

**Attachment: Calculation of Settlement Price of Cash Settled Contracts**

In case the distribution date for SISE equities for SODA and TRKCM equities is determined as 21<sup>th</sup> of September, 2020, the last trading day for SODA and TRKCM equities in Equity Market and SODA and TRKCM futures in Derivatives Market will be the last business day (18<sup>th</sup> of September, 2020) before this date. On this date, September and December contract months for SODA and TRKCM futures (as new contract months have not been opened anymore) and September, October, November and December contract months for SISE futures and options will be active. Below is the example for settlement price calculations of SODA and TRKCM futures in case SISE futures' September and December contract months' settlement prices are determined as 6.61 and 6.81 respectively at the end of day on 18<sup>th</sup> of September, 2020.

<b>Contract Expired With Cash Settlement</b>	<b>Contract That Will Be Used For Settlement Price Calculation</b>	<b>Settlement Price of the Contract That Will Be Used For Settlement Price Calculation (A)</b>	<b>Conversion Ratio That Will Be Used For Settlement Price Calculation (B)</b>	<b>Calculated Settlement Price That Will be Used For Expiration Of Cash Settled Contract (A x B)</b>
F_SODA0920	F_SISE0920	6.61	1.15997	7.67
F_SODA1220	F_SISE1220	6.81	1.15997	7.90
F_TRKCM0920	F_SISE0920	6.61	0.67615	4.47
F_TRKCM1220	F_SISE1220	6.81	0.67615	4.60

There will not be any adjustment for SISE Futures and Option Contracts.