

# Danske Invest SICAV Europe Class WI-sek

## 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

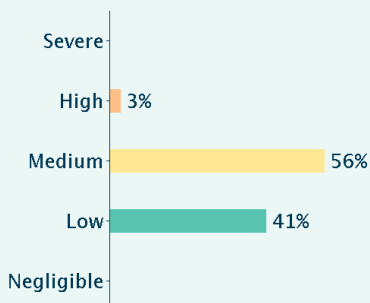


## Sustainalytics risk levels

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
SAP SE	11
ASML Holding N.V.	11
LVMH Moët Hennessy Louis	11
adidas AG	13
DSV A/S	14

## Highest ESG risk companies

(According to Sustainalytics ESG Risk Rating)

Holdings	ESG risk
Straumann Holding AG	31
Antofagasta PLC	30
UCB SA	29
Rio Tinto PLC	29
Roche Holding AG	29

	<b>Sustainalytics Risk Score</b> Average across all holdings	<b>21</b>
	<b>Portfolio coverage</b> % of portfolio covered by Sustainalytics	<b>99%</b>

## Basic information

ISIN code	LU2164670866
Benchmark	MSCI Europe Index (net dividends reinvested)
Website	<a href="https://www.danskeinvest.com">https://www.danskeinvest.com</a>
Fund domicile	LU
Currency	SEK
Manager	Kasper Brix-Andersen

## Investment policy

The fund invests mainly in European equities. To a small extent, the fund may invest in equities from Eastern Europe and countries bordering Eastern Europe. The fund may invest in countries considered as emerging markets. Countries bordering Eastern Europe are defined as Armenia, Azerbaijan, Georgia, Kazakhstan and Turkey. 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 differ significantly from those of the benchmark. The fund may use derivatives for hedging and efficient portfolio management.

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