The Mental Health Index™ report

Canada, May 2020

Spotlight on the mental health impact of the COVID-19 pandemic

MORNEAU SHEPELL

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Executive summary

May marks the third month since the World Health Organization declared COVID-19 a global pandemic. While the rate of daily new COVID-19 cases and related deaths has slowed nationally, Quebec and Ontario continue to report the highest number of cumulative and daily cases in the country. In both provinces, the seniors residing in long-term care have been particularly hard hit by COVID-19.

Since the outbreak began, Canada's response has remained focused on three principles: keeping Canadians safe; protecting individuals, workers and families from the financial impact of pandemic; and helping businesses and charities. Government financial support for individuals, families and businesses across almost every sector continues to be announced daily providing some measure of financial relief for most Canadians. Faced with record high unemployment and weak economic numbers, decision makers are turning their attention to balancing the need for restarting the economy with the potential risks from an uptick in community spread.

While all provinces continue to operate under a state of emergency with social and physical restrictions firmly in place, attention is turning to easing social measures and gradual reopening. While the majority of Canadians are nervous about the easing of restrictions until the virus in contained,[1] most provinces are proceeding with a phased reopening

1 Teneo, May 7, 2020 – Coronavirus update

focused on select retail businesses, provincial parks and small gatherings. Schools remain closed across the country except in Quebec (excluding those in the Montreal area) where elementary schools have reopened. The Canada-U.S. border continues to be closed to all non-essential travel. The resultant and cumulative effect of the COVID-19 pandemic continues to have a negative impact on the mental health status of Canadians.

Mental Health Index™

The overall Mental Health Index™ for May 2020 is -12 points. This index represents the deviation from the benchmark of 75, where a negative score indicates poorer mental health relative to the benchmark, and a positive score indicates better mental health. The benchmark reflects mental health data from 2017, 2018 and 2019. A 12-point decrease from the pre COVID-19 benchmark.[2] This remains unchanged since April, 2020 and reflects a population whose mental health is similar to the most distressed 1 per cent of the benchmark population.

The lowest Mental Health Index™ sub-score is for the risk measure of anxiety (-14 points), followed by depression (-13.9), work productivity (-13.5), optimism (-12.3), and isolation (-11.9). While there is a modest decrease in anxiety compared to the prior month, there is a larger increase in the sense of isolation. In spite of this, there is relatively little change in self-ratings of general psychological health (-1.2); however, this measure lags behind the other sub-scores. As well, the financial score is above the benchmark at 1.1 points; which is an improvement from April. This suggests that Canadians have likely started to take full stock of their savings as a result of this crisis. That said, those without emergency savings have experienced a lower score in mental health (-24.3) than the overall group. As well, people with no emergency fund have uniformly low scores on the Mental Health Index™.

Among individuals who completed the survey in both April and May, 60.5 per cent indicated that they had no change in come or employment; 27.6 per cent had a reduction in hours or salary since April, and 11.9 per cent are unemployed,

The overall Mental Health Index™ for May 2020 is -12 points, unchanged from the prior month

2 The raw score for the Mental Health Index benchmark is 75/100. The May 2020 score is 63/100.

which is up from 8.7 per cent in April.[3] Controlling for household income, individuals reporting reduced salary or fewer hours from last month have lower Mental Health Index™ scores than those still working and those not employed. Those with lower incomes are more likely to have experienced reduced salary or hours than those with higher incomes. Regardless of employment status, there is a lower mental health score for females (-13.9) when compared to males (-9.2). Further, the younger the age group, the lower the Mental Health Index™ score.

Individuals employed in Utilities, Arts, Entertainment and Recreation, and Transporation/Warehousing sectors have had a decline in mental health since last month whereas individuals in Wholesale Trade and Finance/Insurance have seen the greatest improvement. Individuals in Health Care and Social Services show evidence of improvement this month (-11) when compared to last month (-12.3) in spite of the strain and risk associated with professions in this sector. A potential reason for the improvement in Health Care and Social Services may be the level of public support for their work and the risk associated with it. Social support is known to be a strong moderator of stress.

Individuals who have access to an Employee Assistance Program (EAP) either directly or through their partner, have a better Mental Health Index™ score (-10.7) when compared to individuals without access (-12.4). This is an indication of the value of support, as the availability of EAP demonstrates support from the employer.

While there is a modest improvement in anxiety compared to the prior month, there is a larger increase in the sense of isolation

Mental Stress Change

The Mental Stress Change score for May 2020 is 68.3. This reflects a continued increase in mental stress compared to the prior month. The current score indicates that more than 40 per cent of the population is experiencing more mental stress compared to the prior month, with a small proportion experiencing less. Please note that this is the second month in a row where the Mental Stress Change score reflects increased mental stress in the population overall. Considering geography, the greatest increase in stress month over month is for respondents living in British Columbia (71.0), followed by Alberta (68.8), the Maritimes (68.5) and Quebec (68.4). Respondents living in provinces where the increase in mental stress is lower, still had significant increases. They include Ontario (67.7), followed by Newfoundland and Labrador (66.7), Manitoba (65.3) and Saskatchewan (65.2).

