EQUITY MARKET DATA REPORTING AND ACCEPTANCE FORMATS

Version	Date	Summary of the Amendments
1.0	01.04.2015	First Version
1.1	27.05.2015	Open Order Book removed, examples revised.
1.2	02.07.2015	Miscellaneous changes.
1.3	07.08.2015	All Orders Book, Member Trade Book, Bulletin and Order Cancellation Modification Subject to Exchange Fee Book changed, examples updated.
1.4	18.08.2015	Ranking of “Account Type” and “Account Number” fields was changed on the “Order Cancellation-Modification Subject to Exchange Fee Book”. Types of Representative and Submitter Representative fields on the All Orders Book were changed. 3.1.3 Order Category List has changed.
1.5	28.08.2015	Miscellaneous field explanations added. Opening Session Price field was added, and mid-point and wap fields were removed from 1.2.4 Bulletin Report (Please compare current and previous version regarding added and removed fields). 3.1.13 Session Table was updated.
1.6	03.09.2015 07.09.2015 05.10.2015 22.10.2015	Footnotes regarding the “Account Type” fields have been added to the “All Orders Book”, “Member Trade Book” and “Order Cancellation-Modification Subject to Exchange Fee Book”. In addition, “Deal ID”, “Trade ID” and “Signature” fields has also been added to the “Member Trade Book”. 2.1.4 Bulletin examples have been updated. Data type of “Deal ID” in the “Member Trade Book” has been changed as “alphanumeric.” Some “Matched outside the exchange” phrases are replaced with “trades reported”.
1.7	10.11.2015 03.12.2015	PRV Market session states removed from the 3.1.13 Session Table. Explanation of “Balance” field on 2.1.7 Order Cancellation-Modification Subject to Exchange Fee Book has been changed.
1.8	01.06.2016	Mid-point trade information fields were added to 2.1.4 Bulletin table. “Previous Last Price” data given in Bulletin table was changed, explanation field was updated.
1.9	21.06.2016	Iceberg orders related fields (“previous shown volume”, “remaining shown volume”) were added to 2.1.7 Order Cancellation-Modification Subject to Exchange Fee Book table.
1.10	01.03.2017	“T (Call Auction)” was added to 24th article of the table under 2.1.7 Order Cancellation-Modification Subject to Exchange Fee Book table.
1.11	22.06.2017	MAX ORDER VALUE(TL) field were added to 2.1.5 Morning Margin Information and 2.1.6 Evening Margin Information tables.
1.12	19.10.2017	SHORT SELL field were added to 2.1.4 Bulletin 2.1.5 Morning Margin Information and 2.1.6 Evening Margin Information tables.
1.13	20.09.2023	BIST PARTICIPATION ALL INDEX field were added to 2.1.4 Bulletin table.
1.14	29.04.2024	3.1 Reference Tables have been updated.

1. INTRODUCTION

1.1 Purpose of the Document

Purpose of the document is to give information regarding the fields in the .CSV file format produced as a result of Equity Market applications accepted and distributed by Borsa Istanbul.

1.2 Target Group

This document is intended for member representatives, system analysts and programmers who will use the files produced and distributed in Borsa Istanbul Equity Market Trading system.

1.3 General Explanations

(*) mark means that the length of the relevant area is changeable and this number only displays the upper limit value. If the length of the field remains below the maximum size limit, it will not be filled ant other characters (space, blank, etc.)

The first two rows in each of the reports below displays column headers in Turkish and English respectively.

All reports are encoded UTF-8 format.

1. BORSA ISTANBUL EQUITY MARKET FILES DATA REPORTING AND ACCEPTANCE FORMATS

2.1 Files Distributed By BORSA ISTANBUL

2.1.1 All Orders Book

Filename		Explanation
TED_<YYYYAAGG>.<Member Code>		All Orders File.
Sample Filename	TED_20150927.TBY	Entire orders file dated 27.09.2015 of TBY member
Sample File Contents		
2015-08-27;5B97AA810002ABBC;2015-08-27 15:55:11;2015-08-27 15:55:11;0;STJ_FIX1;;EREGL.E;A;1;0;1;DAY;2;6;10;10;10;3.78;P;1; ;;P_SUREKLI_ISLEM;3.8;3.86		
2015-08-27;5B97AA81000082F0;2015-08-27 09:20:27;2015-08-27 09:20:27;0;AYNUR_OZDEK;;GARAN.E;A;1;0;1;DAY;1;6;1000;1000;1000;8.37;M;123; ;;P_ACILIS_EMIR_TPL;0;8.44		

Item	Domain Name	Field Type	Length	Explanation
1	DATE	Alphanumeric	10	
2	ORDER NO	Alphanumeric	60*	Contains System Opening Time, Partition Information and a unique value. It does not include any information regarding the sequence of the order.
3	ENTRY DATE AND TIME	Alphanumeric	19*	Indicates entry date and time of the order. Date and time separated with space character.
4	MODIFIED DATE AND TIME	Alphanumeric	19*	Indicates modification date and time of the order. Date and time separated with space character. All records are ordered regarding to the value of this field.
5	TIME VALIDITY OF ORDER	Alphanumeric	10*	Indicates the last date order is valid. Zero (0) indicates this field is not entered.
6	USER	Alphanumeric	30*	Information regarding user connecting to the system and sending the order.

