

MarketVector™-Significus Scope 3 Sustainability Index

The MarketVector™-Significus Scope 3 Sustainability Index (SCOP3) tracks the performance of developed market companies that pass ESG screens and have the highest Scope 1-3 emissions and value rankings based on a proprietary methodology.

Key Features



All Time High/Low **52-Week High/Low**

Index 1,126.07/806.19 1,126.07/886.62

Size and Liquidity Requirements

Full MCap of at least 150 mln USD. Three month average-daily-trading volume of at least 1 mln USD at a review and also at the previous two reviews. At least 250,000 shares traded per month over the last six months at a review and also at the previous two reviews.

Universe

Companies are screened on value factors and ESG factors with a focus on scope 3 carbon emissions.

Diversification

Company weights are capped at 5%.

Review

Semi-annual in June and December.

Index Data

INDEX PARAMETERS

Launch Date	22 Dec 2023	Components	33
Type	Customized	Volatility (250 days)	12.31
Currency	EUR	MCap bn USD	4,598.84
Base Date	31 Dec 2021	Correlation (250 days)	0.00
Base Value	1,000.00	*	-

ANNUALISED PERFORMANCE

1 Month	-0.18%
1 Year	18.55%
3 Years	-
5 Years	-
7 Years	4.75%

Index Components

Top Components by Weight	Weight	Best Performing Components	YTD	1 Day	
NOVO NORDISK A/S	6.09%	ASM INTERNATIONAL NV	28.33%	6.93%	
SAP SE	5.61%	HUSQVARNA AB	-1.40%	4.45%	
PROCTER & GAMBLE CO	5.23%	LAM RESEARCH CORP	18.39%	2.65%	
MASTERCARD INC-CLASS A	5.15%	Worst Performing Components		YTD	1 Day
VISA INC-CLASS A SHARES	4.96%	PROCTER & GAMBLE CO	11.47%	-0.78%	
SALESFORCE INC	4.89%	NOVARTIS AG	0.70%	-0.65%	
Subtotal	31.93%	ASTRAZENECA PLC	12.27%	-0.55%	

Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Index	SCOP3	DE000SLOKP45	SLOKP4	BPDHKV3	SCOP3	.SCOP3	131679630

For further information visit www.marketvector.com

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Index data as of 28 Apr 2024 / Page 1