

*Danske Lange Obligationer KL*

Urevideret specifikation af børsnoterede finansielle instrumenter jf. § 41 stk. 2 i Bekendtgørelse om finansielle rapporter for danske UCITS.

| Værdipapir  | Valuta | 31-12-2023 |            |        |            | 31-12-2022 |            |        |            |
|---|--------|------------|------------|--------|------------|------------|------------|--------|------------|
|   |        | Antal/nom  | Valutakurs | Kurs   | Kursværdi  | Antal/nom  | Valutakurs | Kurs   | Kursværdi  |
| <b>Noterede obligationer fra danske udstedere</b> |        |            |            |        |            |            |            |        |            |
| 0,0 DANSK STATSLÅN ST LÅN (INK) 2031              | DKK    | 33.925.000 | 100,000    | 84,689 | 28.730.675 | -          | -          | -      | 0          |
| 0,00 DLR 42 A B 2040                              | DKK    | 5.521.199  | 100,000    | 80,263 | 4.431.496  | 5.888.474  | 100,000    | 75,948 | 4.472.178  |
| 0,00 REALKREDIT DANMARK 21S SA 2035               | DKK    | 15.354.879 | 100,000    | 84,992 | 13.050.404 | 16.937.856 | 100,000    | 82,794 | 14.023.444 |
| 0,00 REALKREDIT DANMARK 21S SA 2038               | DKK    | 19.304.740 | 100,000    | 82,143 | 15.857.551 | 20.929.354 | 100,000    | 78,895 | 16.512.193 |
| 0,00 REALKREDIT DANMARK 22S SA 2043               | DKK    | 8.798.041  | 100,000    | 76,440 | 6.725.222  | 9.256.076  | 100,000    | 72,091 | 6.672.761  |
| 0,125 KOMMUNEKREDIT 345 ST (INK) 2023             | DKK    | -          | -          | -      | 0          | 3.565.517  | 100,000    | 97,657 | 3.481.970  |
| 0,50 DANSK STATSLÅN ST LÅN (INK) 2029             | DKK    | -          | -          | -      | 0          | 5.000.000  | 100,000    | 86,378 | 4.318.920  |
| 0,50 JYSKE REALKREDIT 111.E OA 2053               | DKK    | 29.587.203 | 100,000    | 66,944 | 19.806.916 | 29.690.009 | 100,000    | 66,513 | 19.747.597 |
| 0,50 KOMMUNEKREDIT 347 ST (INK) 2039              | DKK    | 2.600.503  | 100,000    | 68,946 | 1.792.942  | 2.600.503  | 100,000    | 65,251 | 1.696.851  |
| 0,50 NYKREDIT 01E A 2043                          | DKK    | 2.763.944  | 100,000    | 81,050 | 2.240.176  | 3.946.565  | 100,000    | 76,572 | 3.021.967  |
| 0,50% 0,5 42A B 20 40                             | DKK    | 9.526.233  | 100,000    | 82,492 | 7.858.351  | 10.136.191 | 100,000    | 79,638 | 8.072.250  |
| 0,50% 0,5 Ann 2040 40                             | DKK    | 774.477    | 100,000    | 83,436 | 646.196    | 820.640    | 100,000    | 78,426 | 643.598    |
| 0,50% 0,5 pct 111. 35                             | DKK    | 2.587.712  | 100,000    | 86,902 | 2.248.766  | 2.829.258  | 100,000    | 85,517 | 2.419.483  |
| 0,50% 0,5NDASDR040 40                             | DKK    | 58.907.702 | 100,000    | 82,836 | 48.796.608 | 62.807.743 | 100,000    | 77,784 | 48.854.501 |
| 0,50% 0,5NDASDR043 43                             | DKK    | 18.549.650 | 100,000    | 81,306 | 15.081.960 | 19.704.950 | 100,000    | 76,786 | 15.130.643 |
| 1,00 DANMARKS SKIBSKREDIT (INK) 1SKE 2030         | DKK    | 5.000.000  | 100,000    | 86,889 | 4.344.465  | -          | -          | -      | 0          |
| 1,00 Jyske Realkredit 411.E.OA 2050               | DKK    | 8.025.839  | 100,000    | 74,264 | 5.960.317  | 8.057.432  | 100,000    | 70,153 | 5.652.530  |
