

DNB Fund Future Waves

LU0029375739

Emittent	DNB Asset Management AS
Fondsanbieter	DNB Asset Management AS
Fondstyp/Asset Klasse	Aktienfonds
Rechtsform	SICAV
Auflage des Fonds	01.01.1990
Letzte Aktualisierung	30.05.2024
Benchmark	MSCI World Index Net
Tranche	Privatanleger Institutionelle Anleger Stiftungen

Risikoindikator (BIB)
4 von 7

Zugelassen in
D, A, CH, LU

Eingruppierung nach SFDR
Artikel 9

EU Taxonomie
2.0% konform

Investitionsquote nach SFDR
85%

Principal Adverse Impacts



Ziele für nachhaltige Entwicklung



REGELMÄSSIGE ALLOKATION

Aktien	90 % bis 100 %
Anleihen	0 %
Geldmarkt/Bankeinlagen	0 % bis 10 %
Rohstoffe	0 %
Direktbeteiligungen	0 %
Derivate	0 %
Weitere	-

Nachhaltigkeitsansatz

Principal Adverse Impacts	<ul style="list-style-type: none"> ✓ Treibhausgasemissionen ✓ Wasser ✓ Abfälle ✓ Biodiversität ✓ Energieeffizienz und fossile Brennstoffe ✓ Soziale und Arbeitnehmerbelange <p>We use indicators that measure principal adverse impacts of our investments to consider significant harm on environmental or social objectives. Companies who are identified as outliers for one or several principal adverse impact indicators will be put on a watchlist, and will be further analysed. This can result in either engagements with the company to learn more and encourage them to address their potential adverse impacts, or exclusion of the company as a last resort. In cases where data coverage and quality is currently low, the portfolio managers, together with the Responsible Investment team aim to make their own assessment of the significant harm caused by the investment. We aim to quantify this to the highest possible extent, but reasonable qualitative assessments may be made where data is not available. Note that data quality and coverage of principal adverse impact indicators in the market are currently low for certain indicators. We expect the quality and coverage to improve over time, and we aim for continuous improvement by assessing our data providers as well as engaging with companies to encourage them to improve their reporting in this area.</p>
Erläuterungen zur Berücksichtigung der SDGs	<p>The fund follows a multi thematic sustainable investment strategy in global equity markets. The fund actively allocates capital towards sustainable economic models with environmental and/or social benefits by investing in companies whose business models are aligned with one or several targets defined by the UN Sustainable Development Goals, or are sustainable enablers to advance the SDG agenda. In addition, the fund invests in companies with a good quality of operational practices, including ESG practices. The investment process relies on stock picking based on a deep fundamental analysis of companies combining both financial and sustainability considerations. This analysis will identify companies that provide positive innovative solutions promoting sustainable objectives for the blue economy, green economy, climate and quality of life encompassing 11 of the 17 SDGs (SDG 2, SDG 3, SDG 4, SDG 6, SDG 7, SDG 9, SDG 11, SDG 12, SDG 13, SDG 14, SDG 15) The assessment of alignment to the specified UN SDGs is based on qualitative and quantitative analysis using an internally developed SDG framework for mapping and measuring SDG alignment. The framework has been externally reviewed by a third party and internal audit. Data on SDG alignment is based on data from an external data provider and our own internal data and fundamental analysis by portfolio managers. Alignment is measured in terms of revenues or alternatively CapEx. All investee companies will be covered by an ESG assessment.</p>
Begründung der Eingruppierung nach SFDR	<p>Artikel 9</p> <p>The fund is committed to making at least 85% sustainable investments. The fund is a global, multi thematic sustainability-themed fund. The sustainable investment objective is attained by investing in companies whose business models positively contribute to environmental and social objectives through alignment with one or several targets defined by the UN Sustainable Development Goals. Contribution to the SDGs is measured through alignment with one or several targets defined by the United Nations (UN). The fund will focus on 11 of the 17 SDGs (SDG 2, SDG 3, SDG 4, SDG 6, SDG 7, SDG 9, SDG 11, SDG 12, SDG 13, SDG 14, SDG 15) related to the four investment themes; blue economy, green economy, climate and quality of life. There are overlaps between certain of the SDGs and the businesses that operate in alignment to those, but the fund will report alignment on these 11 SDGs and categorize the investments into the four main themes. In addition to our own objectives, the fund aims to contribute to the taxonomy objectives "climate change mitigation" and "climate change adaptation". It is also assumed that one or more of the remaining environmental objectives "sustainable use and protection of water and marine resources", "transition to a circular economy", "pollution prevention and control" and "protection and restoration of biodiversity and ecosystems" will be relevant. The fund uses a benchmark that is aligned with sustainable investment objective of the fund, which is MSCI ACWI Sustainable Impact Index.</p>
Engagement	<p>Ja, intern und extern organisiert</p> <p>Link zur Engagementrichtlinie</p>
Stimmrechtsausübung	<p>Ja, intern und extern organisiert</p> <p>Link zur Abstimmungsrichtlinie</p>
Best-in/of-Class Auswahlverfahren	<p>Best-In-Class</p> <p>The fund follows a multi thematic sustainable investment strategy in global equity markets. The fund actively allocates capital towards sustainable economic models with environmental and/or social benefits by investing in companies whose business models are aligned with one or several targets defined by the UN Sustainable Development Goals, or are sustainable enablers to advance the SDG agenda. In addition, the fund invests in companies with a good quality of operational practices, including ESG practices. The investment process relies on stock picking based on a deep fundamental analysis of companies combining both financial and sustainability considerations. This analysis will identify companies that provide positive innovative solutions promoting sustainable objectives for the blue economy, green economy, climate and quality of life encompassing 11 of the 17 SDGs (SDG 2, SDG 3, SDG 4, SDG 6, SDG 7, SDG 9, SDG 11, SDG 12, SDG 13, SDG 14, SDG 15). The portfolio construction is driven by portfolio managers' convictions on the best investment opportunities without constraint regarding market capitalizations, sectors and weights compared to the reference Index. The fund may significantly diverge from the reference index.</p>

