

# FTSE Danish Inflation-Linked Securities Index

Sovereign | Danish Krone

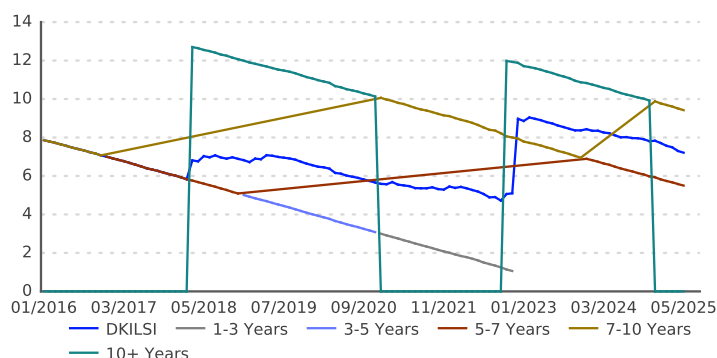
The FTSE Danish Inflation-Linked Securities Index (DKILSI) measures the returns of fixed rate, local currency inflation-linked sovereign bonds that are linked to an inflation index.

## INDEX PROFILE

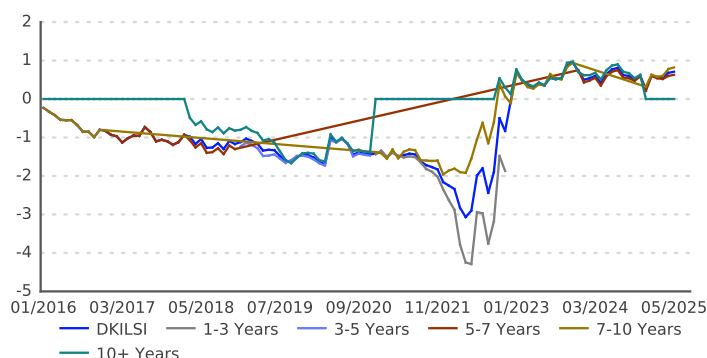
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Real Yield	Real Yield Duration
<b>DKILSI</b>	<b>2</b>	<b>39.56</b>	<b>44.10</b>	<b>100.00</b>	<b>0.10</b>	<b>7.37</b>	<b>0.71</b>	<b>7.21</b>
5-7 Years	1	21.53	24.83	56.29	0.10	5.55	0.63	5.50
7-10 Years	1	18.04	19.28	43.71	0.10	9.55	0.82	9.42

\* In DKK billions

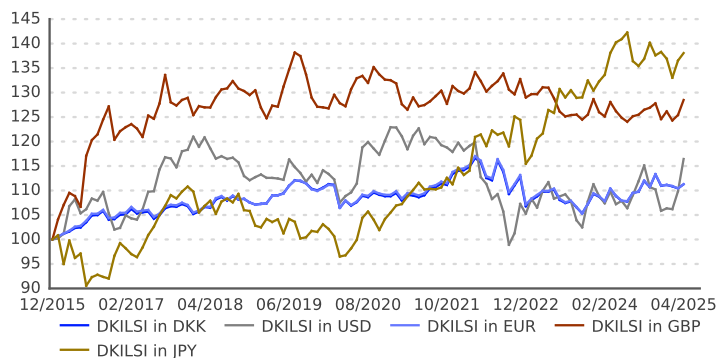
## Real Yield Duration



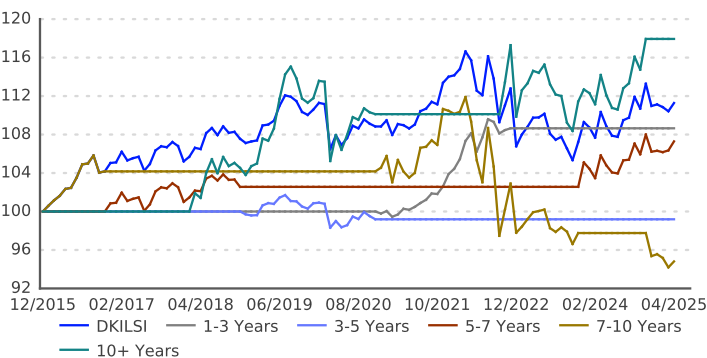
## Real Yield



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (in DKK)



	Return*	Standard Deviation*
DKILSI in DKK	1.15	4.46
DKILSI in USD	1.64	8.30
DKILSI in EUR	1.15	4.43
DKILSI in GBP	2.72	7.02
DKILSI in JPY	3.52	8.05

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
1-3 Years	-3.26	7.32
3-5 Years	2.51	6.75
5-7 Years	5.17	7.75
7-10 Years	-2.16	10.82
10+ Years	2.36	6.97

\* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	DKK	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	0.29	10.00	0.91	0.20	0.39	3.14	1.00	-0.16	-0.46
1 Year	2.23	8.61	4.27	2.16	2.60	1.82	4.18	-1.55	-1.03
3 Years	-1.29	1.08	0.87	-1.40	-1.01	-0.98	0.30	4.38	-4.02
5 Years	0.62	1.36	2.26	0.61	0.76	0.20	1.83	7.37	-0.94
Since Inception	1.15	1.64	3.14	1.15	1.29	2.72	2.36	3.52	0.42

\* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	DKK
Minimum Maturity:	At least one year
Minimum Issue Size:	DKK 5 billion
Composition:	Sovereign inflation-linked debt denominated in the domestic currency. Danish inflation-linked government bond (DGBi)
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Reinvestment of cash flows:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	LSEG Pricing Service
Calculation Frequency:	Daily
Settlement Date:	Monthly – Settlement is on the last calendar day of the month. Daily – Same day settlement except if the last business day of the month is not the last calendar day of the month; then, settlement is on the last calendar day of the month.
Base Date:	December 31, 2015

VENDOR CODES

SBDKIL	FTSE Denmark Inflation-Linked Securities Index, in DKK terms
SBDKIU	FTSE Denmark Inflation-Linked Securities Index, in USD terms

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