3 Participants need to have been employed within the prior six months to be included.

The greatest increase in mental stress is seen in employed people with reduced salary (74.2) compared to employed people with no change to salary or hours (66.1) and unemployed people (67.2). Among this group, younger respondents have a dramatic and significant increase in mental stress relative to older ones. This might indicate increased financial uncertainty and the related mental health burden for young people who recently entered the workforce and may not be financially stable. Further, there is a larger increase in mental stress for those who identify as female (70.6) and individuals in the 20-29 age group (71.3).

The Mental Stress Change scores for the Automotive, Mining, Oil and Gas Extraction, and Utilities industries are more favourable when compared to the prior month. The least favourable scores for the current month when compared with the prior month are in Real Estate, Rental and Leasing, Wholesale Trade, and Arts, Entertainment and Recreation. Further, the Mental Stress Change score for Health Care and Social Services has improved over the prior month (78.7 to 70.2).

There continues to be a wide range of concerns and fears related to the pandemic, but the level of concern has dropped compared with the prior month. The most pervasive concern having an impact on mental health continues to be the financial impact of the pandemic (35 per cent), followed by the fear of a loved one passing away (28 per cent), the fear of getting ill (26 per cent), and the uncertainty related to how the virus will impact family and relationships (24 per cent).

A significant majority of those surveyed (73 per cent) indicate that the COVID-19 pandemic specifically has had a negative impact on their mental health. About half of the total (46 per cent) believe that although they feel this impact, they also feel that they will be able to cope; 27 per cent indicate greater concern, with 12 per cent of the total indicating a very negative impact or crisis. Overall, the younger the individual, the greater the level of negative impact as a result of the COVID-19 pandemic. Those with children are also more likely than those without to have experienced a more negative impact on their mental health.

Ninety-five per cent indicate that they have had some personal disruption as a result of the COVID-19 pandemic. At this point, the largest proportion of respondents (28 per cent) believe that the disruption to them personally will be over in 2021, which is a change from the prior month, where the majority indicated that they felt the disruption would be over in June; 17 per cent believe that it will be over by June 2020; 39 per cent believe it will be over either

The two key drivers of the Mental Health Index™ remain finances and isolation

in July, August, or September 2020; and 10 per cent believe it will be over either in October, November or December 2020. Those who believe that the personal disruption of the pandemic will last longer are more likely to have the greatest negative mental health impact as a result of the pandemic.

The two key drivers of the Mental Health Index™ are financial risk and isolation.

Additional data and analyses

Demographic breakdown of sub-scores, and specific cross-correlational and custom analyses are available upon request. Benchmarking against the national results or any sub-group, is available upon request. Contact MHI@morneaushepell.com

The full MHI report

Regional Comparison

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Overview of the Mental Health Index™

The mental health and wellbeing of a population is essential to overall health and work productivity. The Mental Health Index™ provides a measure of the current mental health status of employed adults in a given geography, compared to the benchmarks collected in the years of 2017, 2018 and 2019. The increases and decreases in the index are intended to predict cost and productivity risks, and inform the need for investment in mental health supports by business and government.

The Mental Health Index™ report has three main parts:

1. The overall Mental Health Index™ (MHI), which is a measure of change compared to the benchmark of mental health and risk.
2. A Mental Stress Change (MStressChg) score, which measures the level of reported mental stress, compared to the prior month.
3. A spotlight section that reflects the specific impact of current issues in the community: For the current and immediately foreseeable future, the measures in this section relate to the mental health impact of the COVID-19 pandemic.

Collected through an online survey of 3,000 Canadians

Methodology

The data for this report was collected through an online survey of 3,000 Canadians who are living in Canada and are currently employed or who were employed within the prior six months. Participants were selected to be representative of the age, gender, industry and geographic distribution in Canada. The same respondents participate each month to remove sampling bias. The respondents were asked to consider the prior two weeks when answering each question. The Mental Health Index™, which launched in April 2020, is published monthly.

The benchmark data was collected in 2017, 2018 and 2019. The data for the current report was collected between April 30 to May 11, 2020.

Calculations

To create the Mental Health Index™, the first step leverages a response scoring system turning individual responses to each question into a point value. Higher point values are associated with better mental health and less mental health risk. Each individual's scores are added and then divided by the total number of possible points to get a score out of 100. The raw score is the mathematical mean of the individual scores.

