

# FTSE TURKISH LIRA GOVERNMENT BOND INDEX



FTSE Group is pleased to announce the launch of the FTSE Turkish Lira Government Bond Index on the 26th June 2006. Investment interest in the Turkish Government Bond market is growing due to Turkey's increasing economic performance and stability, start of accession talks with EU and improvement in investment climate.

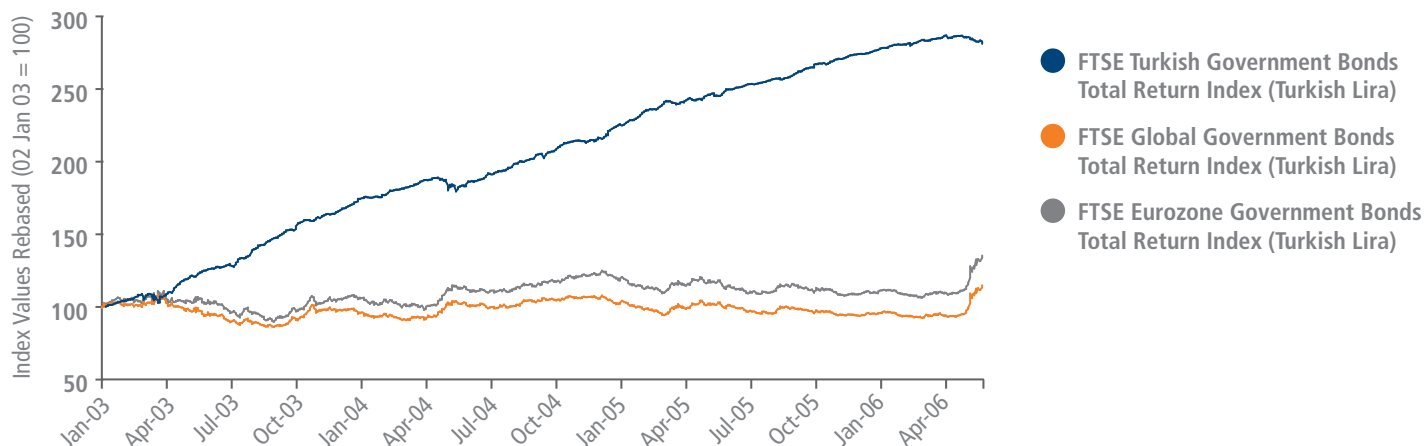
The introduction of this index is part of FTSE's ongoing commitment to the development of the Global Bond Index Series. Our independence ensures that we deliver objective market information, free of any conflicts of interest. Transparency, consistency and objectivity are hallmarks of all FTSE indices.

## AN INVESTABLE INDEX

The Turkish Lira Government Bond Index offers clients a relevant, accurate and usable index that measures the performance of the domestic Turkish Government Bond market. The index is constructed from domestic bonds with a minimum nominal 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, constructed from 13 constituents using prices from the Istanbul Stock Exchange. The indices are calculated real-time and end of day.

## PERFORMANCE



### The Turkish Lira Government Bond Index key features

- Bonds are removed from the index at the end of the month when the maturity of the bond falls below 6 months
- Settlement is T+0 in the morning and T+1 in the afternoon
- The index is rebalanced every month at the end of the month at the close of the last business day.
- New issues are included in the indices once a month after the close of the last business day of the month.
- Alterations to nominal amounts outstanding are adjusted at the close of last business day of the month.
- 3 year's history is also available with the index (base date 31st December 2004 = 100).

# FTSE TURKISH LIRA GOVERNMENT BOND INDEX CONSTITUENTS AS OF 20 JUNE 2006

ISIN	Coupon %	Payments Per Annum	Maturity	Maturity Band	Nominal Amount TRYbn	Wt in Index (%)	YTM (%)	Duration (Yrs)	Convexity
TRB131206T13	0	2	13.12.06	1-3 yrs	1840	2.20	19.11	0.542	0.50
TRT050907T17	0	2	05.09.07	1-3 yrs	13930	14.56	20.00	1.271	1.86
TRT061206T12	0	2	06.12.06	1-3 yrs	3068	3.71	17.56	0.523	0.49
TRT070307T11	0	2	07.03.07	1-3 yrs	8721	10.00	19.66	0.773	0.85
TRT090408T17	0	2	09.04.08	1-3 yrs	9858	9.25	20.00	0.447	3.51
TRT090507T17	0	2	09.05.07	1-3 yrs	9632	10.74	19.26	1.863	1.17
TRT100210T12	15	2	10.02.10	3-5 yrs	7340	9.61	17.55	0.945	8.64
TRT160507T18	0	2	16.05.07	1-3 yrs	2480	2.73	20.49	2.857	1.19
TRT171007T10	20	2	17.10.07	1-3 yrs	3347	4.75	15.84	1.26	2.03
TRT180407T17	0	2	18.04.07	1-3 yrs	3877	4.33	20.49	0.888	1.04
TRT190111T13	14	2	19.01.11	3-5 yrs	3047	3.83	17.76	3.384	11.99
TRT240107T12	0	2	24.01.07	1-3 yrs	9792	11.51	18.97	0.658	0.67
TRT270607T14	0	2	27.06.07	1-3 yrs	11686	12.76	18.97	1.079	1.45

## GROUND RULES AND COMMITTEE

As with all FTSE indices, the FTSE Turkish Lira Government Bond Index is governed by a strict set of transparent Ground Rules. Copies of all FTSE's Ground Rules are available on the FTSE website ([www.ftse.com](http://www.ftse.com)). An independent committee ensures that the indices are calculated according to the Ground Rules.

## INFORMATION

Index Launch:	26th June 2006		
Eligibility Screen:	The index constituents include straight bullet and zero coupon bonds only		
Inclusion Criteria:	Minimum nominal issuance of 1,000 million Turkish Lira (TRY)		
Index Calculation:	Real-time Indices are calculated every 60 seconds from 6:30 – 14:00 GMT daily. The end of day index will be calculated from Monday to Friday once daily at approximately 11:00 GMT following the close fixing on the Istanbul Stock Exchange		
Rebalancing:	Constituents considered for addition or deletion at the end of each month.		
Currency:	Turkish Lira (TRY)		
End of Day Distribution:	15:00 GMT (Including British Summer Time where applicable)		
Base Value/Base Date:	100 / 31st December 2004		
History:	History available from 1st January 2003		
Vendor Codes:	Reuters FTSE Turkish Lira Government Bond Index <.FTTRGOV01> FTSE Turkish Lira Government Bond Index Fixing <.FTTRGOV01FIX>		
	Thomson	RT Code	EOD Code
	FTSE Turkish Lira Govt Bond Index	=TRGOV01.FT	TRGOV01-LN
	FTSE Turkish Lira Govt Bond Index Fixing	=TRGOV01FIX	TRGOV01FIX-LN
	Bloomberg	TRGV01	
Ground Rules:	Ground Rules available at <a href="http://www.ftse.com/Indices/FTSE_Global_Bond_Index_Series/Index_Rules.jsp">http://www.ftse.com/Indices/FTSE_Global_Bond_Index_Series/Index_Rules.jsp</a>		

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