Item	Domain Name	Field Type	Length	Explanation
7	USER MODIFIED BY	Alphanumeric	30*	Information regarding the user who made the last transaction on the order.
8	INSTRUMENT SERIES	Alphanumeric	32*	Instrument series code is included in this field. Related field can take up to 32 characters. i.e.: XXXX.XX
9	BUY/SELL	Alphabetic	1	**A :** Buy, **S :** Sell
10	ORDER PRICE TYPE	Numeric	4*	See Table 3.1.1 OrderType
11	ORDER TYPE	Numeric	4*	See Table 3.1.2 ExchangeOrderType
12	ORDER CATEGORY	Numeric	4*	Specifies if a related record pertains to an order, quotation or a trade reporting. See Table 3.1.3 OrderCategory
13	VALIDITY TYPE	Numeric	15*	See Table 3.1.8 OrderDurationID
14	ORDER STATUS	Numeric	4*	Gives information regarding validity status of order. Contains information if it is active or not etc. See Table 3.1.7 OrderStatus
15	CHANGE REASON	Numeric	4*	Indicates the reason of change on the order. For example trading, cancellation, change in amount etc. See Table 3.1.4 ChangeReason
16	ORDER QUANTITY	Numeric	20*	Gives quantity of order that changed internally by participant.
17	BALANCE	Numeric	20*	Gives last quantity of order after related record.
18	SHOWN QUANTITY	Numeric	20*	Intended at use of Iceberg orders which will begin to be used in the 2nd phase.
19	PRICE	Decimally, numeric	20*	Gives price of order.
20	ACCOUNT TYPE	Alphabetic	1	**M :** Customer, **P :** Portfolio, **F :** Fund
21	CLIENT NUMBER	Alphanumeric	20*	Customer Account Number
22	AGENCY / FUND CODE (AFK)	Alphabetic	16*	Will be left empty if not entered.
23	INFO	Alphanumeric	15*	It is a field of 15 characters used for the purpose to distinguish orders entered by members.
24	SESSION STATE	Alphanumeric	40*	Gives information for the session pertaining to the related order. See Table 3.1.13.

Item	Domain Name	Field Type	Length	Explanation
25	BEST BID PRICE	Decimally, numeric	20*	Best bid price after order entered.
26	BEST ASK PRICE	Decimally, numeric	20*	Best offer price after order entered.

Note: GTD orders will take place on all orders book even if they are altered or not in its duration.

Note: For the order entered through FIX channel “Account Type” field (528 Tag numbered Order Capacity field of the FIX message) "A" is entered but "M" is shown in the book.2.1.2 Üye İşlem Defteri

2.1.2 Member Trade Book

Filename		Explanation
UID_<YYYYAAGG>.<Member Code>		Member Trading Book.
Sample Filename	UID_20150824.YKR	Trading book file dated 24.08.2015 of YKR member
Sample File Contents		
2015-08-27;GARAN.E;928C44100000017;80_100_51_280789011_0;A;12500;8.81;110125;M;65562;M;;5B97AA8100008182;6599931249962287490;NIL_IFFET_KURTAR;09:30:11; ;20;P_ESLESTIRME;1; ;P;359;43;FE320		
2015-08-27;HALKB.E;928C4410000028B; 80_100_51_280789011_0;S;1000;9.92;9920;M;12064;M;;5B97AA81000194DB;6599931249962357979;SEBNEM_MISIRLI;12:24:10; ;1;P_SUREKLI_ISLEM;1; ;A;22127;88;FE442		

Item	Domain Name	Field Type	Length	Explanation
1	DATE	Alphanumeric	10*	
2	INSTRUMENT SERIES	Alphanumeric	32*	Instrument Series code is included in this field. Related field can take up to 32 characters. i.e.: XXXX.XX
3	DEAL ID	Alphanumeric	20*	Is a unique number formed by combining member transaction numbers composed for buy and sell transactions.
4	MATCH ID	Alphanumeric	70*	Unique transaction number of the member formed for each buys and sell transaction.
5	BUY/SELL	Alphabetic	1	**A :** Buy, **S :** Sell

Item	Domain Name	Field Type	Length	Explanation
6	TRADE VOLUME	Numeric	20*	Gives quantity of trade
7	TRADE PRICE	Decimally, numeric	20*	Gives price of trade
8	TRADE VALUE	Decimally, numeric	20*	Acquired by multiplying Paid Price and Number of Transactions.
9	ACCOUNT TYPE	Alphabetic	1	**M :** Customer, **P :** Portfolio, **F :** Fund
10	CLIENT NUMBER	Alphanumeric	20*	Customer Account Number
11	AGENCY /FUND CODE (AFK)	Alphabetic	16*	Will be left empty if not entered.
12	INFO	Alphanumeric	15*	It is a field of 15 characters used for the purpose to distinguish orders entered by members.
13	ORDER ID	Alphanumeric	60*	Contains System Opening Time, Partition Information and a singular value. It does not include any information regarding the sequence of the order.
14	ORDER NO NUMERICAL	Numeric	19	Numeric order number.
15	USER	Alphanumeric	30*	Information regarding user connecting to the system and sending the order.
16	TRADE TIME	Numeric	8	Gives trade time in HH24:MI:SS format
17	SHORT SALE MARK	Alphabetic	2*	"**AS**" in short sale, if not ""
18	NORMAL TRADE REPORT	Numeric	4*	See Table 3.1.11 DealSource
19	SESSION STATE	Alphanumeric	40*	Gives information for the session pertaining to the related order. See Table 3.1.13.
20	TRADE STATUS	Alphabetic	4*	See Table 3.1.14 TradeType
21	SETTLEMENT DATE	Alphanumeric	10*	Shows settlement date for trade.
22	ACTIVE/PASSIVE	Alphabetic	1	**A**:Active, **P**:Passive
23	TRADE ID	Numeric	19	Clearing Side Trade Leg number
24	DEAL ID (CLEARING)	Numeric	19	Clearing Side Deal ID

Item	Domain Name	Field Type	Length	Explanation
25	SIGNATURE (SenderSubID)	Alphanumeric	30*	This is used to associate users for drop-copy collected messages. This area corresponds to the area of SenderSubID in the FIX message.

