

Danske Invest SICAV Sverige Class SA d

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

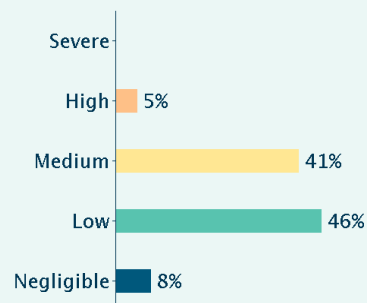


Sustainalytics risk levels

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
Investor AB	7	Scandi Standard AB	40
ÅF AB (publ)	14	AAK AB	35
Coor Service Management H	15	Ambea AB (publ)	33
ASSA ABLOY AB (publ)	15	Instalco Intressenter AB	30
Telefonaktiebolaget LM Er	15	Trelleborg AB	30

Highest ESG risk companies

(According to Sustainalytics ESG Risk Rating)



Sustainalytics Risk Score
Average across all holdings

22



Portfolio coverage
% of portfolio covered by Sustainalytics

89%

Basic information

ISIN code	LU1349495389
Benchmark	SIX Portfolio Return Index (net dividends reinvested)
Website	https://www.danskeinvest.com
Fund domicile	LU
Currency	SEK
Manager	Mattias Cullin

Investment policy

The fund invests mainly in Swedish equities. Specifically, the fund invests at least two-thirds of net assets in equities and equity-related securities that are traded on a regulated market in Sweden, or, if traded on a regulated market elsewhere, are issued by companies that are domiciled, or do most of their business, there. 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 not differ significantly from those of the benchmark. The fund may use derivatives for hedging and efficient portfolio management, as well as for investment purposes.

Disclaimer & contact information

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