



PRODUCT SPECIFICATION

INDEX HISTORY SERVICES

FTSE TURKISH LIRA GOVERNMENT BOND INDEX

PRODUCT SPECIFICATION
FTSE Index History
FTSE Turkish Lira Government Bond Indices

CONTENTS

<u>Section Name</u>	<u>Description</u>	<u>Page Reference</u>
Section A	Product Specification	3 - 4
	- File Range	3
	- File Names	3
	- Service Timing	3
	- File Content	4
	- File Example	5
	- Release History	5
Section B	Data Delivery and Format	6-7
	- Client Services	6
	- File Format	6
	- Data Format	6
	- Data Delivery	7

A - PRODUCT SPECIFICATION

FTSE Index History - FTSE Turkish Lira Government Bond Index

- **File Range**

FTSE Turkish Lira Government Bond Indices History

- **File Names**

FTSE Turkish Lira Government Bonds – Index History

trihddmm.csv

(where ddmm is date of the history cut)

- **Service Timing**

Available post launch - Client are required to configure daily files to maintain the history going forward after launch.

FTSE Index History: FTSE Turkish Lira Government Bond Index

- **File Content**

FTSE Turkish Lira Government Bonds - Index History

Field Name	Field Descriptions
Day	Date of Historical Index Value
Name	Index code (i.e. TRGOVTOP)
Performance Index	Historical Value of the Performance Index
Price Index	Historical value of the Price Index
Coupon	Coupon (Average coupon of all bonds in the Index or Sub-Index Portfolio) in % p.a.
Time to Maturity	Time to Maturity in Years (Average lifetime of all bonds in the Index or Sub-Index Portfolio)
Nominal Amount	Sum of Nominal Amount of all bonds in the Index or Sub-Index Portfolio, in million (local currency)
Number of Bonds	Number of the bonds in the Index or Sub-Index Portfolio
Macaulay Duration	Macaulay Duration (Average McCauley Duration of all bonds in the Index or Sub-Index Portfolio), annually compounded
Yield annual	ISMA Yield (Average Yield of all bonds in the Index or Sub-Index Portfolio), annually compounded
Mod. Duration annual	Modified Duration (Average Modified Duration of all bonds in the Index or Sub-Index Portfolio), annually compounded
Convexity annual	Average Convexity of all bonds in the Index or Sub-Index Portfolio, annually compounded
Yield semi-ann	ISMA Yield (Average Yield of all bonds in the Index or Sub-Index Portfolio), semi - annually compounded
Mod. Duration semi-ann	Modified Duration (Average Modified Duration of all bonds in the Index or Sub-Index Portfolio), semi-annually compounded
Convexity semi-ann	Average Convexity of all bonds in the Index or Sub-Index Portfolio, semi - annually compounded
Market Capitalisation	Total Market Capitalisation of the index

FTSE Index History: FTSE Turkish Lira Government Bond Index

- **File Example**

The file example below is a subset of the complete history file.

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FTSE Turkish Government Bonds - Index History

Day,Name,Performance Index,Price Index,Coupon,Time to Maturity,Nominal Amount,Number of Bonds,Macaulay Duration,Yield annual,Mod. Duration annual,Convexity annual,Yield semi-ann,Mod. Duration semi-ann,Convexity semi-ann,Market Capitalisation
02.01.2003,TRGOVTOP,44.496,45.828,0.000,0.696,16899.000,3,0.681,56.143,0.436,0.483,49.915,0.545,0.536,12432.998
03.01.2003,TRGOVTOP,44.552,45.886,0.000,0.693,16899.000,3,0.678,56.134,0.434,0.480,49.908,0.543,0.533,12448.661
06.01.2003,TRGOVTOP,44.667,46.004,0.000,0.685,16899.000,3,0.670,56.387,0.429,0.471,50.110,0.536,0.523,12480.804
07.01.2003,TRGOVTOP,44.552,45.886,0.000,0.683,16899.000,3,0.667,57.278,0.424,0.462,50.822,0.532,0.515,12448.705
08.01.2003,TRGOVTOP,44.467,45.799,0.000,0.680,16899.000,3,0.663,58.016,0.420,0.455,51.411,0.528,0.509,12425.074

- **Release History**

Product Specification Document Release History

Release 1.1 - Initial Product Specification - June 2003

Release 2.0 - Updated correct spelling of "Macaulay" in column heading – January 2007

B. DATA DELIVERY AND FORMAT

- **Client Services**

FTSE Worldwide Client Service

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Europe	London	12th Floor 10 Upper Bank Street Canary Wharf London E14 5NP	+44 (0)20 7866 1810	+44 (0)20 7866 1804	info@ftse.com
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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

- **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)