To demonstrate change, the current month's scores are then compared to the benchmark and the prior month. The benchmark is comprised of data from 2017, 2018 and 2019. This was a period of relative social stability and steady economic growth. **The change relative to the benchmark is the Mental Health Index™. A score of zero in the Mental Health Index™ reflects no change, positive scores reflect improvement, and negative scores reflect decline.**

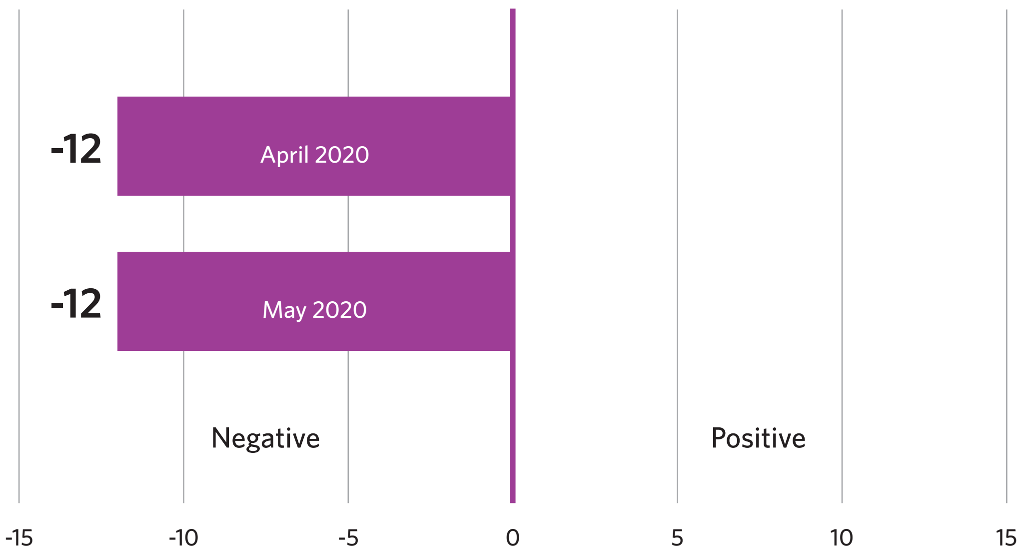
A Mental Stress Change score is also reported given that increasing and prolonged mental stress is a potential contributor to changes in mental health. It is reported separately and is not part of the calculation of the Mental Health Index™. The Mental Stress Change score is (percentage reporting less mental stress + percentage reporting the same level of mental stress *0.5) * -1 + 100. The data compares the current to the prior month. **A Mental Stress Change score of 50 reflects no change in mental stress from the prior month. Scores above 50 reflect an increase in mental stress, scores below 50 reflect a decrease in mental stress.** The range is from zero to 100. A succession of scores above 50, month over month, reflects high risk.

The Mental Health Index™

The Mental Health Index™ (MHI) is a measure of deviation from the benchmark[4] of mental health and risk. While there have been modest improvements in anxiety and financial risk scores, there has been an increased feeling of isolation. The Mental Health Index™ remains unchanged from last month.

MHI	
Current month April 2020	-12
Last month:	-12

Mental Health Index™ sub-scores[5]	Current month	Last month
Depression	-13.9	-14.0
Anxiety	-14.0	-14.8
Optimism	-12.3	-12.3
Psychological health	-1.2	-0.4
Work productivity	-13.5	-13.4
Isolation	-11.9	-10.6
Financial risk	1.1	-1.8



The overall Mental Health Index™ remains 12 points below the benchmark. The current score is equivalent to the first percentile of the benchmark.

4 The benchmark reflects data collected in 2017, 2018 and 2019.
5 The demographic breakdown of sub-scores are available upon request.

Employment status[6]	Current	Last month
Employed (no change in hours/salary)	-9.4	
Employed (fewer hours compared to last month)	-14.3	-11.4
Employed (reduced salary compared to last month)	-15.4	
Not currently employed	-15.2	-15.5

Age group	Current	Last month
Age 20-29	-21.4	-22.3
Age 30-39	-16.9	-16.4
Age 40-49	-12.7	-13.0
Age 50-59	-7.8	-7.0
Age 60-69	-4.8	-4.1

Number of children	Current	Last month
No children in household	-10.7	-10.3
1 child	-13.7	-13.6
2 children	-13.4	-15.3
3 children or more	-9.2	-11.9

Province	Current	Last month
Alberta	-13.2	-14.3
British Columbia	-11.2	-11.0
Manitoba	-13.4	-13.5
Newfoundland and Labrador	-8.2	-10.9
The Maritimes	-12.3	-12.4
Quebec	-12.3	-12.2
Ontario	-11.0	-10.7
Saskatchewan	-8.2	-12.9

Gender	Current	Last month
Male	-9.2	-8.8
Female	-13.9	-14.6

Income	Current	Last month
Household income <$30K/annum	-18.9	-21.0
$30K to <$60K/annum	-15.7	-15.7
$60K to <$100K	-11.6	-12.2
$100K to $150K	-7.0	-6.8

Number of adults in household	Current	Last month
One adult in household	-15.0	-15.9
2 adults	-10.0	-10.0
3 adults	-11.3	-11.7
4 adults	-12.7	-10.6
5 adults or more	-13.9	-16.4

EAP access	Current	Last month
Yes	-10.7	n/a
No	-12.4	n/a
I don't know	-11.2	n/a

EAP usage in 2020 for those with access	Current	Last month
Yes	-19.6	n/a
No	-9.4	n/a

6 The prior month's question asked whether the respondent was employed or not; additional employment qualifiers were added to the May 2020 survey.

Numbers highlighted in orange are the most negative scores in the group. Numbers highlighted in green are the least negative scores in the group.

