

# Danske Invest SICAV Sverige Class WA

## 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

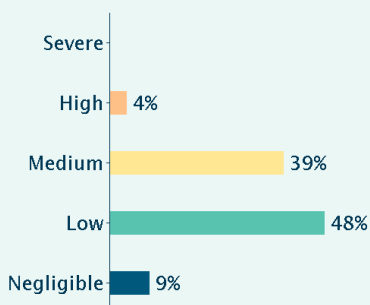


## Sustainalytics risk levels

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
Investor AB	7
ÅF AB (publ)	14
ASSA ABLOY AB (publ)	15
Telefonaktiebolaget LM Er	15
Hexagon AB	15

## Highest ESG risk companies

(According to Sustainalytics ESG Risk Rating)

Holdings	ESG risk
Nolato AB (publ)	35
AAK AB	35
Instalco Intressenter AB	30
Trelleborg AB	30
AB Volvo (publ)	28



**Sustainalytics Risk Score**  
Average across all holdings

22



**Portfolio coverage**  
% of portfolio covered by Sustainalytics

82%

## Basic information

ISIN code	LU1679011822
Benchmark	SIX Portfolio Return Index (net dividends reinvested)
Website	<a href="https://www.danskeinvest.com">https://www.danskeinvest.com</a>
Fund domicile	LU
Currency	SEK
Manager	Mattias Cullin

## Investment policy

The fund invests mainly in Swedish equities. 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 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.

