Danske Invest SICAV

Danish Mortgage Bond Class A d

LU0158165976

Danske Invest

Factsheet | 7 September, 2026

Marketing communication

Objectives and investment policy

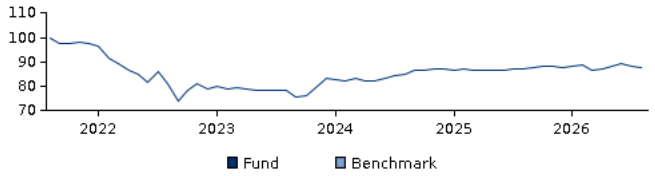
Objectives

The objective of this fund is to achieve a performance that is at least equal to that of long-term Danish bonds. Dividends are normally distributed to investors each year.

Investment policy

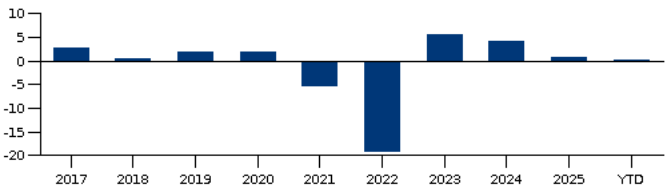
The fund invests mainly in highly rated investment grade mortgage bonds that are denominated in Danish Krone (DKK).
The fund is categorised as article 8 under SFDR and promotes environmental and/or social characteristics, as well as good governance practices, through screening, exclusions, investment analysis and decision-making as well as active ownership. The fund follows Danske Invest's responsible investment policy.
The fund usually invests in securities that are rated AAA (or similar) at the time of purchase. However, it may hold securities with a lower credit rating.
In actively managing the fund's portfolio, the management team selects securities that appear to offer superior investment characteristics.
The fund may use derivatives for hedging and efficient portfolio management, as well as for investment purposes.
The total modified duration, including cash and the adjustment for estimated premature redemption risk, ranges from 3 to 9 years.
Recommendation: This fund may not be appropriate for investors who plan to withdraw their money within 3 years.

Return in the period: 31.08.2021 - 31.08.2026



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. Future returns may be negative. The return may increase and decrease as a result of currency fluctuations if the fund is issued in a currency other than the currency used in the country in which you are domiciled.

Annual return as of 31.08.2026, %



Annual return as of 31.08.2026

	2021	2022	2023	2024	2025	YTD
Fund, %	-5.5	-19.3	5.6	4.3	0.7	0.1
Dividend	1.02	1.00	1.00	3.50	4.00	0.50

Return as of 31.08.2026

	1 mth.	3 mth.	1 year	3 years	5 years
Fund, %	-0.4	-0.6	0.4	12.2	-12.2

Charges

Ongoing charge	0.80%
Max. entry charge	0.00%
Max. exit charge	0.00%
Performance fee	0.00%

Manager

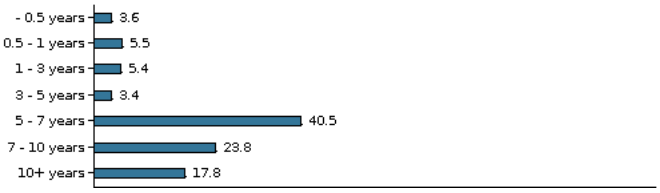
Name:
Ulrik Carstens
Danske Bank Asset Management
Title:
Chief Portfolio Manager
Background:
M.Sc.
Years of experience:
26

10 largest holdings as of 31.07.2026 *)

Name of investment/security	Weight
Realkredit Danmark 3% (S) (Sdro) 01.07.2053	17.8%
Danish Government 2.25% 15.11.2033	14.4%
Nordea Kredit 4% (Sdro) 01.10.2056	14.0%
Nykredit Realkredit 1% (Ro) 01.10.2050	7.5%
Nykredit Realkredit 1.5% (Ro) 01.04.2040	5.6%
Nykredit Realkredit 1.5% (Ro) 01.10.2049	4.7%
Danish Government 2.25% 15.11.2035	3.4%
Nordea Kredit 5% (Sdro) 01.10.2053	3.0%
Jyske Realkredit 1.5% (E) (Sdo) 01.10.2047	2.8%
Dlr Kredit Frn 01.01.2038	2.6%

***)** Please note that all holdings are delayed with 1 month.

Asset allocation: Duration as of 31.07.2026, %



Risk indicator

The summary risk indicator is a guide to the level of risk of this product compared to other products.

Risk key figures for the period 31.08.2023 - 31.08.2026

Average annual return, %	3.90
Sharpe Ratio	0.26
Volatility	4.86
Tracking Error	2.32
Information Ratio	-0.08

Basic information

ISIN code	LU0158165976
Benchmark	The fund has no benchmark.
Website	www.danskeinvest.lu
Fund domicile	Luxembourg
Currency	DKK
Total assets, mill., 04.09.2026, DKK	98.3
Net asset value (NAV), 04.09.2026	75.24
Duration, 31.08.2026	6.84
Yield to maturity, 31.08.2026	3.86
Morningstar Rating	★☆☆☆☆

Disclaimer & contact information

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Please refer to the prospectus and the key information document before making any final investment decision. The prospectus, the key information document of the fund and information regarding complaints handling (investor rights) can be obtained at https://documents.danskeinvest.com -> press relevant fund.

If the fact sheet relates to an ESG-fund or a fund with a sustainable investment objective, you can find more information about the sustainability aspects of the fund at https://documents.danskeinvest.com -> press relevant fund.

The decision to invest in an ESG-fund or a fund with a sustainable investment objective should take into account all the environmental and/or social characteristics of the fund, or sustainable investment objective as described in the Prospectus.

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Danske Bank A/S
Bernstorffsgade 40,
DK-1577 Copenhagen V, Denmark
Company reg. no.: 61 12 62 28
Tel. +45 45 13 96 00
Fax +45 45 14 98 03
www.danskebank.dk

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