| 1,00 LR REALKREDIT ANN. RO 2027                   | DKK    | 131.512    | 100,000    | 98,365 | 129.362    | 351.691    | 100,000    | 97,438 | 342.680    |
| 1,00 NYKREDIT 01E A 2032                          | DKK    | 6.957.872  | 100,000    | 92,520 | 6.437.423  | 7.891.853  | 100,000    | 90,240 | 7.121.592  |
| 1,00 NYKREDIT 01E A 2040                          | DKK    | 12.540.977 | 100,000    | 86,116 | 10.799.788 | -          | -          | -      | 0          |
| 1,00 NYKREDIT 01ED A 2053                         | DKK    | -          | -          | -      | 0          | 30.603.380 | 100,000    | 68,701 | 21.024.889 |
| 1,00 NYKREDIT 13H JA 2032 RF                      | DKK    | 6.000.000  | 100,000    | 86,605 | 5.196.270  | 6.000.000  | 100,000    | 79,514 | 4.770.816  |
| 1,00 REALKREDIT DANMARK 23S SA 2050               | DKK    | 7.929.674  | 100,000    | 78,218 | 6.202.400  | -          | -          | -      | 0          |
| 1,50 BRFKREDIT 111.E 2047                         | DKK    | 3.952.121  | 100,000    | 85,555 | 3.381.230  | 4.127.072  | 100,000    | 80,284 | 3.313.379  |
| 1,50 NYKREDIT 01E A 2037                          | DKK    | 8.497.948  | 100,000    | 91,439 | 7.770.473  | -          | -          | -      | 0          |
| 1,00% 1 pct 111.E. 50                             | DKK    | 3.812.395  | 100,000    | 78,308 | 2.985.391  | 3.943.900  | 100,000    | 74,163 | 2.924.930  |
| 1,00% 1,0 Ann 2050 50                             | DKK    | 4.197.299  | 100,000    | 78,188 | 3.281.763  | 4.345.578  | 100,000    | 74,124 | 3.221.116  |
| 1,00% 1,0NDASDR050 50                             | DKK    | 14.667.475 | 100,000    | 78,975 | 11.583.639 | 9.418.232  | 100,000    | 73,844 | 6.954.799  |
| 1,00% 1NYK13Hja33D 33                             | DKK    | 10.000.000 | 100,000    | 84,693 | 8.469.290  | -          | -          | -      | 0          |
| 1,00% 1pct 321.E.a 28                             | DKK    | 5.000.000  | 100,000    | 93,611 | 4.680.570  | 5.000.000  | 100,000    | 87,989 | 4.399.460  |
| 2,00 KOMMUNEKREDIT 238 S A 2047                   | DKK    | 272.836    | 100,000    | 87,579 | 238.947    | 282.350    | 100,000    | 83,116 | 234.679    |
| 2,00 KOMMUNEKREDIT 307 ST(INK) 2003/2028          | DKK    | 25.000.000 | 100,000    | 98,793 | 24.698.200 | 25.000.000 | 100,000    | 93,788 | 23.447.050 |
| 2,00 KOMMUNEKREDIT 309 ST(INK) 2003/2024          | DKK    | 9.533.611  | 100,000    | 98,943 | 9.432.879  | 9.533.611  | 100,000    | 97,982 | 9.341.223  |
| 2,00 LR REALKREDIT ANN. RO 2047                   | DKK    | 5.111.388  | 100,000    | 88,862 | 4.542.102  | 5.303.414  | 100,000    | 84,353 | 4.473.562  |
| 2,00 NORDEA ANNUITETSLÅN 2037                     | DKK    | 6.124.855  | 100,000    | 94,645 | 5.796.851  | 8.759.450  | 100,000    | 91,112 | 7.980.884  |
| 2,00 NORDEA ANNUITETSLÅN 2047                     | DKK    | 7.432.138  | 100,000    | 87,887 | 6.558.321  | 7.683.937  | 100,000    | 83,778 | 6.466.187  |
| 2,00 NYKREDIT (TOT) 01E3 2053                     | DKK    | 16.612.636 | 100,000    | 76,133 | 12.647.615 | 2.627.088  | 100,000    | 76,485 | 2.009.323  |
| 2,50 NORDEA ANNUITETSLÅN 2034                     | DKK    | 11.721.441 | 100,000    | 97,764 | 11.459.350 | 12.801.658 | 100,000    | 94,183 | 12.056.922 |
| 2,00% 2 43 A B 205 50                             | DKK    | 13.754.010 | 100,000    | 87,322 | 12.010.332 | 14.204.128 | 100,000    | 84,925 | 12.062.841 |
