

Danske Invest Allocation Horisont Aktie Class SI

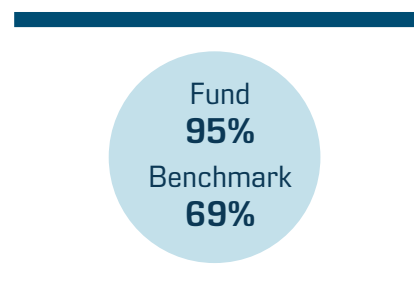
Data

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 RISK SCORE

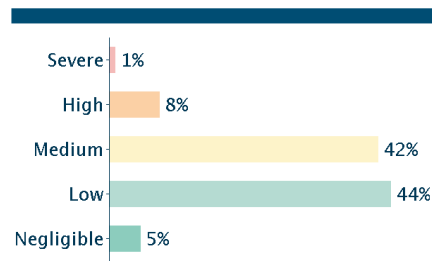


PORTFOLIO COVERAGE



SUSTAINALYTICS RISK DISTRIBUTION

Distribution, risk level scores



LOWEST ESG RISK COMPANIES

(according to Sustainalytics ESG Risk Rating)

Holdings	ESG risk
Unibail-Rodamco-Westfield	5
RELX PLC	5
Dexus	6
CBRE Group Inc	7
Mycronic AB	7

HIGHEST ESG RISK COMPANIES

(According to Sustainalytics ESG Risk Rating)

Holdings	ESG risk
Inner Mongolia BaoTou Steel Union Co Ltd	67
Xiamen Tungsten Co Ltd	60
Bradespar SA	58
Zhaojin Mining Industry Co Ltd	58
Shandong Nanshan Aluminum Co Ltd	57

SUSTAINALYTICS BUILDING BLOCKS

Poor Corporate Governance poses material risks for companies. The analysis includes a comprehensive view of a company's behavior.

Material ESG issues are included because it is likely to have a significant effect on the enterprise value of a company.

Idiosyncratic Issues are an unexpected event in the sense that they are unrelated to the specific industry and the business model.

Read more at sustainalytics.com/esg-data/



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.

Basic information

ISIN code
Website
Benchmark

LU1349504800
www.danskeinvest.lu
80% MSCI AC World (net dividends reinvested) and 20% SIX Portfolio Return Index (gross dividends) (more)

Fund domicile
Currency
Manager

Luxembourg
SEK
Karl Burck

Disclaimer & contact information

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