ESG-Integration	Ja Emphasis is placed on environmental, social and governance (ESG) factors in the investment process. The Investment Manager considers ESG risks and opportunities as part of the valuation of the companies where the Sub-Fund is investing in. ESG data is incorporated into the Investment Manager's portfolio management systems and is available to all of investment professionals. Our portfolio managers use this data in their company risk assessments, financial modelling, and investment decision making. The availability of this data in the front office system also often acts a flag for the portfolio managers, triggering further investigation and discussion with the Investment Manager responsible investment team regarding potential risks and opportunities and the financial effect from this. These discussions may trigger actions such as further investigation, engagement in dialogue with the company, or impact on the investment decision. The fund measures the attainment of the sustainable investment objective through several sustainability indicators: - Percentage of the portfolio companies that either have revenues aligned with one or several UN SDGs, have activities that are taxonomy aligned, have credible science-based emission reduction targets, or demonstrate potential avoided emissions - Percentage of the portfolio in breach of the fund's exclusion criteria - Weighted average UN SDG alignment of the portfolio
Normbasiertes Screening	<ul style="list-style-type: none"> ✓ UN Global Compact ✓ ILO-Kernarbeitsnormen ✓ OECD Richtlinien für Multinationale Unternehmen ✓ Implementierung der TCFD <p>Weitere Ottawa Convention</p>
Themen	<ul style="list-style-type: none"> ✓ Klimawandel ✓ Soziale Projekte ✓ Erneuerbare Energien ✓ Biodiversität ✓ Wasser ✓ SDGs
Impact Investing	-
Nachhaltigkeitsansatz des Fondsanbieters	Link zum Nachhaltigkeitsansatz

