## İngilizce Duyuru Metni

## **Unofficial Translation**

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	Туре	Announcement		
nt	Subject	Final Settlement Price Calculation Method Change for CNH/TR		
ment		Futures Contracts		
cur	Prepared by	Borsa İstanbul Derivatives Market (VIOP)		
Ď	Distribution	VİOP Members, Data Vendors and Independent Software Vendors		
		(ISVs)		

To Whom It May Concern,

Borsa İstanbul A.Ş. has decided to change the final settlement price calculation method for the CNH/TRY Futures Contracts with an expiration date later than 31/12/2024 as;

"The final settlement price shall be Offshore Chinese Yuan/Turkish Lira rate calculated by taking the average of bid and ask prices of US Dollar/Offshore Chinese Yuan rate announced by LSEG Data & Analytics Workspace as CNH= on the last trading day between 17:00:00-17:00:59 Istanbul Time and the average of USD/TRY selling and buying rates announced by CBRT at 15:30 of the last trading day.

The last settlement price shall be rounded to the nearest price tick.

If the final settlement price cannot be calculated due to public market holiday or any other reason the Settlement Price Committee will determine the final settlement price on the expiry day (last trading day)."

Derivatives Market Procedure will be updated as in Attachment. The updated version of Derivatives Market Procedure is available on Borsa İstanbul website under "Corporate" tab, "Regulations" section (<u>https://www.borsaistanbul.com/en/sayfa/4028/procedures</u>).

Kindly for your information.

Korkmaz ERGUN CEO and Board Member

## Attachment: Changes in Borsa İstanbul A.Ş. Derivatives Market Procedure

	OLD TEXT	NEW TEXT				
-	ONTRACT SPECIFICATIONS OF BORSA	-		<b>SPECIFICATIONS</b>	OF	BORSA
ISTANBUL DERI	VATIVES MARKET	İSTANBUL DERIVATIVES MARKET				
O. CNH/TRY Futu	ires Contract	O. CNH/TRY Futures Contract				
 Expiry Day (Final)Settlement Price	<ul> <li></li> <li>The CNH/TRY rate calculated with exchange rate of USD/CNY(HK) announced by the Hong Kong Treasury Markets Association and average of USD/TRY selling and buying rates announced by CBRT at 15:30 of the last trading day.</li> <li>The Last Settlement Price shall be rounded to the nearest tick.</li> <li>If the final settlement price cannot be calculated due to public market holiday or any other reason the Settlement Price Committee will determine the final settlement price on the expiry day.</li> </ul>	2024 the final settle Lira rate calculate Dollar/Offshore C Analytics Worksp 17:00:00-17:00:59 and buying rates an	of USD/CN Treasury M USD/TRY s CBRT at 15 The Last Se nearest tick. If the final due to publi the Settleme final settleme s with an exp ement price sh ed by taking the Chinese Yuan bace as CNH Istanbul Time nnounced by	RY rate calculated with Y(HK) announced by the Iarkets Association an selling and buying rates :30 of the last trading da ttlement Price shall be a settlement price cannot ic market holiday or any ent Price Committee will ent price on the expiry de iration date later than hall be Offshore Chinese the average of bid and a rate announced by = on the last trading e and the average of US CBRT at 15:30 of the last e rounded to the neares	he Hon d aver annour y. rounded be cal y other determ lay. <b>Decer</b> <b>a Decer</b> <b>b Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Y Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yuan</b> <b>b Yua</b>	g Kong age of nced by d to the culated reason nine the <u>mber 31,</u> <u>/Turkish</u> <u>ces of US</u> <u>Data &amp;</u> <u>between</u> <u>Y selling</u> <u>ding day.</u>

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