

FTSE Danish Inflation-Linked Securities 0+ Years Index

Sovereign | Danish Krone

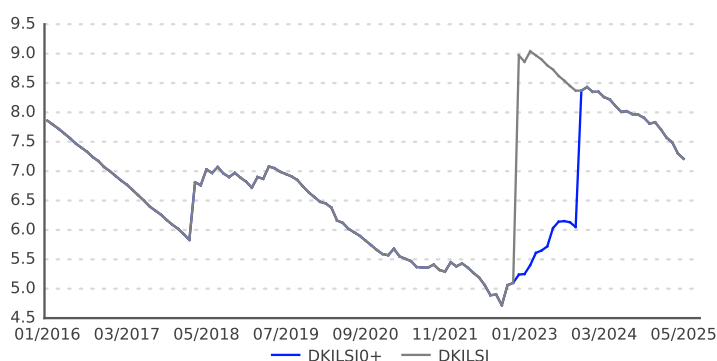
The FTSE Danish Inflation-Linked Securities Index 0+ Years Index (DKILSI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Danish Inflation-Linked Securities Index (DKILSI) through to maturity. The FTSE Danish Inflation-Linked Securities Index is a multi-sector benchmark tracking government, government-sponsored, collateralized, and corporate bonds, denominated in UK Sterling (GBP), irrespective of market of issue. Sub-indices are available in any combination of asset class, maturity and rating.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Real Yield	Real Yield Duration
DKILSI0+	2	39.56	44.10	100.00	0.10	7.37	0.71	7.21
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

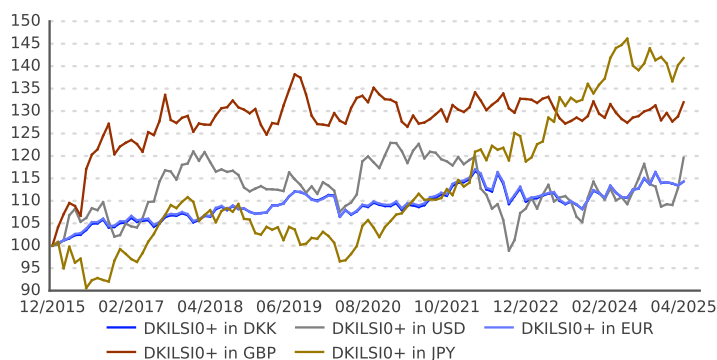
Real Yield Duration



Real Yield



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (in DKK)



	Return*	Standard Deviation*
DKILSI0+ in DKK	1.44	4.13
DKILSI0+ in USD	1.94	8.24
DKILSI0+ in EUR	1.44	4.10
DKILSI0+ in GBP	3.02	6.94
DKILSI0+ in JPY	3.81	7.84

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
DKILSI0+	1.44	4.13
DKILSI	1.15	4.46

* 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	-0.41	1.99	1.81	-0.52	-0.12	-0.10	1.22	5.31	-3.17
5 Years	1.16	1.90	2.83	1.15	1.30	0.74	2.40	7.94	-0.41

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	DKK
Minimum Maturity:	At least one month
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

SBDKIZL	FTSE Danish Inflation-Linked Securities 0+ Years Index, in DKK terms
SBDKIZU	FTSE Danish Inflation-Linked Securities 0+ Years Index, in USD terms

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