Available upon request:
Industry scores, Specific cross-correlational and custom analyses

The Mental Health Index™ (industry)

The mental health of those in different industries can differ immensely depending upon market and cultural circumstances. The highest mental health scores are observed in Utilities (-6.1), and Mining and Oil and Gas Extraction (-9.3). The lowest mental health scores are found in Accommodation and Food Services (-16.8), Arts, Entertainment and Recreation (-15.5), and Real Estate, Rental and Leasing (-14.3). Improvements from last month are shown in the table below:

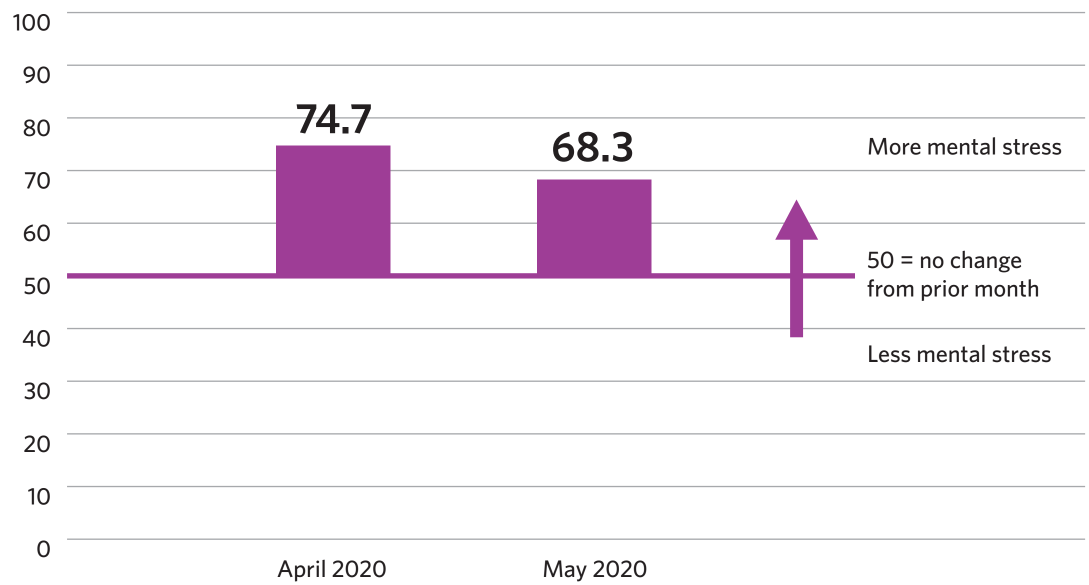
Industry	May 2020 Mental Health Index™	April 2020 Mental Health Index™	Improvement
Utilities	-6.1	-9.3	3.2
Arts, Entertainment and Recreation	-15.5	-18.4	2.8
Transportation and Warehousing	-10.3	-13.0	2.7
Agriculture, Forestry, Fishing and Hunting	-12.0	-13.8	1.8
Information and Cultural Industries	-13.7	-15.5	1.8
Health Care and Social Assistance	-11.0	-12.3	1.3
Automotive Industry	-13.0	-13.7	0.8
Management of Companies and Enterprises	-12.5	-13.2	0.7
Professional, Scientific and Technical Services	-11.4	-12.0	0.6
Mining and Oil and Gas Extraction	-9.3	-9.9	0.6
Educational Services	-11.1	-11.6	0.5
Public Administration	-11.6	-12.0	0.4
Other	-8.8	-9.1	0.2
Accommodation and Food Services	-16.8	-17.0	0.2
Construction	-9.7	-9.5	-0.3
Retail Trade	-11.2	-10.7	-0.5
Manufacturing	-9.7	-9.1	-0.6
Real Estate, Rental and Leasing	-14.3	-12.7	-1.6
Other services (except Public Administration)	-13.8	-11.8	-2.0
Finance and Insurance	-13.1	-11.0	-2.2
Wholesale Trade	-10.0	-6.0	-4.1

The Mental Stress Change score

The Mental Stress Change (MStressChg) score is a measure of the level of reported mental stress, compared to the prior month.