2.1.3 End of Day Net Trading Books

Filename		Explanation
NCT_<YYYYAAGG>.<Member Code>		End of Day Net Trading Book
Sample Filenames	NCT 20150928.AKM	End of day net trading book file for 28.09.2015 of AKM member
Sample File Contents		
2015-06-15;AKBNK.E;555;2775;0;0		
2015-03-20;PNSUT.E;0;0;10;240		

Item	Domain Name	Field Type	Length	Explanation
1	DATE	Alphanumeric	10*	
2	INSTRUMENT SERIES CODE	Alphanumeric	32*	Serial code is included in transaction code in this field. Related field can take up to 32 characters. i.e.: XXXX.XX
3	BOUGHT VOLUME	Numeric	20*	
4	BOUGHT VALUE	Numeric	20*	
5	SELLING VOLUME	Numeric	20*	
6	SELLING VALUE	Numeric	20*	

2.1.4 Bulletin

Filename		Explanation
BUL_<YYYYAAGG>.csv		Bulletin
Sample Filename	BUL_20150929.csv	Bulletin of dated 29.09.2015
Sample File Contents		
2015-09-07;ADANA.E;ADANA CIMENTO A GRUBU;A;Z;MSPOT;EQT;MSPOTEQT;MSPOTEQTADANA;SI;0;0;0;0;;0;0;6.1;0;7;6.1;7;6.7;6.7;0;6.64;7;6.164;109723.61;17801;35;0;0;0;0;7035;1005;2;221.1;33;4;0;0;0;0;0;0;0;0;0;0;0;0;0;0;0;0;0;0		
2015-09-07;TCELL.E;TURKCELL ILETISIM HIZMETLERI AS;A;Z;MSPOT;EQT;MSPOTEQT;MSPOTEQTTCELL;SI;0;1;1;0;;0;12;9.6;0;0;9.6;14.4;11.5;0;-4.167;14.3;0;12.118;903978.76;74601;31;0;0;0;0;0;0;0;0;0;0;0;0;0;10.99;14.4;12.518;688510;55000;7;0;0;0;0;0;0;0;0;0;0		

* Traded Volume: Total quantity of trades that executed in related session state or specified period.

* Number of Contracts: Total quantity of trades that executed in related session state or specified period

* Traded Value: The value that sum of product trade value and price for all trades in related session state or specified period.

Item	Domain Name	Field Type	Length	Explanation
1	DATE	Alphanumeric	10*	
2	INSTRUMENT SERIES CODE	Alphanumeric	32*	Serial code is included in transaction code in this field. Related field can take up to 32 characters. i.e.: XXXX.XX
3	INSTRUMENT NAME	Alphanumeric	255*	Long ID
4	A, B, C, D GROUP	Alphabetic	1*	Equities can take A, B, C or D values according to the group they are included in. (blank if equity has no group code)
5	MARKET SEGMENT	Alphabetic	1*	See Table 3.1.5 MarketSegment
6	MARKET	Alphabetic	50*	See Table 3.1.6 Market
7	INSTRUMENT GROUP	Alphabetic	14*	i.e.: ECW: European Call Warrants, EQT: Equity, SP: Spot Index etc. gives information on which group related instrument is included in.
8	INSTRUMENT TYPE	Alphabetic	14*	i.e.: BUYINEQT, MSPOTECW, MSPOTRGT, MSPOTETF etc. give information on the type of related instrument.

Item	Domain Name	Field Type	Length	Explanation
9	INSTRUMENT CLASS	Alphabetic	14*	i.e.: BUYINEQTGARAN, BUYINECWGARDBL, MSPOTEQTGARAN etc. give information as to which class related instrument belongs to.
10	TRADING METHOD	Alphabetic	2	**SI**: Continuous Auction, **TF**: Single Price **PY**: Market Maker
11	MARKET MAKER	Numeric	1	**0**: Not available, **1**:Available
12	BIST 100 INDEX	Numeric	1	**0**: Not included, **1**: Included
13	BIST 30 INDEX	Numeric	1	**0**: Not included, **1**: Included
14	GROSS SETTLEMENT	Numeric	1	**1**: Gross Settlement **0**: Not Gross Settlement
15	CORPORATE ACTION	Alphanumeric	17*	See Table 3.1.12 Corporate Action Maximum 6 different corporation actions can be defined in a day. Action codes are separated with "-" character.
16	SUSPENDED	Numeric	1	0: Not Suspended, 1: Suspended
17	PREVIOUS LAST PRICE	Decimally, numeric	20*	Ever last closing price.
18	OPENING PRICE	Decimally, numeric	20*	First price of day
19	OPENING SESSION PRICE	Decimally, numeric	20*	Price that executed in opening session
20	MIDDAY PRICE	Decimally, numeric	20*	Price that executed in uncross state after midday order collection
21	LOWEST PRICE	Decimally, numeric	20*	Lowest price of the day
22	HIGHEST PRICE	Decimally, numeric	20*	Highest price of the day
23	CLOSING PRICE	Decimally, numeric	20*	Last price of the day

