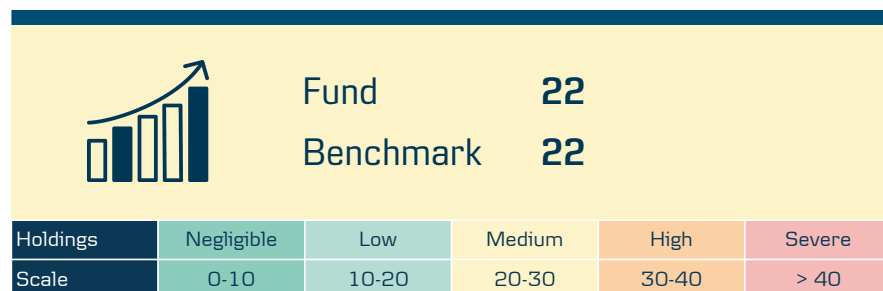


# Danske Invest Allocation Horisont Aktie Class SI

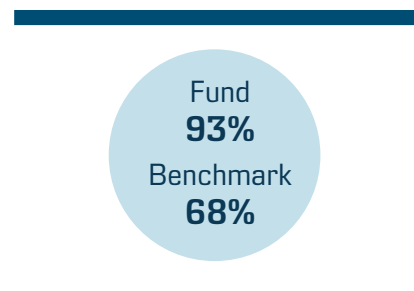
## Data

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

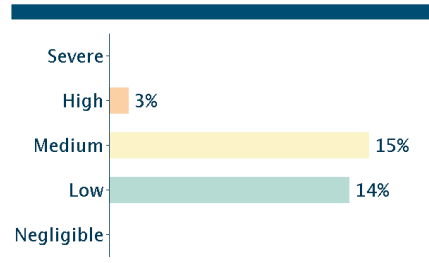


## PORTFOLIO COVERAGE



## SUSTAINALYTICS RISK DISTRIBUTION

Distribution, risk level scores



## LOWEST ESG RISK COMPANIES

(according to Sustainalytics ESG Risk Rating)

Holdings	ESG risk
Dexus/AU	6
Unibail-Rodamco-Westfield	7
Vicinity Centres	7
Thule Group AB	7
Vonovia SE	8

## HIGHEST ESG RISK COMPANIES

(According to Sustainalytics ESG Risk Rating)

Holdings	ESG risk
Inner Mongolia BaoTou Steel Union Co Ltd	6
Zhongjin Gold Corp Ltd	65
Tongling Nonferrous Metals Group Co Ltd	6
Hesteel Co Ltd	62
Yintai Gold Co Ltd	60

## 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/](https://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  
60% MSCI AC World (net dividends reinvested) and 40% SIX Portfolio Return Index (gross dividends) (more)

Fund domicile  
Currency  
Manager

Luxembourg  
SEK  
Karl Burck

## *Disclaimer & contact information*

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