

# Danske Invest SICAV Global Index Class WI

## 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

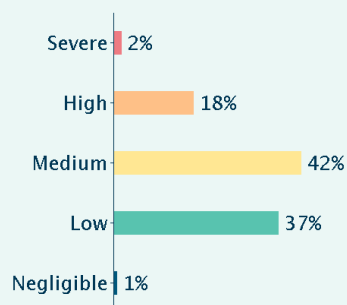


## Sustainalytics risk levels

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
Vicinity Centres	6	Tokyo Electric Power Comp	67
Investor AB	7	Diamondback Energy Inc	61
Jones Lang LaSalle Incorp	7	Cabot Oil & Gas Corp	56
Pearson PLC	8	Jardine Matheson Holdings	55
RELX PLC	8	Jardine Strategic Holding	55

## Highest ESG risk companies

(According to Sustainalytics ESG Risk Rating)

	<b>Sustainalytics Risk Score</b> Average across all holdings	<b>24</b>
	<b>Portfolio coverage</b> % of portfolio covered by Sustainalytics	<b>96%</b>

## Basic information

ISIN code	LU1679000031
Benchmark	MSCI World Index (net dividends reinvested) converted to SEK
Website	<a href="https://www.danskeinvest.com">https://www.danskeinvest.com</a>
Fund domicile	LU
Currency	SEK
Manager	Joel Backesten

## Investment policy

The fund seeks to track a global equity index. Specifically, the fund invests in equities and equity-related securities that are traded on a regulated market. The anticipated tracking error is 1% maximum (not guaranteed). In passively managing the fund's portfolio, the portfolio management team invests directly in a selection of equities included in the benchmark, using a multi-factor model designed to reduce trading costs and minimise tracking error. Tracking error is a measure of the difference of returns between the fund and its 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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