Item	Domain Name	Field Type	Length	Explanation
24	CLOSING SESSION PRICE	Decimally, numeric	20*	Price that executed in closing session
25	CHANGE TO PREVIOUS CLOSING (%)	Decimally, numeric	20*	% change of the closing price relative to previous trading day's closing price
26	REMAINING BID	Decimally, numeric	20*	Best bid price
27	REMAINING ASK	Decimally, numeric	20*	Best offer price
28	VWAP	Decimally, numeric	20*	Daily volume weighted average price
29	TOTAL TRADED VALUE	Decimally, numeric	20*	
30	TOTAL TRADED VOLUME	Decimally, numeric	20*	
31	TOTAL NUMBER OF CONTRACTS	Numeric	20*	
32	REFERENCE PRICE	Decimally, numeric	20*	The price that announced by Exchange for market insight, not base for limits.
33	TRADED VALUE AT OPENING SESSION	Decimally, numeric	20*	
34	TRADED VOLUME AT OPENING SESSION	Decimally, numeric	20*	
35	NUMBER OF CONTRACTS AT OPENING SESSION	Numeric	20*	
36	TRADED VALUE AT MIDDAY AUCTION	Decimally, numeric	20*	
37	TRADED VOLUME AT MIDDAY AUCTION	Decimally, numeric	20*	
38	NUMBER OF CONTRACTS AT MIDDAY AUCTION	Numeric	20*	
39	TRADED VALUE AT CLOSING SESSION	Decimally, numeric	20*	

Item	Domain Name	Field Type	Length	Explanation
40	TRADED VOLUME AT CLOSING SESSION	Decimally, numeric	20*	
41	NUMBER OF CONTRACTS AT CLOSING SESSION	Numeric	20*	
42	TRADED VALUE OF TRADES AT CLOSING PRICE	Decimally, numeric	20*	
43	TRADED VOLUME OF TRADES AT CLOSING PRICE	Decimally, numeric	20*	
44	NUMBER OF CONTRACTS OF TRADES AT CLOSING PRICE	Numeric	20*	
45	LOWEST SHORT SALE PRICE	Decimally, numeric	20*	Lowest price of trades that executed from short sale order within trading day
46	HIGHEST SHORT SALE PRICE	Decimally, numeric	20*	Highest price of trades that executed from short sale order within trading day
47	SHORT SALE VWAP	Decimally, numeric	20*	VWAP of trades that executed from short sale order within trading day
48	TRADED VALUE OF SHORT SALE TRADES	Decimally, numeric	20*	
49	TRADED VOLUME OF SHORT SALE TRADES	Decimally, numeric	20*	
50	NUMBER OF CONTRACTS OF SHORT SALE TRADES	Numeric	20*	
51	LOWEST TRADE REPORT PRICE	Decimally, numeric	20*	Lowest trade report price within trading day
52	HIGHEST TRADE REPORT PRICE	Decimally, numeric	20*	Highest trade report price within trading day
53	TRADE REPORT VWAP	Decimally, numeric	20*	VWAP trade reports within trading day
54	TRADE REPORT TRADED VALUE	Decimally, numeric	20*	

Item	Domain Name	Field Type	Length	Explanation
55	TRADE REPORT TRADED VOLUME	Decimally, numeric	20*	
56	NUMBER OF TRADE REPORTS	Numeric	20*	
57	MIDPOINT TRADED VALUE	Decimally, numeric	20*	
58	MIDPOINT TRADED VOLUME	Decimally, numeric	20*	
59	MIDPOINT NUMBER OF CONTRACTS	Numeric	20*	
60	SHORT SELL	Numeric	1	**0**: Short sell not allowed **1**: Short sell allowed
61	BIST PARTICIPATION ALL INDEX	Numeric	1	**0**: Not included, **1**: Included

2.1.5 Morning Margin Information

Filename		Explanation
MAS_<YYYYAAGG>.csv		Margin Information – Valid for the same day.
Sample Filename	MAS_20152509.CSV	Margin Information file which will be valid for 25.09.2015
Sample File Contents		
2015-06-15;ADANA.E;N;A;3.28;4.92;4.1;1;1;10000000;SI;0;&0.005:0.005-0.499&0.01:0.5-9.999&0.05:10.0-99.999&0.5:100.0-999999.999;0;;;1000000		
2015-06-15;ISCTR.E;N;A;5.12;7.68;6.4;1;1;10000000;SI;0;&0.005:0.005-0.499&0.01:0.5-9.999&0.05:10.0-99.999&0.5:100.0-999999.999;0;;;1000000		

Item	Domain Name	Field Type	Length	Explanation
1	DATE	Alphanumeric	10*	
2	INSTRUMENT SERIES CODE	Alphabetic	32*	Instrument Series code is included in transaction code in this field. Related field can take up to 32 characters. i.e.:

