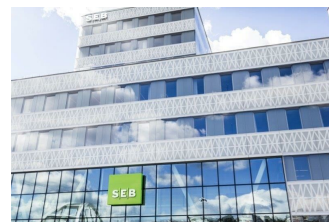


SEB Danish Mortgage Bond Fund

Fact sheet as of 6 May, 2024



Past performance does not guarantee future performance. The value of investment funds and other financial instruments may rise as well as fall and there is no guarantee you will recover your original investment. Key Information Document and prospectuses are available on www.sebgroup.lu/funds.

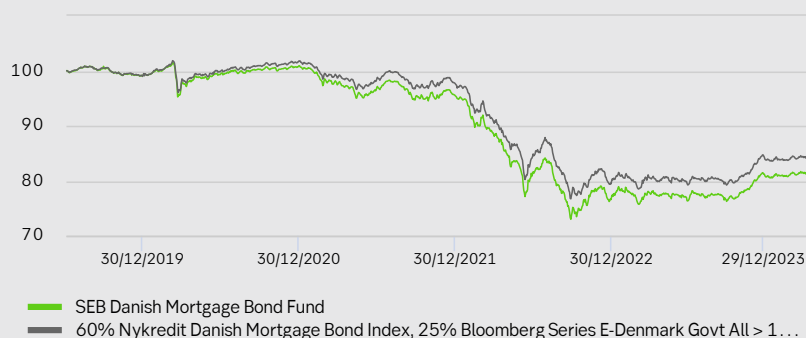
This actively managed fund focuses on Danish mortgage bonds and Danish government bonds. The fund invests in bonds from issuers with credit ratings ranging from AAA to a minimum of BBB- on Standard & Poor's scale or the equivalent. The fund manager performs a credit risk assessment prior to investing. The fund's return is compared to a composite index consisting of 60% Nykredit Danish Mortgage Bond Index, 25% Bloomberg Series E-Denmark Govt All > 1 Yr Bond Index and 15% Nykredit Constant Maturity 3Y Non-callable Index.

INVESTMENT TEAM

The investment team is based in Copenhagen and led by Michael Denbæk, SEB Investment Management AB. The team uses a prepayment model aiming at predicting prepayment and buy-back behavior in the market. The model is created and continuously developed by SEB Merchant Banking.

Performance (EUR)

NAV: 123.07 (5/6/2024). AuM (M EUR): 1,428.50 (3/28/2024)



When calculating the returns the inflation is not taken into account

Return % EUR

| Accumulated since | Fund | Benchmark * |
|------------------------------|--------|-------------|
| 1 day | 0.17 | 0.28 |
| 1 month | -0.30 | -0.19 |
| 6 months | 4.50 | 4.36 |
| 1 year | 4.42 | 4.30 |
| 2 years | -2.25 | -2.39 |
| 3 years | -16.37 | -14.51 |
| 5 years | -18.23 | -14.97 |
| Year to date | 0.01 | -0.34 |
| Average annual growth | | |
| 3 years | -5.78 | -5.09 |
| 5 years | -3.94 | -3.19 |

* Benchmark, including dividends

Largest positions¹

| | Share % |
|--|---------|
| Denmark Government Bond 2.250% 331115 | 7.4 |
| Realkredit Danmark A/S 5.000% 531001 | 5.4 |
| Nykredit Realkredit 3.500% 530401 | 4.4 |
| BRFkredit A/S 1.000% 260401 | 4.4 |
| Denmark Government Bond 241115 | 4.1 |
| Denmark Government Bond 0.500% 291115 | 3.9 |
| Nykredit Realkredit 1.000% 270101 | 3.6 |
| Nykredit Realkredit 5.000% 531001 | 3.5 |
| Realkredit Danmark A/S 1.000% 270401 | 3.3 |
| Nordea Kredit Realkreditaktieselskab 5.000% 531001 | 3.1 |

¹ Last updated 3/28/2024. Source: SEB

risk measures ¹


| | |
|----------------------------|-------|
| Standard Deviation (Fund) | 9.6 |
| Standard Deviation (Index) | 9.0 |
| Tracking error | 1.23 |
| Sharpe Ratio | -0.41 |
| Information Ratio | -0.30 |
| Alpha | -0.37 |
| Beta | 1.06 |

¹ 24 months rolling. Last updated 31 March, 2024

Other information

Michael Denbæk took over the management of the fund 1 March 2024. As of 2 May 2022, the fund changed benchmark from 75% Nykredit Danish Mortgage Bond Index and 25% Bloomberg Barclays Series E-Denmark Govt All 1 Yr Bond Index. As of 27 November 2017, the fund changed benchmark. As of 2 November 2016, the fund's Management company is SEB Investment Management AB. SEB works actively with sustainability and follows the UN Principles for Responsible Investments. Read more at www.sebgroup.com

| Key Facts | |
|--|---|
| Year of launch | 2008 |
| Value at launch (EUR) | 100.00 |
| Benchmark | 60% Nykredit Danish Mortgage Bond Index, 25% Bloomberg Series E-Denmark Govt All > 1 Yr Bond Index and 15% Nykredit Constant Maturity 3Y Non-callable Index |
| Fund Management Company | SEB Investment Management AB |
| SRI scale 1-7 | 3 |
| ISIN | LU0337316391 |
| Base Currency | EUR |
| Share Class | C (EUR) |
| Legal Structure | UCITS |
| Morningstar rating | ★ |
| Turnover Ratio | 0.50 ¹ |
| Use of derivatives | Yes ² |
| ¹ From 1/31/2015 | |
| ² Derivatives may only be used for hedging. | |

| Dividend |
|--|
| Non-distributing share class |
| Fund costs |
| Information on the fund's fees and expenses is available in the fund's key information document (KID) or the fund's prospectus |
|  More information |
| Welcome to contact your financial advisor for more information or visit www.sebgroup.lu . |

Important information

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