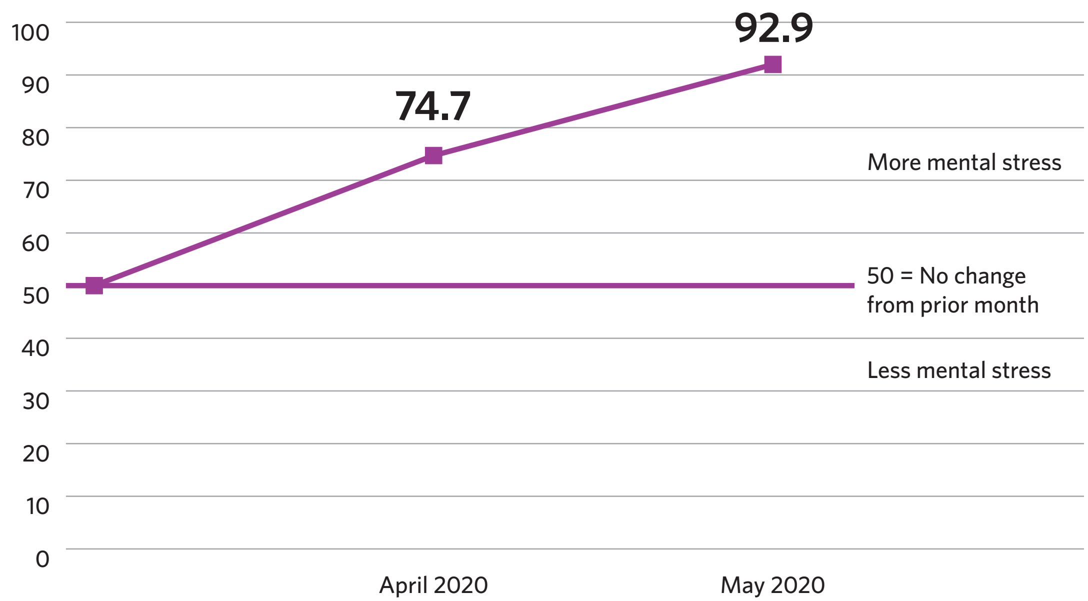
Mental Stress Change	
Current month May 2020	68.3
Last month:	74.7

The Mental Stress Change score for May 2020 is 68.3. This reflects a significant increase in mental stress compared to the prior month. The current score indicates that more than 40 per cent of the population is experiencing more mental stress compared to the prior month, with a small proportion experiencing less. An increase in the Mental Stress Change in both April and May, when compared to the benchmark, indicates a significant accumulation of strain in the population.



The Mental Stress Change (cumulative)

The Mental Stress Change (MStressChg) score is a measure of the level of reported mental stress compared to the prior month. The change is rooted against a value of 50 implying no net mental stress change from the previous month, while values above 50 indicate a net increase in mental stress and values below 50 indicate a net decrease in mental stress. The graph below tracks the increases and decreases to account for the cumulative effect on mental stress.



Employment status[7]	Current	Last month
Employed (no change in hours/salary)	66.1	
Employed (fewer hours compared to last month)	72.9	74.5
Employed (reduced salary compared to last month)	74.2	
Not currently employed	67.2	76.5

Age group	Current	Last month
Age 20-29	71.3	75.4
Age 30-39	70.5	76.4
Age 40-49	69.1	76.0
Age 50-59	68.3	74.4
Age 60-69	63.8	70.4

Number of children	Current	Last month
No children in household	67.5	74.3
1 child	70.6	73.5
2 children	69.9	77.4
3 children or more	63.3	77.1

Province	Current	Last month
Alberta	68.8	77.5
British Columbia	71.0	74.7
Manitoba	65.3	77.4
Newfoundland and Labrador	66.7	82.1
The Maritimes	68.5	76.6
Quebec	68.4	72.1
Ontario	67.7	74.5
Saskatchewan	65.2	75.3

Gender	Current	Last month
Male	66.0	70.5
Female	70.6	78.8

Income	Current	Last month
Household income <$30K/annum	68.5	71.5
$30K to <$60K/annum	68.4	72.2
$60K to <$100K	68.6	75.2
$100K to $150K	67.9	76.4

Number of adults in household	Current	Last month
One adult in household	69.4	75.4
2 adults	68.0	74.6
3 adults	67.5	74.9
4 adults	67.3	72.9
5 adults or more	69.8	72.4

EAP access	Current	Last month
Yes	70.0	n/a
No	67.9	n/a
I don't know	64.1	n/a

EAP usage in 2020 for those with access	Current	Last month
Yes	74.4	n/a
No	69.4	n/a

Numbers highlighted in **orange** are the most negative scores in the group. Numbers highlighted in **green** are the least negative scores in the group.

Available upon request:
Industry scores, Specific cross-correlational and custom analyses

7 The prior month's question asked whether the respondent was employed or not; additional employment qualifiers were added to the May 2020 survey.