| 2,00% 2NYK01EA50 50                               | DKK    | 8.982.560  | 100,000    | 87,323 | 7.843.841  | -          | -          | -      | 0          |
| 2,00% 2NYK01EA53 53                               | DKK    | 18.596.537 | 100,000    | 85,476 | 15.895.613 | -          | -          | -      | 0          |
| 2,50% 2,5 411.E.OA 53                             | DKK    | 77.984.690 | 100,000    | 87,505 | 68.240.503 | 78.219.185 | 100,000    | 84,110 | 65.789.844 |

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| Værdipapir                                 | Valuta | 31-12-2023 |            |         |            | 31-12-2022 |            |         |            |
|--|--------|------------|------------|---------|------------|------------|------------|---------|------------|
|  |        | Antal/nom  | Valutakurs | Kurs    | Kursværdi  | Antal/nom  | Valutakurs | Kurs    | Kursværdi  |
| Noterede obligationer fra danske udstedere |        |            |            |         |            |            |            |         |            |
| 3,00 DLR 42S A B 2031                      | DKK    | 205.720    | 100,000    | 99,783  | 205.273    | 248.509    | 100,000    | 99,383  | 246.976    |
| 3,00 LR REALKREDIT ANN. RO 2044            | DKK    | 60.714     | 100,000    | 95,896  | 58.222     | 63.075     | 100,000    | 92,243  | 58.182     |
| 3.00% 3,0 B 2053 53                        | DKK    | 9.674.268  | 100,000    | 93,431  | 9.038.784  | 9.895.670  | 100,000    | 90,392  | 8.944.924  |
| 3.00% 3,ONDASDR053 53                      | DKK    | 28.058.979 | 100,000    | 93,814  | 26.323.251 | 28.709.277 | 100,000    | 89,060  | 25.568.453 |
| 3.00% 3,ORD28SFL53 53                      | DKK    | 47.935.524 | 100,000    | 88,210  | 42.284.022 | 14.979.502 | 100,000    | 84,620  | 12.675.595 |
| 3.00% 3,ORDSD23S53 53                      | DKK    | 19.882.259 | 100,000    | 93,784  | 18.646.378 | -          | -          | -       | 0          |
| 3.00% 3NYK01E30DA5 53                      | DKK    | 51.888.109 | 100,000    | 88,215  | 45.773.096 | 41.950.030 | 100,000    | 84,465  | 35.432.925 |
| 3.00% 3NYK01EA43 43                        | DKK    | 62.955.851 | 100,000    | 95,811  | 60.318.819 | 65.690.696 | 100,000    | 91,107  | 59.848.822 |
| 3.00% 3NYK01EDA53 53                       | DKK    | 13.958.416 | 100,000    | 92,052  | 12.848.945 | 13.990.854 | 100,000    | 87,319  | 12.216.702 |
| 3.50% 35NYK01EA53 53                       | DKK    | 3.967.907  | 100,000    | 96,849  | 3.842.875  | -          | -          | -       | 0          |
| 4,00 DLR 43S A B 2041                      | DKK    | 670.312    | 100,000    | 101,319 | 679.151    | 715.758    | 100,000    | 100,583 | 719.932    |
| 4,00 DLR 43S OA B 2041                     | DKK    | 204.748    | 100,000    | 99,229  | 203.170    | 231.062    | 100,000    | 100,588 | 232.421    |
| 4,00 LR REALKREDIT ANN. 2035               | DKK    | 37.388     | 100,000    | 106,567 | 39.843     | 60.665     | 100,000    | 106,477 | 64.595     |
| 4,00 LR REALKREDIT ANN. RO 2041            | DKK    | 2.370.535  | 100,000    | 104,112 | 2.468.021  | 2.463.517  | 100,000    | 103,294 | 2.544.655  |
| 4,00 REALKREDIT DANMARK 22S.S 2031         | DKK    | 40.333     | 100,000    | 103,195 | 41.621     | 46.571     | 100,000    | 101,069 | 47.069     |
| 4.00% 4 111.E. 53 53                       | DKK    | 24.351.053 | 100,000    | 98,079  | 23.883.269 | 24.812.931 | 100,000    | 94,616  | 23.477.003 |
