FTSE Danish Inflation-Linked Securities Index

Sovereign | Danish Krone

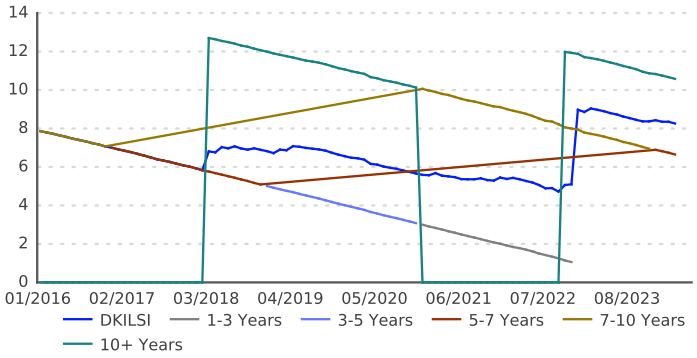
The FTSE Danish Inflation-Linked Securities Index (DKILSI) measures the returns of fixed rate, local currency inflation-linked sovereign bonds that are linked to an inflation index.

INDEX PROFILE

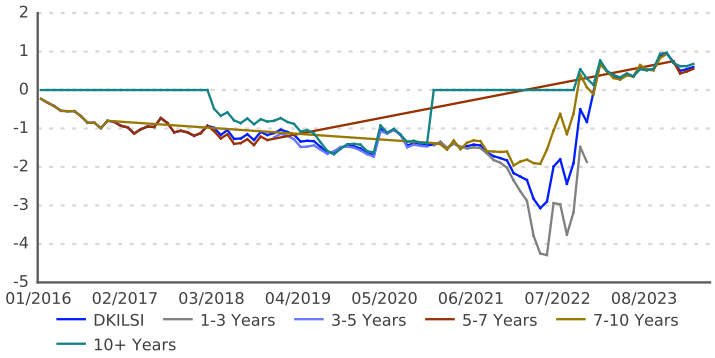
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Real Yield	Real Yield Duration
DKILSI	**2**	**32.13**	**34.76**	**100.00**	**0.10**	**8.42**	**0.60**	**8.26**
5-7 Years	1	18.42	20.51	59.01	0.10	6.71	0.55	6.65
10+ Years	1	13.71	14.25	40.99	0.10	10.71	0.68	10.58

* In DKK billions

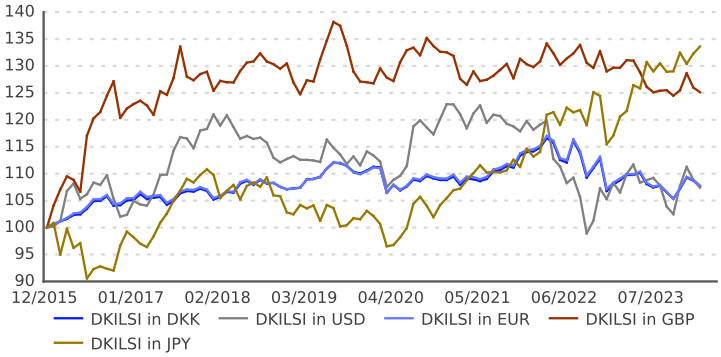
Real Yield Duration



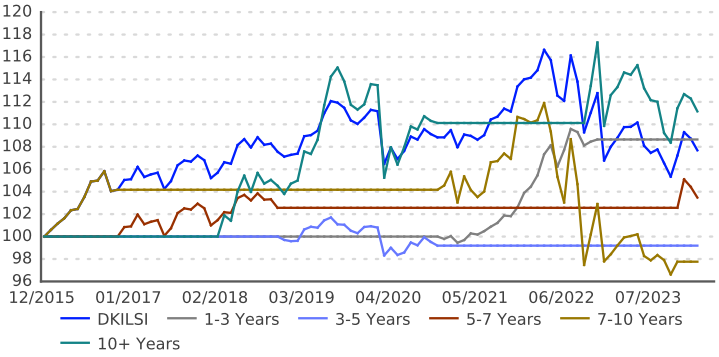
Real Yield



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (in DKK)



	Return*	Standard Deviation*
DKILSI in DKK	0.91	4.42
DKILSI in USD	0.88	8.07
DKILSI in EUR	0.92	4.39
DKILSI in GBP	2.78	7.28
DKILSI in JPY	3.61	8.17

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
1-3 Years	-3.26	7.32
3-5 Years	2.51	6.75
5-7 Years	4.00	6.67
7-10 Years	-3.44	10.64
10+ Years	2.27	6.96

* in USD, Annualized Since Inception (in %)

Source: FTSE Russell as of February 29, 2024. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical historical performance.
Please see the end for important legal disclosures.

ANNUALIZED RETURNS (in %)

	DKK	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-1.48	-3.48	-1.17	-1.47	-1.42	-2.73	-1.22	2.47	-2.12
1 Year	-1.03	0.83	1.24	-1.18	-0.66	-3.50	0.67	10.79	-4.65
3 Years	-0.09	-3.92	1.63	-0.17	0.03	-0.66	1.06	7.61	-1.44
5 Years	0.06	-0.94	1.90	0.07	0.16	0.06	1.14	5.10	-0.64
Since Inception	0.91	0.88	2.89	0.92	1.02	2.78	2.01	3.61	0.56

* 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:	Refinitiv
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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