



ESG Performance Data

Access real-time ESG scores and insights for faster and more informed decisions



SIX uses the power of artificial intelligence (AI) and alternative data to provide an inclusive view on companies' sustainability through its Environmental, Social, Governance (ESG) focused product suite. By taking into consideration the perspective of consumers, stakeholders and shareholders, we enable our clients to make more informed data-driven decisions about their portfolio selection and optimization.

Amplifying the Community Voice

Higher investor demand for sustainable investing as well as the progression of data science and innovation have significantly increased the importance of alternative data, especially in the ESG space. One of the

major challenges surrounding ESG data sourcing is the comparability of voluntarily released company disclosures largely due to different methodologies. It also does not take contemporary key social indicators into consideration.

SIX supports clients in their investment process with ESG Performance Data that moves beyond company reported data. We provide near real-time ESG scores based on social media feeds analysis from within a company's stakeholder and shareholder community, providing valuable insights into a company's reputation; quantifying public perception to help measure the sustainability and societal impact of an investment.

Key Benefits



Timeliness: SIX scores and insights in near real-time, providing clients with the most recent signals at the pace of the unfolding events.



Inclusiveness: SIX focuses on the community view, capturing a more comprehensive picture of companies' sustainability related activities and performance.



Efficiency: By harnessing AI and natural language processing (NLP) models, SIX analyzes millions of data points in a consistent and uniform way, removing bias and making information easy to digest.

SIX ESG Performance Data Sets

To support our clients with their company selection process for ESG investments, we provide ESG scores and risk metrics in two data packages – base and premium – for more informed decision making.

ESG SCORE PRODUCT SUITE

Identify sustainable companies and refine your selection based on your values and preferences.

ESG Score: Comprises 4 quantitative scores - Overall ESG; E, S and G – to narrow down company selection.

ESG Select: Complements ESG Score with 34 unique community perception and engagement metrics anchored in the United Nation's Sustainable Development Goals (SDGs).

ESG RISK PRODUCT SUITE

This data set covers 5 different metrics to assess the risks associated with a company's ESG activities.

ESG Social Positioning*: Measures the alignment of companies' values and actions with the values of their stakeholders.

ESG Short-term & Long-term Indicators: Measure past ESG performance (the 10 over 30-day moving average and 50 over 200-day moving average respectively).

ESG Risk Factor*: Provides a 6-month ESG performance trend indicator, based on the analysis of a company's ESG performance over the past 6 months.

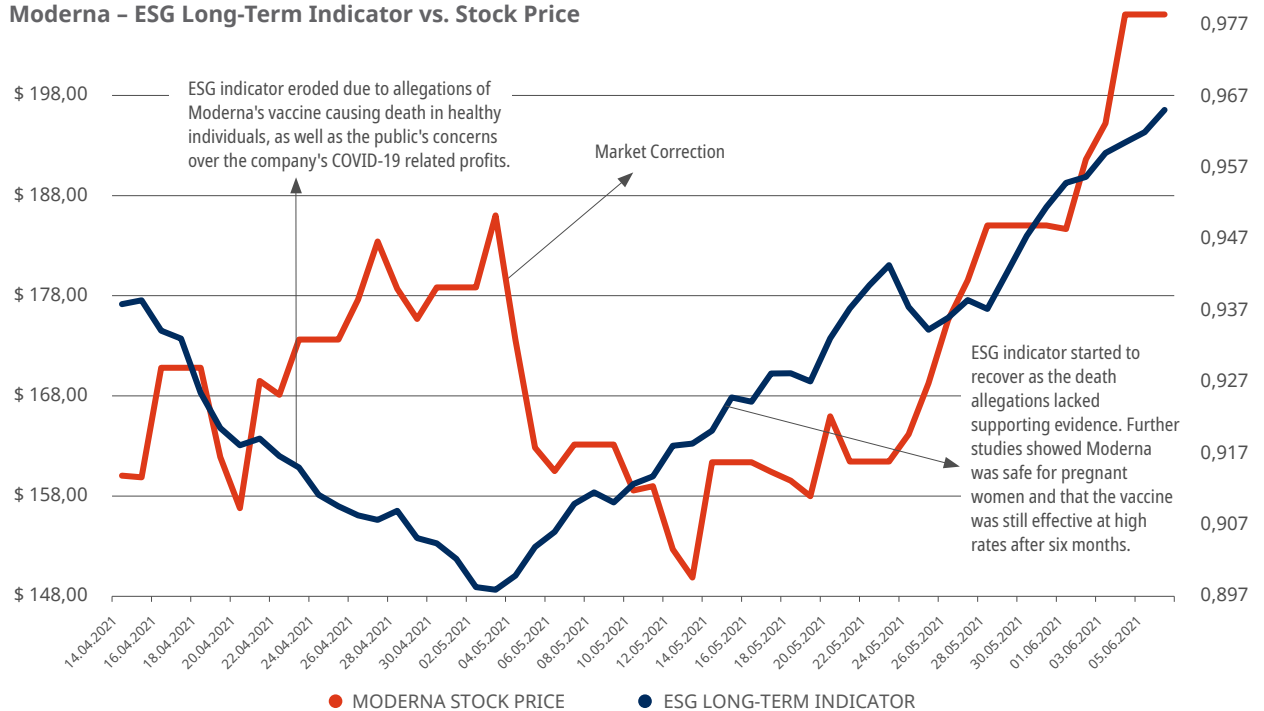
ESG Relationship Beta*: Compares and measures the ESG performance-sensitivity of individual companies against a market / best performing ESG stocks portfolio, built with the ESG Risk Factor.

*Included in the Premium package only.

Use Case: Moderna

This use case of vaccine manufacturer Moderna shows how drastically the ESG practices and community perception can change over a short period of time and have a direct impact on the stock price. The chart below demonstrates how the ESG indicator can provide additional insights into market shifts, enabling investors to better optimize their portfolios.

Moderna - ESG Long-Term Indicator vs. Stock Price



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