

Objectives and investment policy

Objectives

The objective of this fund is to achieve above-market performance. The share class is accumulating.

Investment policy

The fund gains exposure, directly or through derivatives, to equities from developed markets anywhere in the world. These equities are issued by companies that meet certain Environment, Social and Governance (ESG) criteria, including carbon footprint.

Specifically, the fund targets a long equity exposure of 130% of net assets and a short equity exposure of 30%, but this may be adjusted depending on the managers' market outlook.

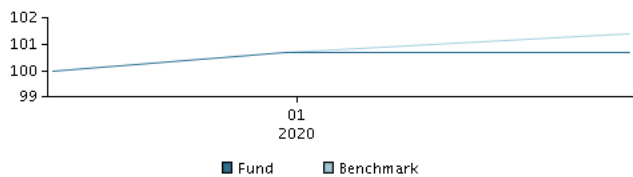
In actively managing the fund's portfolio, the managers use systematic, disciplined processes. The fund generally expects that its holdings, and therefore its performance, may differ significantly from those of the benchmark.

In addition to the sustainable investment policy that applies to all funds in the SICAV, this fund avoids equities of companies which are assessed to breach the principles of the United Nations Global Compact or are active in controversial weapons, or whose revenues mainly originate from sectors such as tobacco, or for other reasons have particularly low ESG scores.

The fund may use derivatives for hedging and efficient portfolio management, as well as investment purposes.

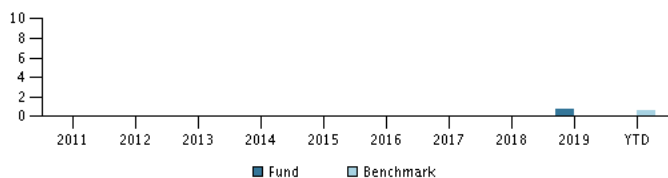
Recommendation: This fund may not be appropriate for investors who plan to withdraw their money within 5 years.

Return in the period: 10.12.2019 - 31.01.2020



The default for the chart is the return for the past 5 years as of end of month or, if the fund is less than 5 years old, since launch. Past performance is not a reliable indicator of future results.

Annual return as of 31.01.2020, %



Annual return as of 31.01.2020

	2015	2016	2017	2018	2019	YTD
Fund, %					0.7	0.0
Benchmark, %						0.7

Return as of 31.01.2020

	1 mth.	3 mth.	1 year	3 years	start
Fund, %	0.0				0.7
Benchmark, %	0.7				0.7

Charges

Ongoing charge	1.39%
Max. entry charge	3.00%
Max. exit charge	1.00%
Performance fee	0.00%

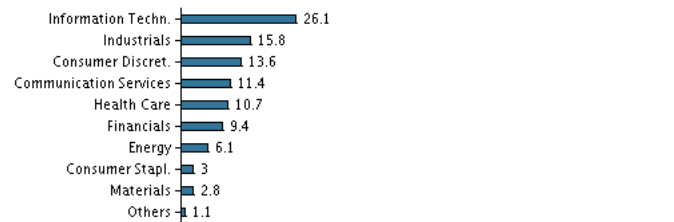
Manager



AQR (Team managed)

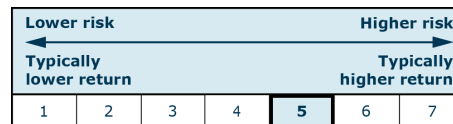
AQR is a global investment management firm built at the intersection of financial theory and practical application and is a class leader within systematic investing.

Asset allocation: Sectors as of 30.12.2019, %



Risk indicator

The indicator illustrates the typical correlation between the risk and your potential return of the investment.



Basic information

ISIN code	LU1965271411
Benchmark	MSCI World Index (net dividends reinvested)
Website	https://www.danskeinvest.lu
Fund domicile	Luxembourg
Currency	DKK
Total assets, mill., 20.02.2020, DKK	50.1
Net asset value (NAV), 26.02.2020	985.910