| 4.00% 4 411.E.OA30 53                      | DKK    | 24.989.526 | 100,000    | 96,163  | 24.030.553 | -          | -          | -       | 0          |
| 4.00% 4 B 2053 53                          | DKK    | 6.833.574  | 100,000    | 97,975  | 6.695.194  | 6.965.813  | 100,000    | 94,389  | 6.574.989  |
| 4.00% 4,0 B 2043 43                        | DKK    | 13.785.258 | 100,000    | 99,413  | 13.704.270 | -          | -          | -       | 0          |
| 4.00% 4,ONDASDR043 43                      | DKK    | 14.544.244 | 100,000    | 99,431  | 14.461.531 | -          | -          | -       | 0          |
| 4.00% 4,ORD28SFL53 53                      | DKK    | 82.883.894 | 100,000    | 96,194  | 79.729.084 | 17.989.068 | 100,000    | 91,090  | 16.386.278 |
| 4.00% 4,ORDSD23S53 53                      | DKK    | 14.614.668 | 100,000    | 98,088  | 14.335.163 | 14.894.840 | 100,000    | 94,586  | 14.088.404 |
| 5,00 LANDBRUGS REALKREDITFOND 42 S A 2025  | DKK    | 2.056      | 100,000    | 100,252 | 2.061      | 14.379     | 100,000    | 100,977 | 14.520     |
| 5,00 LANDBRUGS REALKREDITFOND 43 S A 2029  | DKK    | 44.700     | 100,000    | 102,554 | 45.842     | 82.201     | 100,000    | 101,110 | 83.113     |
| 5,00 LANDBRUGS REALKREDITFOND 43 S A 2032  | DKK    | 2.235      | 100,000    | 104,839 | 2.343      | 2.437      | 100,000    | 102,361 | 2.495      |
| 5,00 TOTALKREDIT 111 C S 2032              | DKK    | 31.989     | 100,000    | 103,512 | 33.113     | 38.470     | 100,000    | 101,147 | 38.912     |
| 5.00% 5 111.E. 56 56                       | DKK    | 11.843.316 | 100,000    | 100,175 | 11.864.042 | -          | -          | -       | 0          |
| 5.00% 5 411.E.OA30 56                      | DKK    | 36.987.700 | 100,000    | 99,274  | 36.719.096 | -          | -          | -       | 0          |
| 5.00% 5,0 B 2053 53                        | DKK    | 4.943.702  | 100,000    | 100,334 | 4.960.199  | -          | -          | -       | 0          |
| 5.00% 5,0 B 2053 0 53                      | DKK    | 3.999.946  | 100,000    | 100,020 | 4.000.746  | -          | -          | -       | 0          |
| 5.00% 5,ONDASDR053 53                      | DKK    | -          | -          | -       | 0          | 26.967.352 | 100,000    | 98,718  | 26.621.684 |
| 5.00% 5,ONDASDR00A 53                      | DKK    | 58.963.979 | 100,000    | 100,264 | 59.121.609 | 34.000.000 | 100,000    | 97,775  | 33.243.364 |
| 5.00% 5,ONDASDR00A 56                      | DKK    | 33.300.000 | 100,000    | 99,292  | 33.064.136 | -          | -          | -       | 0          |
| 5.00% 5NYK01E30DA5 53                      | DKK    | 10.991.928 | 100,000    | 100,336 | 11.028.893 | -          | -          | -       | 0          |
| 5.00% 5NYK01E30DA5 56                      | DKK    | 29.498.305 | 100,000    | 99,269  | 29.282.673 | -          | -          | -       | 0          |
| 5.00% 5NYK01EA43 43                        | DKK    | 4.863.528  | 100,000    | 101,086 | 4.916.361  | -          | -          | -       | 0          |
| 5.00% 5NYK01EA46 46                        | DKK    | 24.926.531 | 100,000    | 100,175 | 24.970.227 | -          | -          | -       | 0          |
| 5.00% 5NYK01EA53 53                        | DKK    | 4.918.916  | 100,000    | 100,588 | 4.947.854  | -          | -          | -       | 0          |
