

# Danske Invest SICAV Europe Class A

## ESG data

Danske Bank leverages ESG research & analytics from multiple data vendors. In this report, we use Sustainalytics 'ESG Risk Rating' framework which measures the degree to which a company's economic value is at risk driven by ESG factors, or rather, the magnitude of a company's unmanaged ESG risks.

## Sustainalytics research out-takes

- Measures company exposure to industry-specific material risks and how well the company is managing those risks.
- The level of exposure is based on factors such as the business model, financial strength, geography and controversies.
- Corporate governance ratings are fully integrated into the ESG risk ratings as the baseline for all companies.
- Nearly 40 industry-specific indicators available to assess company performance.

## Sustainalytics building blocks

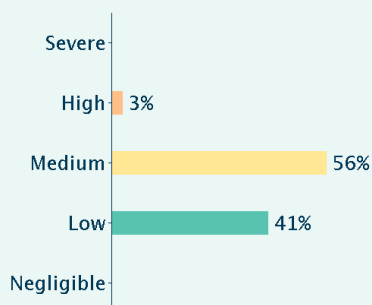


## Sustainalytics risk levels

Holdings	Scale
Severe	>40
High	30-40
Medium	20-30
Low	10-20
Negligible	0-10

## Sustainalytics risk distribution

Distribution, risk level scores



## Lowest ESG risk companies

(according to Sustainalytics ESG Risk Rating)

Holdings	ESG risk	Holdings	ESG risk
SAP SE	11	Straumann Holding AG	31
ASML Holding N.V.	11	Antofagasta PLC	30
LVMH Moet Hennessy Louis	11	UCB SA	29
adidas AG	13	Rio Tinto PLC	29
DSV A/S	14	Roche Holding AG	29

## Highest ESG risk companies

(According to Sustainalytics ESG Risk Rating)

	<b>Sustainalytics Risk Score</b> Average across all holdings	<b>21</b>
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	<b>Portfolio coverage</b> % of portfolio covered by Sustainalytics	<b>99%</b>
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## Basic information

ISIN code	LU0727217050
Benchmark	MSCI Europe Index (net dividends reinvested)
Website	<a href="https://www.danskeinvest.com">https://www.danskeinvest.com</a>
Fund domicile	LU
Currency	EUR
Manager	Kasper Brix-Andersen

## Investment policy

The fund invests mainly in European equities. To a small extent, the fund may invest in equities from Eastern Europe and countries bordering Eastern Europe. The fund may invest in countries considered as emerging markets. The fund promotes various environmental and social characteristics and good governance practices through a commitment to systematically identify and address sustainability factors throughout the investment management processes and through active ownership. In actively managing the fund's portfolio, the management team selects securities that appear to offer superior investment characteristics. The fund generally expects that its holdings, and therefore its performance, may differ significantly from those of the benchmark. The fund may use derivatives for hedging and efficient portfolio management.

## *Disclaimer & contact information*

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Danske Bank Asset Management - a division of Danske Bank A/S  
Holmens Kanal 2-12  
DK-1092 Copenhagen, Denmark  
Company reg. no.: 61 12 62 28  
Tel. +45 45 13 96 00  
Fax +45 45 14 98 03  
<https://danskebank.dk/asset-management>