Item	Domain Name	Field Type	Length	Explanation
				XXXX.XX
3	MARKET SEGMENT	Alphabetic	1*	See Table 3.1.5 MarketSegment
4	ABCD GROUP	Alphabetic	1*	Equities can take A, B, C or D values according to the group they are included in. (blank if no equity group code)
5	LOWER PRICE LIMIT	Decimally, numeric	20*	The lower limit is determined by rounding to the appropriate upper price tick
6	UPPER PRICE LIMIT	Decimally, numeric	20*	The upper limit is determined by rounding to the appropriate lower price tick
7	BASE PRICE	Decimally, numeric	20*	The price that base for price limits
8	BLOCK	Numeric	20*	Specify the minimum block lot size of an order
9	BLOCK MINIMUM	Numeric	20*	Specify the minimum quantity of an order
10	BLOCK MAXIMUM	Numeric	20*	Specify the maximum quantity of an order
11	TRADING METHOD	Alphabetic	2	**SI**: Continuous Trading, **TF**: Single Price **PY**: Market Maker
12	GROSS SETTLEMENT	Numeric	1	**1**: Gross Settlement **0**: Not Gross Settlement
13	PRICE TICK	Alphanumeric	500*	This field gives base price range and price ticks table.
14	MARKET MAKER	Numeric	1	**0**: not available **1**:Available
15	MARKET MAKER REQUIREMENTS	Alphanumeric	500*	Min Value, Spread and Market Maker Code is given in this field. In case there is more than one Market maker, information regarding all of them is written in sequence.
16	CLOSING PRICE	Decimally, numeric	20*	Last price of the previous trading day.
17	VWAP	Decimally, numeric	20*	Daily volume weighted average price of the previous trading day.
18	MAX ORDER VALUE(TL)	Numeric	20*	Maximum value of orders that can be entered into the system at one time.
19	SHORT SELL	Numeric	1	**0**: Short sell not allowed

Item	Domain Name	Field Type	Length	Explanation
				1: Short sell allowed

2.1.6 Evening Margin Information

Filename		Explanation
MAA_<YYYYAAGG>.csv		Margin Information – Indicates values which will be valid in the Next Transaction day.
Sample Filename	MAA_20152509. CSV	Evening Margin Information file for 25.09.2015
Sample File Contents		
2015-06-15;ADANA.E;N;A;3.28;4.92;4.1;1;1;10000000;SI;0;&0.005:0.005-0.499&0.01:0.5-9.999&0.05:10.0-99.999&0.5:100.0-999999.999;0;;0;0;1000000		
2015-06-15;ISCTR.E;N;A;5.12;7.68;6.4;1;1;10000000;SI;0;&0.005:0.005-0.499&0.01:0.5-9.999&0.05:10.0-99.999&0.5:100.0-999999.999;0;;0;0;1000000		

Item	Domain Name	Field Type	Length	Explanation
1	DATE	Alphanumeric	10*	
2	INSTRUMENT SERIES CODE	Alphabetic	32*	Instrument Series code is included in transaction code in this field. Related field can take up to 32 characters. i.e.: XXXX.XX
3	MARKET SEGMENT	Alphabetic	1*	See Table 3.1.5 MarketSegment
4	ABCD GROUP	Alphabetic	1*	Equities can take A, B, C or D values according to the group they are included in. (blank if no equity group code)
5	LOWER PRICE LIMIT	Decimally, numeric	20*	The lower limit is determined by rounding to the appropriate upper price tick
6	UPPER LIMIT PRICE	Decimally, numeric	20*	The upper limit is determined by rounding to the appropriate lower price tick
7	BASE PRICE	Decimally, numeric	20*	The price that announced by Exchange for market insight, not base for limits.
8	BLOCK	Numeric	20*	Specify the minimum block lot size of an order
9	BLOCK MINIMIM	Numeric	20*	Specify the minimum quantity of an order

Item	Domain Name	Field Type	Length	Explanation
10	BLOCK MAXIMUM	Numeric	20*	Specify the maximum quantity of an order
11	TRANSACTION METHOD	Alphabetic	2*	**SI**: Continuous Trading, **TF**: Single Price **PY**: Market Maker
12	GROSS SETTLEMENT	Numeric	1	**1**: Gross Settlement **0**: Not Gross Settlement
13	PRICE TICK	Alphanumeric	500*	This field gives base price range and price ticks table.
14	MARKET MAKER	Numeric	1	**0**: Not available, **1**:Available
15	MARKET MAKER REQUIREMENTS	Alphanumeric	500*	Min Value, Spread and Market Maker Code is given in this field. In case there is more than one Market maker, information regarding all of them is written in sequence.
16	CLOSING PRICE	Decimally, numeric	20*	Last price of the trading day.
17	VWAP	Decimally, numeric	20*	Daily volume weighted average price of the trading day.
18	MAX ORDER VALUE(TL)	Numeric	20*	Maximum value of orders that can be entered into the system at one time.
19	SHORT SELL	Numeric	1	**0**: Short sell not allowed **1**: Short sell allowed

2.1.7 Order Cancellation-Modification Subject to Exchange Fee Book

File pertaining to cancelled and modified orders will be sent to the members together with trading books at the end of day. File is in “csv” format and contains the information below.