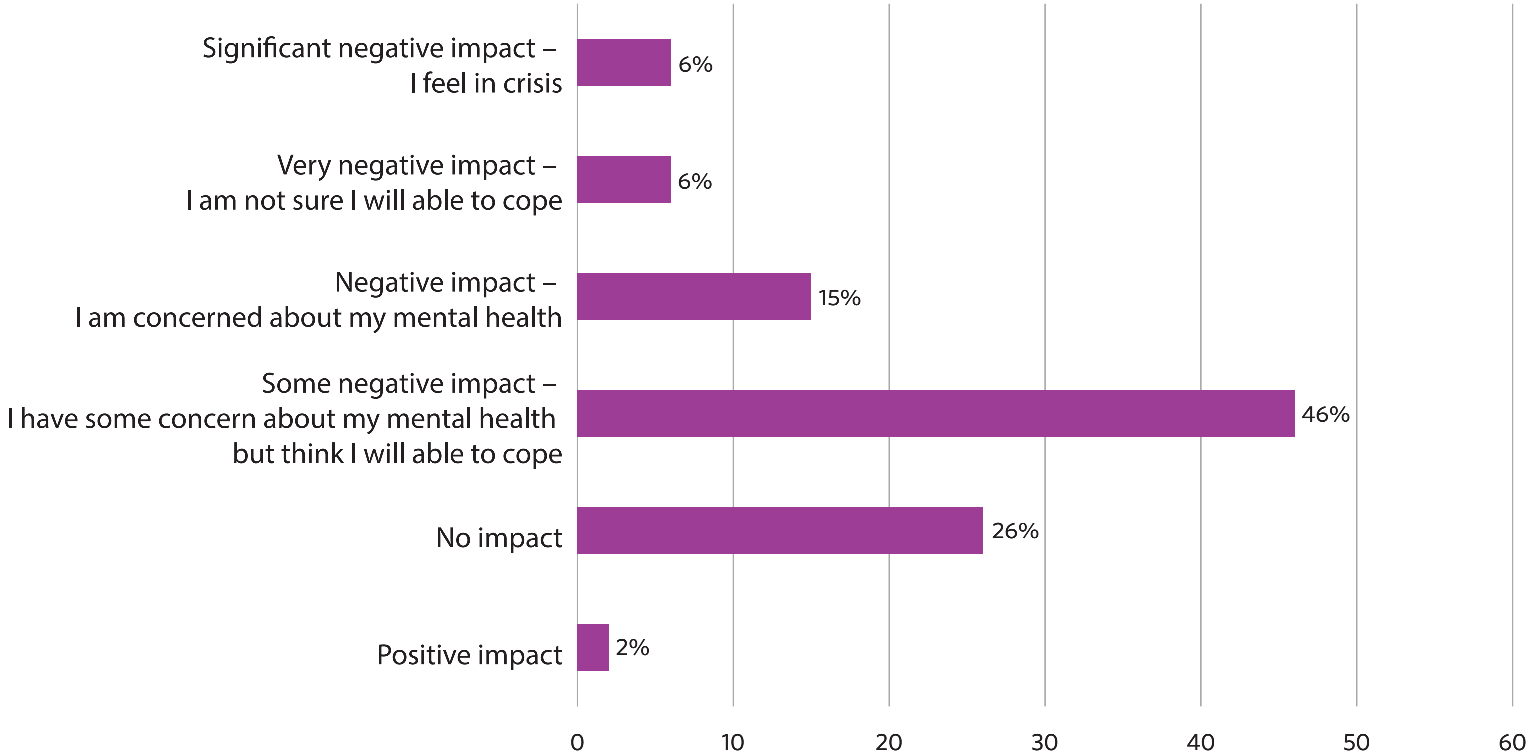
The Mental Stress Change (industry)

The mental stress of those in different industries can differ immensely depending upon market and cultural circumstances. The most favourable mental stress changes observed in Agriculture, Forestry, Fishing and Hunting (60.0), Management of Companies and Enterprises (62.0), and Utilities (62.5). The least favourable mental stress changes are found in Arts, Entertainment and Recreation (73.2), Real Estate, Rental and Leasing (72.8), and Educational Services (72.3). **Every industry has reported an increase in mental stress for two consecutive months.** Mental Stress changes from the last two months are shown in the table below:

Industry	May 2020 Mental Stress Change	April 2020 Mental Stress Change
Other	58.9	67.7
Agriculture, Forestry, Fishing and Hunting	60.0	67.6
Management of Companies and Enterprises	62.0	67.9
Information and Cultural Industries	62.5	74.6
Utilities	62.5	75.0
Automotive Industry	64.0	84.1
Mining and Oil and Gas Extraction	64.8	83.0
Manufacturing	65.4	69.7
Transportation and Warehousing	66.0	75.8
Professional, Scientific and Technical Services	67.9	78.0
Accommodation and Food Services	68.5	75.8
Retail Trade	68.6	72.8
Construction	68.7	72.5
Wholesale Trade	69.1	71.9
Other services (except Public Administration)	69.5	74.8
Health Care and Social Assistance	70.2	78.7
Public Administration	71.3	74.4
Finance and Insurance	72.0	75.0
Educational Services	72.3	77.5
Real Estate, Rental and Leasing	72.8	72.9
Arts, Entertainment and Recreation	73.2	76.2

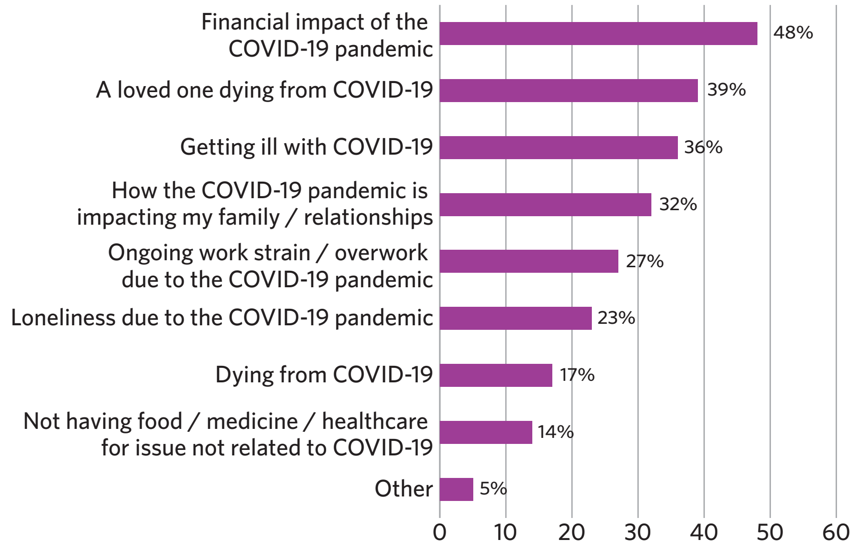
With all scores being over 50, May is the second consecutive month with an increase in mental stress