Research und Transparenz

Interne Nachhaltigkeitsanalyse	Ja, 6
Researchpartner	Ja ISS, Bloomberg, S&P, MSCI ESG Research and Sustainalytics. Additional external resources include the SASB Framework and database, sell-side research, media, industry reports, Non-Governmental Organisation (NGO) reports and meetings, and CDP
%-Anteil des Portfolios mit Nachhaltigkeitsanalyse	100 %
Einbezug von strategisch wichtigen Zulieferern	Ja
Nachhaltigkeitsbeirat	Beratend https://s3.eu-north-1.amazonaws.com/dnb-asset-management/231208_Responsible-investment-Group-Instruction.pdf
CO2 Portfolio Analyse	Ja, rückwärtsgerichteter Indikator The assessment of alignment to the specified UN SDGs is based on qualitative and quantitative analysis using an internally developed SDG framework for mapping and measuring SDG alignment. The framework has been externally reviewed by a third party and int
Nachhaltigkeitsreporting	Ja https://documents.anevis-solutions.com/dnb/SFDR_PERIODICREPORT-EN-LU-LU0029375739.pdf
Mind. monatliche Portfolioveröffentlichung	Ja Link zur monatlichen Portfolioveröffentlichung
Zertifizierung/Auszeichnung durch unabhängige Auditoren	- Weitere Towards Sustainability

Umwelt

AUSSCHLUSS VON BRANCHEN/GESCHÄFTSFELDERN UNTERNEHMEN

Fossile Brennstoffe (Kohle, Öl und Gas)	Ja 5 % Umsatztoleranz
Kernenergie (Betrieb und Komponenten)	Ja 30 % Umsatztoleranz
Grüne Gentechnik	Nein
Chlor und Agrochemie (Biozide)	Nein
Weitere	-

AUSSCHLUSS VON GESCHÄFTSPRAKTIKEN UNTERNEHMEN

Umweltschädliches Verhalten	Ja
Schädigung der Biodiversität	Ja
Weitere	-

AUSSCHLUSSKRITERIEN STAATEN

Nichtratifizierung Pariser Klimaabkommen	Nein
Nichtratifizierung des Protokolls über biolog. Sicherheit	Nein
Nichtratifizierung der UN-Biodiversitäts-Konvention	Nein
Kernenergie nach Anteil an der Bruttoenergieerzeugung	Nein
Weitere	-

Soziales

AUSSCHLUSS VON BRANCHEN/GESCHÄFTSFELDERN UNTERNEHMEN

Waffen/Rüstungsgüter	Ja 5 % Umsatztoleranz
Streubomben und Antipersonenminen	Ja
Massenvernichtungswaffen (ABC/CBRN)	Ja
Tabakwaren	Ja
Pornographie	Ja
Spirituosen/Alkohol	Ja 5 % Umsatztoleranz
Glücksspiel	Ja 5 % Umsatztoleranz
Weitere	-

AUSSCHLUSS VON GESCHÄFTSPRAKTIKEN UNTERNEHMEN

Arbeitsrechte (ILO Kernarbeitsnormen)	Nein
Ausbeuterische Kinderarbeit	Ja
Menschenrechtsverletzung	Ja
Tierversuche	Nein
Weitere	-

AUSSCHLUSSKRITERIEN STAATEN

Arbeitsrechte	Nein
Menschenrechtsverletzung	Nein
>3% - Anteil Rüstungsausgaben vom BIP	Nein
Todesstrafe, Folter	Nein
Unfreie Staaten laut Freedom House	Nein
Verstöße gegen den Atomwaffensperrvertrag	Nein
Verstöße gegen sonstige Waffensperrverträge	Nein
Weitere	-

Governance

AUSSCHLUSS VON GESCHÄFTSPRAKTIKEN UNTERNEHMEN

Korruption und Bestechung	Ja
Steuer: planmäßige Vermeidung & festgestellte Verstöße	Ja
Weitere	-

AUSSCHLUSSKRITERIEN STAATEN

Korruption	Nein
Weitere	-

Quelle: Unternehmensangaben. | Für die Angaben der Unternehmen kann keine Haftung übernommen werden. Die Angaben dienen nur zur Information und stellen keine Beratung oder Empfehlung dar. Bitte beachten Sie den Haftungsausschluss unter www.forum-ng.org/disclaimer. Das FNG-Nachhaltigkeitsprofil bietet nur einen ersten Überblick und ist kein Ersatz für eine eigenständige Analyse. Weiterführende Erläuterungen finden Sie unter www.forum-ng.org