

Unofficial Translation

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BORSA İSTANBUL A.Ş.
Index Directorate

No:

.././2024

Subject : Announcement about the changes in the BIST-KYD
Indices Methodology

To Whom It May Concern

BIST-KYD Indices Methodology (Methodology) is periodically reviewed reflecting the developments in the markets and changes arising from local and international legislation, meeting the requests of market participants and making the necessary updates to the methodology.

In this context, Borsa İstanbul Management has decided to the following changes in the Methodology,

- a) Since BIST-KYD 1 Month Deposit Indices, which are being calculated using the simple interest approach, are based on the compound interest rates published on the EDDS website of the CBRT, it has been decided that these interest rates should be directly used and calculated in a way that reflects the yield for the relevant number of days using the compound interest approach, and accordingly, necessary changes should be made in the Purpose and Formula sections of the Methodology, presented in a traceable format in Annex 1.
- b) Additionally, it has been decided to make a few minor changes in the Methodology to address needs encountered in practice.
- c) It has been decided to approve the final version of the Methodology as included in Annex 2 and to set the effective date as 08/26/2024.

These changes will be made in the Methodology presented in a traceable format in Annex 1 and final version Annex 2.

The announcement and its annexes are available on the "Index Announcements" page of Borsa İstanbul's corporate website (www.borsaistanbul.com).

Kindly submitted to your information.

Regards,

Murat BULUT
Deputy General Manager

Annexes:

- 1- BIST-KYD Indices Methodology – Track Changes (34 Pages)
- 2- BIST-KYD Indices Methodology – Final (34 Pages)