Filename		Explanation
EID_<YYYYAAGG>.<Member Code>		Order Cancellation Book
Sample Filename	EID_20150925.XYZ	Orders file cancelled and modified on 25.09.2015
Sample File Contents		

2016-06-16;2016-06-16 17:06:57;2016-06-16 17:19:08;SUPIDAY_AKKAYA;USDTR.F;5D351A82000027F8;1;0;1;1;2;DAY;M;YKKTW;;;79998;19998;9.99;79998;19998;9.99;B;C2;199780.02
2016-06-16;2016-06-16 16:00:36;2016-06-16 16:02:19;EMRE_SECEN;VAKBN.E;5D351A82000027CC;1;0;1;5;1;DAY;M;YKKFIX;;YKKFIX14;40000;15000;10.9;40000;14998;10.9;B;N;21.8

Item	Domain Name	Field Type	Length	Explanation
1	DATE	Alphanumeric	10*	
2	ORDER ENTRY DATE AND TIME	Alphanumeric	19*	Indicates entry date and time of the order. Date and time separated with space character.
3	ORDER MODIFIED DATE AND TIME	Alphanumeric	19*	Indicates modification date and time of the order. Date and time separated with space character.
4	REPRESENTATIVE	Alphanumeric	30*	Information regarding user connecting to the system and sending the order.
5	TRANSACTION CODE	Alphanumeric	32*	Instrument Series code is included in transaction code in this field. Related field can take up to 32 characters. i.e.: XXXX.XX
6	ORDER NO	Alphanumeric	60*	Contains System Opening Time, Partition Information and a unique value. It does not include any information regarding the sequence of the order.
7	ORDER PRICE TYPE	Numeric	4*	See Table 3.1.1OrderType
8	ORDER TYPE	Numeric	4*	See Table 3.1.2 ExchangeOrderType
9	ORDER CATEGORY	Numeric	4*	Specifies if a related record pertains to an order, quotation or a trade reporting. See Table 3.1.3 OrderCategory
10	CHANGE REASON	Numeric	4*	Indicates the reason of change on the order. For example trading, cancellation, change in volume etc. See Table 3.1.4 ChangeReasonCode ChangeReasonCode
11	ORDER STATUS	Numeric	4*	Gives information regarding validity status of order. Contains information if it is active or not etc. See Table 3.1.7 OrderStatus

Item	Domain Name	Field Type	Length	Explanation
12	TIME VALIDITY OF ORDER	Alphabetic	9*	Indicates time in force for orders such as day, immediate, good till date, etc. See Table 3.1.8 OrderDurationID
13	ACCOUNT TYPE	Alphabetic	1	**M :** Customer, **P :** Portfolio, **F :** Fund
14	ACCOUNT NO	Alphanumeric	20*	Customer Account Number
15	AGENCY / FUND CODE (AFC)	Alphabetic	16*	Will be left empty if not entered.
16	REFERENCE NO	Alphanumeric	15*	It is a field of 15 characters used for the purpose to mark orders entered by members.
17	PREVIOUS VOLUME	Decimally, numeric	20*	Previous volume subject to price
18	PREVIOUS SHOWN VOLUME	Decimally, numeric	20*	Previous shown volume subject to price for iceberg orders.
19	PREVIOUS PRICE	Decimally, numeric	20*	Price of record corresponding to the previous volume
20	REMAINING VOLUME	Decimally, numeric	20*	In the case of alteration it gives remaining quantity of order. In the case of cancellation, cancelled quantity is displayed. CHANGE REASON should be taken into consideration when BALANCE is evaluated.
21	REMAINING SHOWN VOLUME	Decimally, numeric	20*	In the case of alteration it gives remaining quantity of order. In the case of cancellation, cancelled quantity is displayed. CHANGE REASON should be taken into consideration when BALANCE is evaluated. In the case of alteration it gives remaining shown quantity of iceberg orders. CHANGE REASON should be taken into consideration when BALANCE is evaluated.
22	LAST PRICE	Decimally, numeric	20*	Gives last price of order after related order record
23	BUY_SELL	Alphabetic	1	**A :** Buy, **S :** Sell
24	SCALE OF ORDER	Alphabetic	10*	Specified from which scale order will be cancelled. N(Normal), C3(at 11 seconds and after), C2(between 6 - 10 secs),C1(first 6 secs), T(Call Auction)

Item	Domain Name	Field Type	Length	Explanation
25	TRADE VALUE BASIS	Decimally, numeric	20*	Expresses trade value from which exchange transaction fee will be taken.

Note: For the order entered through FIX channel “Account Type” field (528 Tag numbered OrderCapacity field of the FIX message) "A" is entered but "M" is shown in the book

3. APPENDICES

3.1 Reference Tables

3.1.1 OrderType

Undefined	0
Limit	1
Market	2
Market to Limit	3
Passive	4
Imbalance	64
Market Imbalance	66

3.1.2 ExchangeOrderType

Undefined	0
Force	1
Short Sell	2
Market Bid	4
Price Stabilization	8
Override Crossing	16
Undisclosed Quantity	32
Mid-Point	64

3.1.3 OrderCategory

Unknown	0
Order	1
Quote	4
Trade Report	32

3.1.4 ChangeReason

Undefined	0
CanceledByUser	1
Trade	3
Inactivate	4
ReplacedByUser	5
New	6
ConvertedBySystem	8
CanceledBySystem	9
CanceledOnBehalf	10
BaitRecalculated	11
TriggeredBySystem	12
RefreshedBySystem	13
CanceledBySystemLimitChange	15
Expired	19
CanceledDueToISS	20
InactivatedDueToISS	21
Reloaded	30
CanceledAfterAuction	34
InactivatedDueToOutsideLimits	35
ActivatedDueToOutsideLimits	36
UndisclosedQuantityOrderConverted	39
QuoteCanceledDeltaMmProtection	41
QuoteCanceledAbsMmProtection	42
CrossingOrderDeleted	43
Paused	52

