



**PRODUCT SPECIFICATION**

**CONSTITUENT LIST SERVICE**

**FTSE TURKISH LIRA GOVERNMENT BOND INDEX**

**PRODUCT SPECIFICATION  
FTSE Constituents  
FTSE Turkish Lira Government Bond Index**

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**A - PRODUCT SPECIFICATION**

**FTSE Constituents - FTSE Turkish Lira Government Bond Index**

- **File Range**

FTSE Turkish Lira Government Bonds
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- **File Names**

FTSE Turkish Lira Government Bonds - Constituents                      tricddmm.csv

(where ddmm is effective day and month)

- **Service Timing**

Available 20:00 hours (GMT or British Summertime as applicable).

- **Month End Constituent list difference**

The constituent list produced on the last business day of the month differs from other daily lists, as new bond (s) that will be included from the start of the first business day of the next month are shown. The new bond(s) will show a zero issue amount so that the eligible month end bonds will sum in accordance to the month end index valuations. For additional information on the issue of new bonds, deletion of bonds and changes in issue amount, the corresponding Tracker product should be used.

- **File Content**

**FTSE Turkish Lira Government Bonds - Constituents**

<b><u>Field Name</u></b>	<b><u>Field Description</u></b>
ISIN	ISIN Security Code
SEDOL	SEDOL Security Code where available
CUSIP	CUSIP Security Code where available
Currency Code	Currency in which the bond price is quoted (TRY)
Country	2-digit country code:
Coupon	in % p.a.
Issue	Issuer or Issue Name
Maturity	Calendar date
Coupons per Year	1 for annual, 2 for semi-annual
Next Coupon Date	Calendar date
Issue Amount	in million (TRY)
Price	Clean Price
Accrued Interest	per 100 nominal value
Gross Price	Clean Price plus Accrued Interest
Time to Maturity	in years
Maturity Band	3 means 1-3 years 5 means 3-5 years 7 means 5-7 years 10 means 7-10 years 30 means more than 10 years
Yield	ISMA Yield, annually compounded
Duration	Macaulay Duration, annually compounded
Mod. Duration	Modified Duration, annually compounded
Convexity	annually compounded

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## FTSE Constituents: FTSE Turkish Lira Government Bond Index

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- **File Example**

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FTSE Turkish Government Bonds - Constituents

ISIN,SEDOL,CUSIP,Currency Code,Country,Coupon,Issue,Maturity,Coupons per Year,Next Coupon  
Date,Issue Amount,Price,Accrued Interest,Gross Price,Time to Maturity,Maturity  
Band,Yield,Duration,Mod. Duration,Convexity  
TRB131206T13,,,TRY,TR,0,TURKEY,13/12/2006,2,14/06/2006,1840,92.498,0.000,92.498,0.54,3,15.4  
99,0.542,0.470,0.50  
TRT050907T17,,,TRY,TR,0,TURKEY,05/09/2007,2,06/09/2006,13930,82.367,0.000,82.367,1.27,3,16.  
516,1.271,1.091,2.13  
TRT061206T12,,,TRY,TR,0,TURKEY,06/12/2006,2,07/06/2006,3068,93.329,0.000,93.329,0.52,3,14.1  
41,0.523,0.458,0.47  
TRT070307T11,,,TRY,TR,0,TURKEY,07/03/2007,2,06/09/2006,8721,89.739,0.000,89.739,0.77,3,15.0  
04,0.773,0.672,0.96  
TRT081106T11,B0B4BK7,,TRY,TR,0,TURKEY,08/11/2006,2,08/11/2006,8396,94.354,0.000,94.354,0.4  
4,3,13.510,0.447,0.393,0.35  
TRT090408T17,,,TRY,TR,0,TURKEY,09/04/2008,2,11/10/2006,7271,75.450,0.000,75.450,1.86,3,16.3  
20,1.863,1.602,3.94  
TRT090507T17,B128M24,,TRY,TR,0,TURKEY,09/05/2007,2,08/11/2006,9632,87.351,0.000,87.351,0.9  
5,3,15.374,0.945,0.819,1.36  
TRT100210T12,B0684Z0,,TRY,TR,15,TURKEY,10/02/2010,2,16/08/2006,7340,100.300,4.245,104.545,  
3.70,5,15.487,2.857,2.474,9.37  
TRT171007T10,B046C29,,TRY,TR,20,TURKEY,17/10/2007,2,18/10/2006,3347,108.000,2.198,110.198,  
1.39,3,13.959,1.260,1.106,2.26  
TRT180407T17,,,TRY,TR,0,TURKEY,18/04/2007,2,18/10/2006,3877,87.191,0.000,87.191,0.89,3,16.6  
91,0.888,0.761,1.20  
TRT190111T13,,,TRY,TR,14,TURKEY,19/01/2011,2,26/07/2006,2637,97.000,4.769,101.769,4.64,5,15  
.519,3.384,2.929,13.06  
TRT240107T12,B09TNC0,,TRY,TR,0,TURKEY,24/01/2007,2,26/07/2006,9792,91.378,0.000,91.378,0.6  
5,3,14.766,0.658,0.573,0.72  
TRT270607T14,,,TRY,TR,0,TURKEY,27/06/2007,2,28/06/2006,11686,85.770,0.000,85.770,1.08,3,15.  
278,1.079,0.936,1.69  
XXXXXXXXXX

**B. DATA DELIVERY AND FORMAT**

• **Client Services**

**FTSE Worldwide Client Service**

<b>Region</b>	<b>City</b>	<b>Address</b>	<b>Phone</b>	<b>Fax</b>	<b>Email</b>
<b>Europe</b>	London	12th Floor 10 Upper Bank Street Canary Wharf London E14 5NP	+44 (0)20 7866 1810	+44 (0)20 7866 1804	<a href="mailto:info@ftse.com">info@ftse.com</a>
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FTSE provides client service from each of the service offices listed above. In the rare event that we need to re-issue any of the FTSE information services, clients are immediately notified by email. Please let us know when there is a change to your contact details. Contact Client Services on + 44 (0)20 7866 1810 or send an email to [info@ftse.com](mailto:info@ftse.com)

• **File Format**

FTSE Information services are provided in .CSV format (comma separated variable format), which is compatible with standard spreadsheet packages and databases. Each data field is separated by a comma and each data line ends with the relevant end of line sequence.

• **Data Format**

***Date Convention***

File headers and copyright dates are in the format DD/MM/YYYY where DD is the day, MM is the month and YYYY the year. Effective dates and times are based on Greenwich Mean Time (GMT)

***File Headers and Terminators***

All services have a standard 3-line header. Line 1 contains the effective date for the file and a copyright notice. Line 2 contains the name of the service. Line 3 is a blank line and line 4 contains column headers. All services are terminated with XXXXXXXXXXXX (10 X's). File sections (if applicable) are terminated with YYYYYYYYYY (10 Y's).

• **Data Delivery**

The Systems Specification provides full details of the data delivery systems available from FTSE International. Alternatively you can contact client Services by telephone on + 44 (0)20 7448 1810 or by email to info@ftse.com. Data delivery systems available are as follows:

**Access via the internet, dial up modem or ISDN:**

- HTTP (Hypertext Transport Protocol)
- FTP (File Transfer Protocol)
- SMTP (Simple Mail Transport Protocol)
- POP3 (Post Office Protocol)