| 6,00 DANSKE KREDIT ANNUITETSLÅN 2026       | DKK    | 18.006     | 100,000    | 102,324 | 18.425     | 54.880     | 100,000    | 103,083 | 56.572     |
| 6.00% 6,ORDSD23S53 53                      | DKK    | 4.095.751  | 100,000    | 102,245 | 4.187.684  | 4.992.928  | 100,000    | 101,200 | 5.052.828  |
| 7,00 DLR 43S OA B 2038                     | DKK    | 10.871     | 100,000    | 114,198 | 12.415     | 11.280     | 100,000    | 110,637 | 12.480     |
| 7,00 NORDEA ANNUITETSLÅN OA10 2041         | DKK    | 20.435     | 100,000    | 114,195 | 23.336     | 21.212     | 100,000    | 110,637 | 23.468     |

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| Værdipapir   | Valuta | 31-12-2023  |            |         |                      | 31-12-2022 |            |         |                    |
|--|--------|-------------|------------|---------|----------------------|------------|------------|---------|--------------------|
|  |        | Antal/nom   | Valutakurs | Kurs    | Kursværdi            | Antal/nom  | Valutakurs | Kurs    | Kursværdi          |
| <b>Noterede obligationer fra danske udstedere</b>              |        |             |            |         |                      |            |            |         |                    |
| 7,00 REALKREDIT DANMARK 27S.S.OA 2039                          | DKK    | 35.506      | 100,000    | 114,204 | 40.549               | 38.439     | 100,000    | 110,637 | 42.527             |
| DANMARKS SKIBSKREDITFOND VAR. SK28 2028                        | DKK    | 10.000.000  | 100,000    | 99,598  | 9.959.750            | 10.000.000 | 100,000    | 99,452  | 9.945.180          |
| DANMARKS SKIBSKREDITFOND VAR. VARSKE 2029                      | DKK    | 40.000.000  | 100,000    | 99,036  | 39.614.320           | -          | -          | -       | 0                  |
| DLR KREDIT A/S 5% 01.10.2046                                   | DKK    | 4.984.402   | 100,000    | 99,587  | 4.963.802            | -          | -          | -       | 0                  |
| KINGDOM OF DENMARK 0% 15.11.2031                               | DKK    | 10.000.000  | 100,000    | 84,783  | 8.478.270            | -          | -          | -       | 0                  |
| KINGDOM OF DENMARK 2.25% 15.11.2033                            | DKK    | 134.000.000 | 100,000    | 100,005 | 134.006.700          | -          | -          | -       | 0                  |
| NORDEA KREDIT REALKREDIT 5% 01.10.2056                         | DKK    | 9.999.856   | 100,000    | 99,875  | 9.987.356            | -          | -          | -       | 0                  |
| NORDEA VAR. 6CF OA 2041  | DKK    | 12.131.881  | 100,000    | 104,511 | 12.679.138           | 13.866.475 | 100,000    | 105,448 | 14.621.865         |
| NYKREDIT VAR 49D 3F OA 1 2038                                  | DKK    | 14.389.907  | 100,000    | 99,760  | 14.355.415           | 14.752.045 | 100,000    | 99,349  | 14.655.951         |
| NYKREDIT VAR. 33D 500CF6 2038                                  | DKK    | 36.641.452  | 100,000    | 104,746 | 38.380.309           | 23.725.386 | 100,000    | 105,432 | 25.014.149         |
| NYKREDIT VAR. 43D 500CF6 OA 2038                               | DKK    | 437.273     | 100,000    | 104,726 | 457.940              | 476.548    | 100,000    | 105,072 | 500.717            |