ActivatedPausedOrder	53
CanceledByPtrmMisc	115
CanceledByPtrmSponsoredAccessAuto	116
CanceledByPtrmSponsoredAccessManual	117
CanceledByPtrmInvestorMarket	118
CanceledByPtrmInvestor	119
CanceledByPtrmMargin	120
CanceledByPtrmSuspensionParticipant	121
CanceledByPtrmSuspensionRequirementAccount	122
CanceledByPtrmSuspensionCalculationAccount	123
CanceledByPtrmSuspensionTradingAccount	124

3.1.5 MarketSegment

Commodity Market	E
Emerging Companies Market	G
Structured Products Market	K
Main Market	N
Qualified Investor Trades Market	Q
Pre-Market Trade Platform	S
Submarket	T
Close Watch Market	W
Star Market	Z

3.1.6 Market

NCCP	NCCP
CCP	CCP
Equity – Equity Main Spot (MainSptEQ)	MSPOT
Equity – Primary (Prim Mkt)	PMRKT
Equity – Primary Single Price(PrmMktOneS)	PMOSA
Equity – Official Auction (Offi.Auct)	OFAUC
Equity – Buyin Market (Buyin Mk)	BUYIN
Equity – Odd Lot Market (OddLots M)	ODDLT
Equity – Index (Index)	INDEX
PRV Market – For Test Use Only	_PRV
Collateral Market	COL
Market For External Price Data	PDATA
Interest Rate Market	INTRT
Payment Market	PMT

3.1.7 OrderStatus

Active	1
Not On Book	2
Untriggered	3
Inactive	4

3.1.8 OrderDurationID

Immediate	IMMEDIATE
Day	DAY
Good Till Cancelled	GTC
Good Till Data	GTD

Good Till Time	GTT
Session	SESSION

3.1.9 OrderPriceTypeID

Limit	L
Market	M
Trigger	T
Market To Limit	X

3.1.10 OrderTypeIDSet

Force	FOR	1
Short Sell	SRT	2
Market Bid	MKT_BID	4
Price Stabilization	PSB	8
Override Crossing	OVR	16
Undisclosed	UDC	32
Mid-Point Crossing	CEN	64
Mid-Point Order	CENTER_PT	256
Trigger On Session	TRI	512
Peged Order	PEG	1024
Mid-Point Sweep	CENTER_SWP	2048
Mid-Point Block	CENTER_BLK	4096

3.1.11 DealSource

deal_source_none	0	Internal use. Trades reported directly to the clearing subsystem.
deal_source_auto	1	Matched by system, automatically.
deal_source_manually	2	Matched by system, manually.
deal_source_outside_different	3	Trades reported, Different participants
deal_source_outside_different_om	4	Trades reported,different participants, reg. by exchange.
deal_source_outside_same	5	Trades reported,, One participant
deal_source_outside_same_om	6	Trades reported, one participant, reg. by exchange.
deal_source_auto_combo	7	Combination order matched against another combination order when matched by the Exchange, electronically.
deal_source_swap_box	8	Deal in a Swap Box instrument.
deal_source_auto_internal	9	Matched electronically, member internal.
deal_source_swap_box_internal	10	Deal in a Swap Box instrument, member internal.
deal_source_after_outside_dif	11	After market closure, outside system, different brokers
deal_source_after_outside_diff_om	12	After market closure, outside system, different brokers, registered by the exchange
deal_source_after_outside_same	13	After market closure, outside system, one broker

deal_source_after_outside_same_om	14	After market closure, outside system, one broker, registered by the exchange.
deal_source_internally_basis	15	Internally created basis trade.
deal_source_manual_reversing	16	Reversing deal made by the exchange manually.
deal_source_basis_trade	17	Basis trade.
deal_source_correction	18	Correction of trade.
deal_source_internally_created	19	Internally created.
deal_source_open_allocation	20	Deal made at the end of an auction.
deal_source_pqr	21	Private request for quote.
deal_source_pqr_package	22	Package private request for quote.
deal_source_internal_combo	23	Internally from combo.
deal_source_internal_tm	24	Internally from TM.
deal_source_internal_average	25	Internally from average.
deal_source_internal_strip	26	Internally from strip.
deal_source_delta_hedge	27	Delta hedge.
deal_source_internal_bundle	28	CL bundle deal.
deal_source_bb_trade	32	Trade from Bulletin Board.
deal_source_bb_trade_st_combo	33	Trade from Bulletin Board, standard combo.
deal_source_bb_trade_nost_combo	34	Trade from Bulletin Board, non-standard combo.
deal_source_bb_trade_nost_combo	35	Trade from Bulletin Board, non-standard combo.

