

FTSE Danish Inflation-Linked Securities Index

Sovereign | Danish Krone

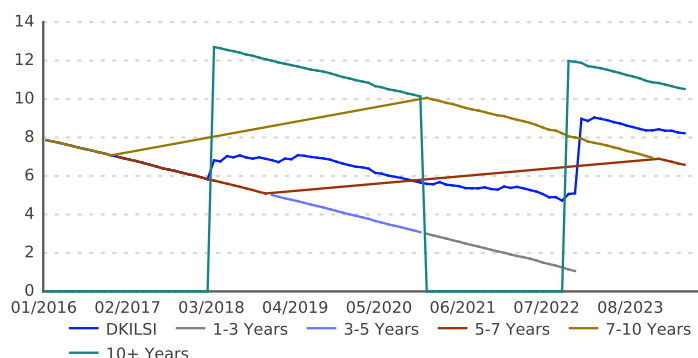
The FTSE Danish Inflation-Linked Securities Index (DKILSI) measures the returns of fixed rate, local currency inflation-linked sovereign bonds that are linked to an inflation index.

INDEX PROFILE

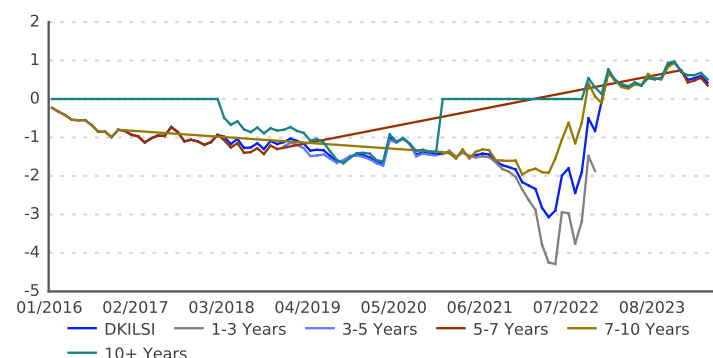
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Real Yield	Real Yield Duration
DKILSI	2	32.48	35.99	100.00	0.10	8.36	0.42	8.22
5-7 Years	1	18.42	20.98	58.29	0.10	6.63	0.35	6.58
10+ Years	1	14.06	15.01	41.71	0.10	10.63	0.51	10.52

* In DKK billions

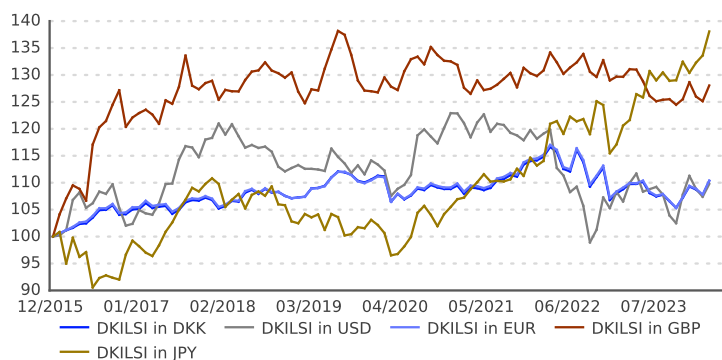
Real Yield Duration



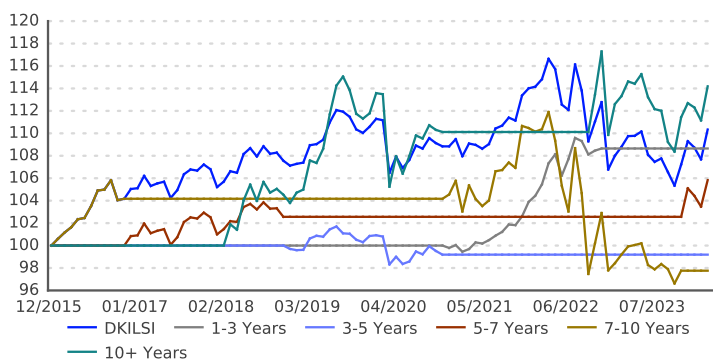
Real Yield



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (in DKK)



	Return*	Standard Deviation*		Return*	Standard Deviation*
DKILSI in DKK	1.20	4.47	1-3 Years	-3.26	7.32
DKILSI in USD	1.13	8.06	3-5 Years	2.51	6.75
DKILSI in EUR	1.21	4.44	5-7 Years	4.74	6.64
DKILSI in GBP	3.04	7.28	7-10 Years	-3.44	10.64
DKILSI in JPY	3.99	8.20	10+ Years	2.55	6.97

* Annualized Since Inception (in %)

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	DKK	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	0.95	-1.36	1.43	0.89	1.05	-0.46	1.36	5.89	-0.01
1 Year	0.54	-0.18	2.77	0.41	0.93	-2.30	2.25	13.51	-3.22
3 Years	0.38	-2.50	2.16	0.29	0.52	0.41	1.58	8.28	-1.08
5 Years	0.26	-0.50	2.08	0.27	0.36	0.11	1.34	5.92	-0.51
Since Inception	1.20	1.13	3.18	1.21	1.31	3.04	2.31	3.99	0.82

* 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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