| NYKREDIT VAR. F6NYK22H JULI 2030 RF                            | DKK    | 4.891.683   | 100,000    | 90,577  | 4.430.750            | 4.976.907  | 100,000    | 91,983  | 4.577.924          |
| NYKREDIT VAR. F6NYK32H APR 2027                                | DKK    | 9.648.725   | 100,000    | 93,615  | 9.032.616            | 9.878.496  | 100,000    | 93,186  | 9.205.375          |
| REALKREDIT DANMARK 5% 01.10.2056                               | DKK    | 85.969.071  | 100,000    | 99,264  | 85.336.338           | -          | -          | -       | 0                  |
| REALKREDIT DANMARK VAR. 31S.S.CF.OA 2041                       | DKK    | 11.436.305  | 100,000    | 104,517 | 11.952.871           | 12.361.253 | 100,000    | 105,493 | 13.040.220         |
| VAR. BRFKREDIT 154.B 2038                                      | DKK    | 17.047.831  | 100,000    | 104,826 | 17.870.594           | 19.224.208 | 100,000    | 105,502 | 20.281.904         |
| VAR. BRFKREDIT 454.B OA 2038                                   | DKK    | 840.585     | 100,000    | 104,755 | 880.553              | 946.265    | 100,000    | 105,333 | 996.728            |
| VAR. NORDEA 5CF OA 2038  | DKK    | 5.656.225   | 100,000    | 104,632 | 5.918.221            | 6.585.397  | 100,000    | 105,249 | 6.931.064          |
| VAR. REALKREDIT DANMARK 73 D 5CF 2038                          | DKK    | 19.877.363  | 100,000    | 104,687 | 20.808.915           | 21.722.488 | 100,000    | 105,214 | 22.855.164         |
| VAR. REALKREDIT DANMARK 83 D 5CF OA 2038                       | DKK    | 2.391.264   | 100,000    | 104,785 | 2.505.683            | 471.931    | 100,000    | 104,947 | 495.278            |
| VAR. REALKREDIT DANMARK 83 D 6CF OA 2038                       | DKK    | 30.355.924  | 100,000    | 104,268 | 31.651.454           | 34.131.345 | 100,000    | 105,593 | 36.040.379         |
| <b>I alt i DKK</b>   |        |             |            |         | <b>1.519.977.332</b> |            |            |         | <b>816.138.848</b> |
| <b>I alt i Noterede obligationer fra danske udstedere</b>      |        |             |            |         | <b>1.519.977.332</b> |            |            |         | <b>816.138.848</b> |
| <b>Noterede obligationer fra udenlandske udstedere</b>         |        |             |            |         |                      |            |            |         |                    |
| 0,375 NORDIC INVST BNK 01/07-2019/2039                         | DKK    | 40.000.000  | 100,000    | 66,035  | 26.413.886           | 40.000.000 | 100,000    | 63,512  | 25.404.774         |
| EUROPEAN INVESTMENT BANK 0% 14.11.2031                         | DKK    | 45.000.000  | 100,000    | 81,564  | 36.703.962           | 45.000.000 | 100,000    | 74,946  | 33.725.600         |
| INTL BK RECON & DEVELOP 0.2% 15.11.2039                        | DKK    | 35.000.000  | 100,000    | 64,012  | 22.404.261           | 35.000.000 | 100,000    | 64,434  | 22.551.939         |
| <b>I alt i DKK</b>   |        |             |            |         | <b>85.522.109</b>    |            |            |         | <b>81.682.313</b>  |
| <b>I alt i Noterede obligationer fra udenlandske udstedere</b> |        |             |            |         | <b>85.522.109</b>    |            |            |         | <b>81.682.313</b>  |
| <b>I alt i afdelingen</b>                                      |        |             |            |         | <b>1.605.499.441</b> |            |            |         | <b>897.821.161</b> |