

# Sustainability profile

## Balanced Strategy

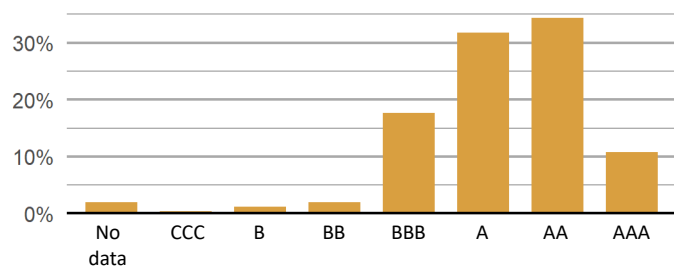
### ESG risk assessment

**MSCI  
ESG RATING**



The ESG rating measures the resilience of the fund companies to environment, social and governance risks. The size of the risks assumed by the companies as well as their risk-handling ability are measured. The ESG rating is allocated to the individual company on the basis of general and sector-specific conditions. The least resilient company in a sector will be allocated a CCC rating and the most resilient company will be allocated a AAA rating.

Holdings distributed according to ESG rating



### CO<sub>2</sub> emission

**CO<sub>2</sub> emission**



Tonnes CO<sub>2</sub> emission in relation to USD 1 million invested in the companies' shares or corporate bonds<sup>1</sup>

**A DKK 100,000 investment in the fund's shares and corporate bonds corresponds to the CO<sub>2</sub> emission of<sup>2</sup>:**



4.495 km in a passenger car



46 days' consumption of a Danish household

The companies' total emission of greenhouse gases has been converted into CO<sub>2</sub> units and distributed on all owners of shares and corporate bonds. CO<sub>2</sub> data is available for 92% of the fund's holdings of shares and corporate bonds.

<sup>1</sup>Source: MSCI ESG data for companies in fund and benchmark. Data is as of March 31, 2022.

<sup>2</sup>Source: Statistics Denmark, avg. CO<sub>2</sub> emission for new-registered cars in H1 2021 and average CO<sub>2</sub> emission per household in 2020.

#### External partners and data sources

Signatory of:



A proud participant of:



## Active ownership

### It pays off to influence company behaviour.

Jyske Invest Fund Management A/S cooperates globally with 60 other professional investors<sup>3</sup> with total assets under management of more than DKK 15,000 billion in order to influence companies in cases where international norms and standards are deviated from.



#### 94 active cases at the end of 2021

- Environmental issues: **16**
- Human rights: **48**
- Labour rights: **9**
- Business ethics: **21**

#### 12 cases were solved during 2021

- Environmental issues: **2**
- Human rights: **5**
- Labour rights: **0**
- Business ethics: **5**

The calculation is made across all Jyske Invest Fund Management A/S funds.

Active ownership is part of 'Policy for Responsible Investment'. Further information is available at [www.jyskeinvest.com](http://www.jyskeinvest.com).

## UN Sustainable Development Goals

### Proportion of revenue relating to the UN Sustainable Development Goals<sup>4</sup>



The contribution is measured as the average proportion of the revenue generated by companies included in the fund that contributes to a realisation of the UN Sustainable Development Goals.

#### Basic needs

Contribution 5,4%



#### Less inequality

Contribution 0,7%



#### Natural resources

Contribution 0,9%



#### Climate changes

Contribution 4,8%



<sup>3</sup>Source: This takes place via a cooperation agreement with Sustainalytics.

<sup>4</sup>Source: MSCI ESG data for companies in fund and benchmark. Data is as of March 31, 2022.

#### Important information

Sustainability profile is general information. Before investing, we recommend that you read the most recent Key Investor Information and Prospectus, which are available at [jyskeinvest.com](http://jyskeinvest.com). Information in this text should not be regarded as investment advice, and before deciding whether or not to buy investment certificates, you should contact an investment adviser who can advise you with due regard to your individual circumstances. All rights to the data shown belong to Jyske Invest Fund Management A/S, unless otherwise stated or agreed. The material is based on information which Jyske Invest Fund Management A/S finds reliable - but Jyske Invest Fund Management A/S does not assume any responsibility for the correctness of the material.

Certain information © 2020 MSCI ESG Research LLC. Reproduced by permission.

Although Jyske Bank's information providers, including without limitation, MSCI ESG Research LLC and its affiliates (the "ESG Parties"), obtain information (the "Information") from sources they consider reliable, none of the ESG Parties warrants or guarantees the originality, accuracy and/or completeness, of any data herein and expressly disclaim all express or implied warranties, including those of merchantability and fitness for a particular purpose. The Information may only be used for your internal use, may not be reproduced or disseminated in any form and may not be used as a basis for, or a component of, any financial instruments or products or indices. Further, none of the Information can in and of itself be used to determine which securities to buy or sell or when to buy or sell them. None of the ESG Parties shall have any liability for any errors or omissions in connection with any data herein, or any liability for any direct, indirect, special, punitive, consequential or any other damages (including lost profits) even if notified of the possibility of such damages.