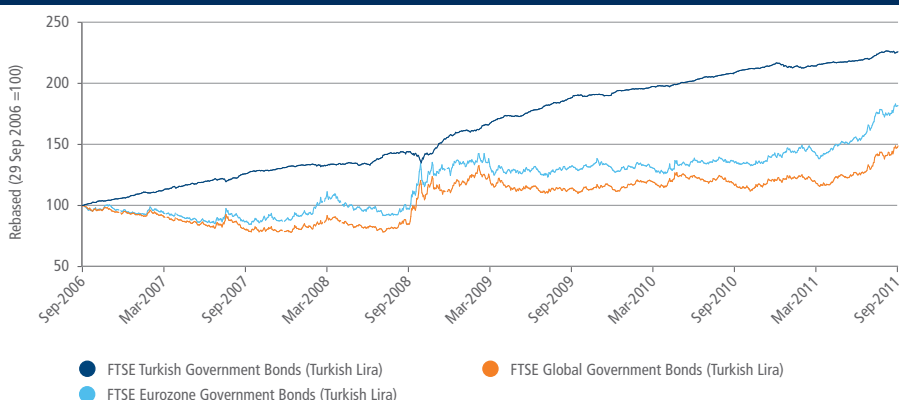


FTSE TURKISH LIRA GOVERNMENT BOND INDEX FACTSHEET

The FTSE Turkish Lira Government Bond Index provides investors with a relevant, tradable and accurate index with which to measure the performance of the Turkish Government Bond market. The index is constructed from domestic bonds with a minimum notional amount outstanding of 1,000 million Turkish Lira, and includes both straight bullet bonds and zero coupon bonds.

Price and Total Return indices are available using prices from the Istanbul Stock Exchange.

TOTAL RETURN PERFORMANCE – TURKISH BONDS VS. FTSE GBIS INDICES (LIRA)



SOURCE: FTSE Group, data as at 30 September 2011

FTSE TURKISH LIRA GOVERNMENT BOND INDEX CONSTITUENTS

ISIN	Coupon (%)	Payments Per Annum	Maturity	Maturity Band	Nominal Amount TRYmn	Wt in Index (%)	YTM (%)	Duration (Yrs)	Convexity
TRT040614T12	8	4	04.06.14	1-3 yrs	9762	6.09	8.60	2.42	7.36
TRT060814T18	11	2	06.08.14	1-3 yrs	7492	5.01	8.64	2.50	7.86
TRT070312T14	16	2	07.03.12	1-3 yrs	-	0.001	7.69	0.44	0.54
TRT071112T14	-	1	07.11.12	1-3 yrs	18298	10.53	8.35	1.10	1.98
TRT080812T26	-	1	08.08.12	1-3 yrs	13412	7.87	8.32	0.86	1.35
TRT090113T13	10	4	09.01.13	1-3 yrs	8862	5.70	8.31	1.19	2.28
TRT091013T12	8	4	09.10.13	1-3 yrs	12178	7.63	8.45	1.86	4.69
TRT100413T17	10	4	10.04.13	1-3 yrs	7903	5.10	8.47	1.41	2.98
TRT140312T15	-	1	14.03.12	1-3 yrs	-	0.001	7.99	0.45	0.57
TRT150120T16	10.5	2	15.01.20	7-10 yrs	11626	7.80	9.58	5.72	38.92
TRT150513T11	-	1	15.05.13	1-3 yrs	14987	8.26	8.41	1.62	3.62
TRT170615T16	10	2	17.06.15	3-5 yrs	8514	5.59	8.80	3.12	11.86
TRT200213T25	-	1	20.02.13	1-3 yrs	12249	6.88	8.44	1.39	2.83
TRT250412T11	-	1	25.04.12	1-3 yrs	14781	8.89	8.03	0.57	0.76
TRT260912T15	14	2	26.09.12	1-3 yrs	5646	3.75	8.29	0.96	1.61
TRT270116T18	9	2	27.01.16	3-5 yrs	5375	3.42	8.91	3.63	15.45
TRT280813T13	16	2	28.08.13	1-3 yrs	3071	2.19	8.44	1.71	4.12
TRT290114T18	8	4	29.01.14	1-3 yrs	8447	5.29	8.49	2.12	5.87

SOURCE: FTSE Group, data as at 30 September 2011

© FTSE International Limited ("FTSE") 2011. All rights reserved.

"FTSE", "FT-SE", "Footsie", are trademarks jointly owned by the London Stock Exchange Plc (the "Exchange") and The Financial Times Limited (the "FT") (collectively the "Licensors") and are used by FTSE International Limited under licence. The FTSE Turkish Lira Government Bonds (the "Index") is calculated by FTSE. All intellectual property rights in and to the Index vest in FTSE. Neither FTSE nor the Licensors make any warranty or representation whatsoever, expressly, or impliedly, either as to the results obtained from the use of the Index and/or the figures at which the Index stands at any particular time on any particular day or otherwise. Whilst every effort is made to ensure that all information given by FTSE in this publication is accurate, FTSE and the Licensors shall not be liable (whether in negligence or otherwise) to any person for any error in the Index and shall not be under any obligation to advise any person of any error therein. Distribution of the Index and the creation of financial products requires a licence with FTSE and/or its licensors. No part of this publication may be reproduced, stored in a retrieval system, or transmitted, in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of FTSE. All information is provided for information purposes only, nothing in this document is intended to constitute financial or investment advice.

FEATURES

- The index is calculated in Real-Time and on an End-of-Day basis.
- Settlement is T+0 in the morning and T+1 in the afternoon
- The index is rebalanced monthly at the end of the last business day of the month, with bonds removed when their maturities fall below 6 months
- New issues are included once a month after the close of the last business day of the month
- The index is managed according to a publicly available set of rules
- The index is designed to act as the foundation for ETFs, Structured Products and Index Tracking Funds

INFORMATION

Index Launch
26th June 2006

Base Date
31st December 2004

Base Value
100

Index Calculation
Real-Time from 06:30 – 14:00 GMT, & End-of-Day

End of Day Distribution
Via FTP and Email

Currency
Turkish Lira (TRY)

Review Dates
Monthly

Historical Data
1st January 2003 Onwards

Index Rules
Available at www.ftse.com

FOR FURTHER INFORMATION VISIT WWW.FTSE.COM, EMAIL INFO@FTSE.COM OR CALL YOUR LOCAL FTSE OFFICE:

BEIJING +86 (10) 8587 7722 DUBAI +971 4 319 9901 HONG KONG +852 2164 3333 LONDON +44 (0) 20 7866 1810

MILAN +39 02 3604 6953 MUMBAI +91 22 6649 4180 NEW YORK (DOMESTIC TOLL-FREE) + 1 888 FTSE (3873)

PARIS +33 (0)1 53 76 82 89 SAN FRANCISCO +1 888 747 FTSE (3873) SYDNEY +61 (2) 9293 2864 TOKYO +81 (3) 3581 2811