or z-scores delivered prior to Asia, Europe, and Americas market open.

Point-in-Time Factor History

Monthly factor history begins in 1987 for North America securities and 1995 for Ex-US securities. Daily history begins in 2007.



Long Portfolio

CIQ ID	Company Name	# Shares	Price	Weight	Value	ice Momentu (PM-style)	yst Expectat (AE-style)	storical Grow (HG-style)	pital Efficien (CE-style)	Valuation (Val-style)
NYSE:ABT	Abbott Laboratories	715,330,000	44.13	0.5%	31,567,512,900	47	52	73	29	10
NYSE:ABBV	AbbVie Inc.	581,250,000	64.66	0.6%	37,583,625,000	33	54	44	11	15
NYSE:MO	Altria Group, Inc.	926,750,000	72.55	1.1%	67,235,712,500	27	90	56	44	68
NasdaqGS:AAPL	Apple Inc.	#########	143.64	10.3%	608,153,086,800	30	28	80	10	25
NYSE:T	AT&T Inc.	#########	40.02	3.5%	205,258,578,000	12	92	53	23	36
NYSE:BAC	Bank of America Corporation	#########	23.63	3.6%	212,964,193,500	35	33	44	62	20
NYSE:BRK.B	Berkshire Hathaway Inc.	886,622,010	165.78	2.5%	146,984,196,818	21	34	52	62	52
NYSE:BMY	Bristol-Myers Squibb Company	660,045,000	53.55	0.6%	35,345,409,750	50	58	12	16	17
NYSE:CVX	Chevron Corporation	880,433,000	105.93	1.6%	93,264,267,690	17	34	78	48	38
NasdaqGS:CSCO	Cisco Systems, Inc.	#########	33.28	2.3%	132,959,790,080	27	73	83	23	12
NasdaqGS:CMCS.	Comcast Corporation	#########	38.01	2.4%	141,398,910,450	46	34	63	43	55
NYSE:COP	ConocoPhillips	223,162,000	47.91	0.2%	10,691,691,420	44	60	50	59	46
NYSE:CVS	CVS Health Corporation	13,030,000	80.05	0.0%	1,043,051,500	93	42	24	22	7
NYSE:XOM	Exxon Mobil Corporation	#########	81.11	4.3%	254,186,086,840	27	83	76	15	31
NasdaqGS:FB	Facebook, Inc.	#########	145.47	3.3%	195,293,184,060	64	11	2	12	85
NYSE:F	Ford Motor Company	#########	11.43	0.6%	33,041,558,250	58	88	84	64	12
NYSE:GM	General Motors Company	350,478,150	33.91	0.2%	11,884,714,067	20	89	63	63	12
NasdaqGS:GILD	Gilead Sciences, Inc.	294,397,000	66.25	0.3%	19,503,801,250	34	40	69	4	3

About S&P Global Market Intelligence

S&P Global Market Intelligence integrates financial and industry data, research, and news into tools that help track performance, generate alpha, identify investment ideas, understand competitive and industry dynamics, perform valuation, and assess risk.

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