The impact of the COVID-19 pandemic

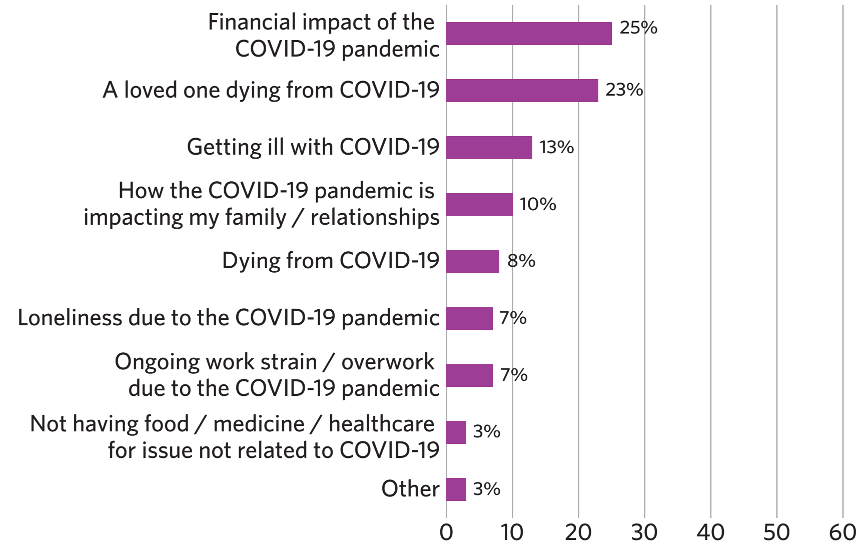


A significant majority (73 per cent) indicate that the COVID-19 pandemic specifically has had a negative impact on their mental health. About half of the total (46 per cent) believe that although they feel a negative impact, they also feel that they will be able to cope; 27 per cent indicate greater concern, with 12 per cent of the total indicating a very negative impact or crisis.

Contributors to the mental health impact of the COVID-19 pandemic (multiple selections)[8]



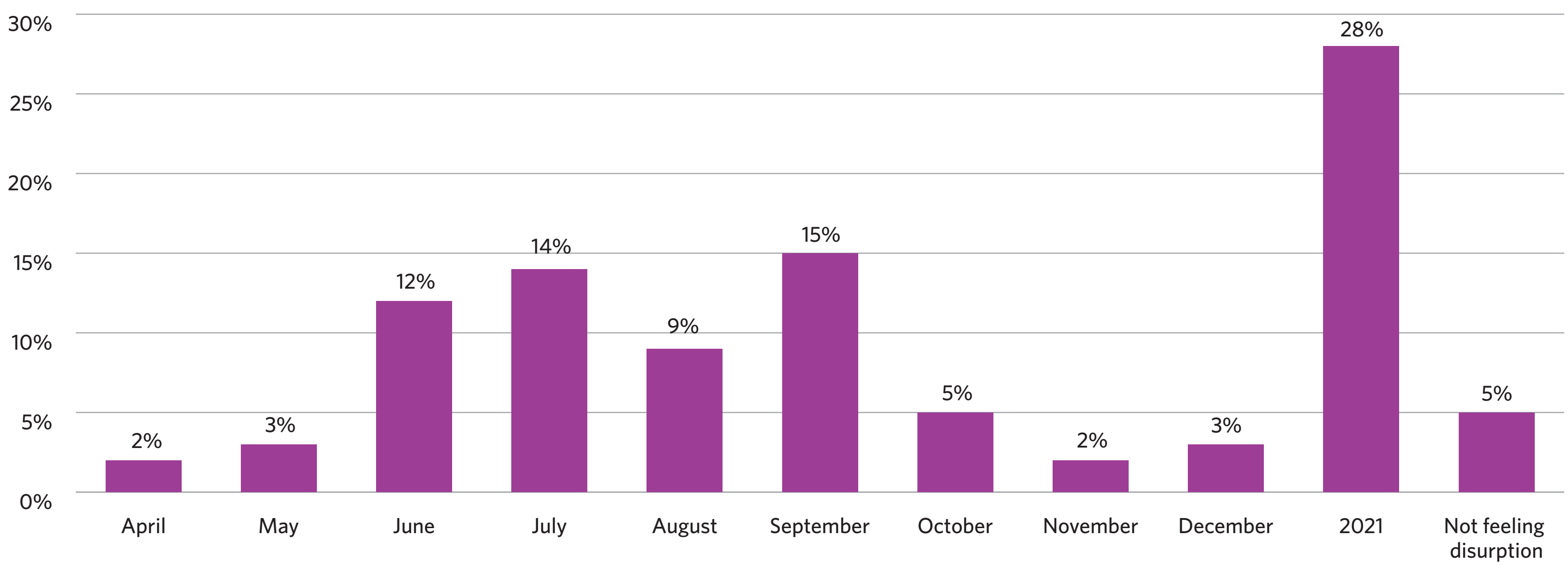
The single greatest contributor to the mental health impact of the COVID-19 pandemic[8]



