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Matarin Capital Launches Two Long-Term Indices in Collaboration with S&P Dow Jones Indices

NEW YORK, NY / March 27, 2019 / Matarin Capital Management announces the launch of two long-term investment indexes: The [Matarin Global Long-Term Index](#), and the [Matarin International ex-North America Long-Term Index](#). The Long-Term Indices are designed to allow investors to capture a “Patience Premium” for long-term investing in the stock markets, which integrates a focus on ESG (environmental, social, and governance) factors.

In the design of their custom indices methodologies, Matarin’s investment team engaged directly with S&P Dow Jones Indices’ (“SPDJI”) research and development (R&D) team. This is the first time that SPDJI’s R&D team has ever collaborated with an outside firm on the research and development of a custom index methodology. SPDJI’s custom indexing team will be administering and calculating the indices on an ongoing basis.

Matarin’s investment team designed all of the proprietary factors that are part of the Patience Premium Score, which is used to select stocks for the indices. High scoring Patience Premium stocks exhibit attributes such as fundamentally sound businesses, shareholder-friendly leadership, inexpensive valuations, and positive ESG momentum. Matarin engaged the research and data provider, Sustainalytics, for the ESG data that underpins this latter part of its proprietary scoring system.

The Matarin Long-Term Indices are designed to have similar region and sector exposures to the traditional S&P BMI Developed Markets Large Cap Index, with the exception of fossil fuel (energy and most transportation industries) and tobacco stocks, which are excluded.

With the introduction of the Long-Term Indices and the concept of a Patience Premium in stock market investing, the team at Matarin hopes to bring an investment case to long-termism and sustainability, and to be part of an emerging paradigm shift that is mobilizing traditional investment capital for long-term social and environmental goals. The Patience Premium initiative asserts that if stock market participants increase their average holding periods, then in addition to higher expected returns, as a society we can achieve capital markets that support businesses in long-term strategic decision making, beyond the grind of the quarterly earnings cycle, and a greater focus on our shared future.

The Long-Term Index Methodologies are available upon request to Matarin Capital at long_term_index@matarin.com.