deal_source_tm_combo	36	Tailor-made combination.
deal_source_non_std_combo	37	Non-standard combination.
deal_source_block_trade_fac	38	Outside the Exchange, block trade facility.
deal_source_outside_combo	39	Trades reported,, combinations.
deal_source_external_vendor	40	Outside the Exchange, block trade facility.
deal_source_no_price	41	No deal price
deal_source_priority_crossing	42	Priority crossing.
deal_source_combo_vs_outright	43	Combination matched outright legs.
deal_source_outside_otc	44	Trades reported, broker.
deal_source_imp_rotation	100	
deal_source_imp_normal	101	
deal_source_imp_out_of_sequence	102	
deal_source_imp_cab_trade	103	
deal_source_imp_combo_single	104	
deal_source_imp_combo_mix	105	
deal_source_fac_orig_order	110	
deal_source_fac_counter_order	111	
deal_source_exp_orig_order	112	
deal_source_exp_counter_order	113	
deal_source_unsolicited_order	114	
deal_source_solicited_order	115	
deal_source_block_order	116	
deal_source_trade_rep	117	

deal_source_trade_rep_no_settle	118	
deal_source_imp_combo_buy_write	122	
deal_source_av_price_trade	128	Trade resulting from an Average Price Trade transaction.
deal_source_intermediate_apt	129	Intermediate trade created in an Average Price Trade transaction.
deal_source_transfer_with_price	131	Trade transfer
deal_source_transfer_misclear	132	Misclear
deal_source_efp	133	Exchange for physical (EFP).
deal_source_spread	134	Spread trade.
deal_source_aps	135	Average price system (APS).
deal_source_adjust_wo_price	136	Adjustment without price.
deal_source_adjust_with_price	137	Adjustment with price.
deal_source_ctrade	138	Deal executed at CTrade.
deal_source_cross_product_netting	139	Cross product netting.

3.1.12 CorporateAction

Rights Issue (Pre Emptive)	01
Rights Issue (Restricted to Existing Shareholders)	02
Bonus Issue	03
Capital Decrease	04
Merger and Acquisition	05
Cash Dividend	06
Other	99
Null	00

3.1.13 Session

BIST_DURDURMA
END STATE
P_ACILIS_EMIR_TPL
P_ACILIS_EMIR_TPL2
P_ACS_EMR_TP_EIY
P_ACS_EMR_TP_PY
P_ACS_EMR_TP_PY_EIY
P_ACS_EMR_TP2_PY
P_ACS_EMR_TP2_PY_EIY
P_ARA
P_BP_SUR_ISL_EBDK
P_BP_SUREKLI_ISLEM
P_BP_TEK_TARAF_CAGON
P_BP_TEK_TARAF_CAGSN
P_BP_TEK_TARAFLI_CAG
P_DK_TEKFIY_EMIR_TPL
P_DK_TEKFIY_EMR_TPL2
P_ENDEKS_YAYIN
P_ENDEKS_YAYIN_YOK
P_ESLESTIRME
P_ESLESTIRME_B_H
P_ESLESTIRME_B_O
P_ESLESTIRME_EBDK
P_ESLESTIRME_FBS_B_H
P_ESLESTIRME_FBS_B_O
P_ESLESTIRME_FBS_I_H

P_ESLESTIRME_FBS_I_O
P_ESLESTIRME_I_H
P_ESLESTIRME_I_O
P_ESLESTIRMETEKFIYAT
P_GECICI_DRDURMA_KS2
P_GECICI_DRDURMA_TF2
P_GECICI_DUR_EBDK_BP
P_GECICI_DUR_EBDK_KT
P_GECICI_DUR_EBDK_SI
P_GECICI_DURDUR_EBDK
P_GECICI_DURDURMA
P_GECICI_DURDURMA_KS
P_GECICI_DURDURMA_SI
P_GECICI_DURDURMA_TF
P_GUNSN_ISLM_EBDK_BP
P_GUNSN_ISTK_EBDK_BP
P_GUNSONU
P_GUNSONU_ISLEMLERI
P_GUNSONU_ISTATISTIK
P_KAPANIS_EMIR_TPL
P_KAPANIS_EMIR_TPL2
P_KAPANIS_FIY_ISLEM
P_KESIR_KAPFIY_ISLEM
P_KESIR_SUREK_ISLEM
P_MAKBUZ_YAYINI_YOK
P_MARJ_YAYIN
P_MARJ_YAYIN_EBDK_BP

P_MARJ_YAYIN_KAP_TF
P_MARJ_YAYIN_KAPANIS
P_SALTKOTASYON
P_SUREKLI_ISLEM
P_SUREKLI_ISLEM_AOF
P_TEKFIYAT_EMIR_TPL
P_TEKFIYAT_EMIR_TPL2
P_TEKTARAF_CAGRI_AC
P_TEKTARAF_CAGRI_GZ
P_TEKTARAF_HLKARZ_AC
P_TEKTARAF_HLKARZ_GZ
P_TEKTRF_IPMO_CAG_AC
P_TEKTRF_IPMO_CAG_GZ
P_TEKTRF_IPMO_HLA_AC
P_TEKTRF_IPMO_HLA_GZ
P_TF_EMIR_TPL_EBDK
P_TF_EMIR_TPL2_EBDK

3.1.14 TradeType

1	Standard - The trade is a normally registered trade.
2	Transitory The trade is placed on a transitory account.
3	Overtaking. The trade is a result of a rectify operation.
4	Reversing. The trade is a result of a rectify operation.
5	Transfer. The trade is a result of a transfer from a daily account
6	Exercise. The trade is an exercising part in an exercise operation
7	Assign. The trade is an assign part in an exercise

	operation.
8	Closing. The trade is a result of a closing series operation.
9	Issue
10	New_contract. The trade is a result where delivery is new contract
11	Delivery
12	Dummy_trade
13	Alias
14	Offsetting
15	Superseding
16	State_change
17	Give-up
18	Take-up