Where there was a mental health impact as a result of the COVID-19 pandemic, the top concerns affecting mental health remain unchanged compared to the prior month although the percentage of people reporting the top concerns has declined marginally, with the most significant drop relating to the financial impact of the pandemic and fear of getting ill with COVID-19.

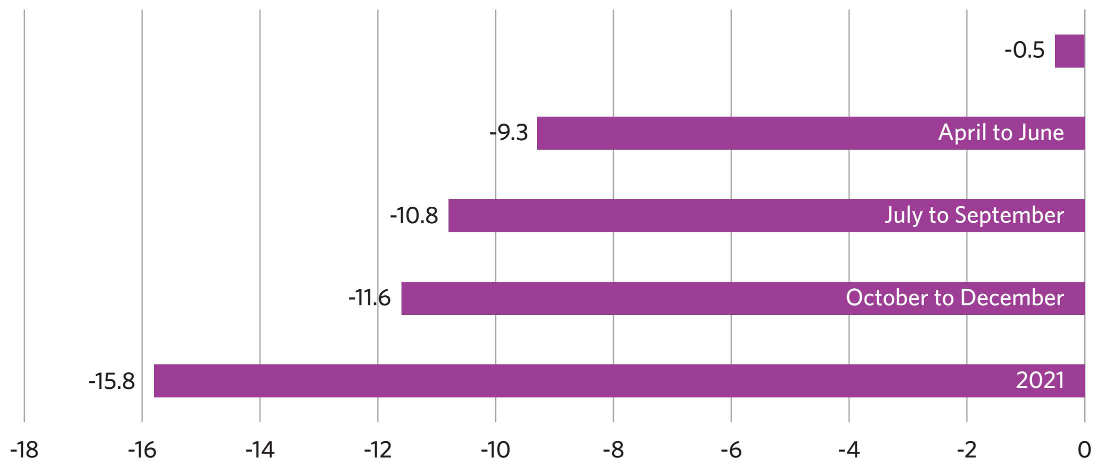
8 The charts reflect data from 2,183 people who made a selection.

Considering the COVID-19 pandemic, when do you think that most of the disruption to you personally, will be over?



There was a significant shift from the most commonly expected end to the disruption by the COVID-19 pandemic from June 2020 to 2021. In the prior month, 23 per cent of individuals expected the disruption to be over in June 2020, but in the current month, only 12 per cent of individuals believe June will be the end date. In the prior month, 10 per cent of individuals expected a 2021 end to the disruption, but this figure increased to 28 per cent in the current month. The average MHI score for individuals expecting a 2021 end to the disruption in May (-15.8) is similar to the prior month (-16.1).

Mental Health Index by expected end of disruption



As of May 2020, the most prevalent belief is that the personal disruption, as a result of the pandemic, will last until 2021. The longer the disruption is believed to last, the more negative the Mental Health Index™ score.

Implications

The current scores for The Mental Health Index™ are a clear warning regarding the mental health impact of the pandemic. The index shows a significant decrease in the mental health in Canada. We also see a significant increase in mental stress compared to the prior month and a definitive link to issues related to the COVID-19 pandemic. While the physical health risk of COVID-19 is the focus of much attention, the mental health impact requires similar attention and action. Well after the risk of infection reduces, the mental health impact may remain. This has implications for the quality of life of individuals, the stability of families, the risk of health and disability costs for organizations as well as the level of participation in the economy, which is a concern for government, given its impact on the speed of economic recovery.

To address this situation, action is required on at least three levels:

1. **Individuals** need to attend to the impact of the pandemic on their mental health. While some strain would be expected as a result of such a massive change, feeling overwhelmed and unable to cope, or feeling stuck and unable to adapt, are clear warning signs requiring support from a trusted confidant or a counselling professional.
2. **Businesses** need to attend to the risk among employees. The Mental Health Index™ measures the mental health risk and status of the working population. The current scores suggest a risk to the longer-term wellbeing of employees, which may impact business productivity, health costs and disability absence. Businesses would do well to increase the focus on mental health through communication that increases the awareness of mental health warning signs, campaigns to reduce the stigma of seeking mental health support, and the promotion of health plans and public resources.
3. **Governments** need to attend to the mental health of the population. A population under strain is less likely to participate fully in the economy. The current focus on health and safety needs to expand to include a significant focus on mental health. This should include clear messages regarding coping strategies and the promotion of public resources.

The Mental Health Index™ is published monthly, and measures trends over time.

The full MHI report

Regional Comparison

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