DEBT SECURITIES MARKET DATA REPORTING AND ACCEPTANCE FORMATS

History of the Document

Version	Date	Summary of the Amendments
1.0		First Version
1.1	17.10.2017	Update
1.2	08.11.2017	- MarketID, Instrumentcode, Instrumenttype and InstrumentGroup, File format fields are removed from 'Bulletin'. - MarketName field is added to 'Member Trade Book' and 'Bulletin'. - Order of first eight column of 'Bulletin' is rearranged. - Days to Maturity and Repo Term fields are merged in 'Member Trade Book'. - Repo Interest Amount, Clearing Trade ID and Original Clearing Trade ID, Trade Report,Session and TradeType are added to 'Member Trade Book'
1.3	05.12.2017	'Trade Type for OTC Trades' is added to Member Trade book
1.4	11.12.2017	Sample File Content is updated for 'Member Trade Book'
1.5	04.01.2018	Trade number field is added to Member Trade Book. Member Trade Number field is updated. The format information for Bulletin on 15.00 was added.
1.6	27.02.2018	Fee and Fee date fields is added to Member Trade Book.
1.7	10.04.2018	Orderbook format is added.
1.8	28.04.2018	Minor changes on column names
1.9	11.06.2018	-Member Trade Book at 15:00 -Open Trades, -Open Repo Trades Total, -Market Summary Report, -Bulletin Summary, -Monthly Member Trade Book File formats are added to the document. 2 new session states were added.

CONTENTS

1. INTRODUCTION

1.1 Purpose of the Document

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

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 Debt Securities 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 with any 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.

2 BORSA ISTANBUL DEBT SECURITIES MARKET FILES DATA REPORTING AND ACCEPTANCE FORMATS

2.1 Files Distributed By BORSA ISTANBUL

2.1.1 Member Trade Book

Filename	Explanation	
BAP_UID_<YYYYAAGG>.<Member Code>		Member Trading Book.
Sample Filename	BAP_UID_GECICI_20180424.AAA	Trading book file dated 24.04.2018 of AAA member
Sample File Contents		
2018-05-07;13:19:32;AAA;S-NORMAL_REPN_T1-ON;FREPN; BAP REPO-T. REPO NORMAL (GCREPO);996A48200000016; 694009549018890250_0_6940096787269248347_2;F;FI-DLY;;F;FI-YTP;;R;YKB;2018-05-07;2018-05-08;S;1;;10;;;;1000000;;;;;;10;;TRY;E;1000273.97;273.97;0;5FE26F020009DE5A;CEMILE_TEMEL_F; BAP_SUREKLI_MUZAYEDE;H;1;3;;89;3;;TRT010420A10;747730;H;0.34; 2018-05-07		
2018-05-07;14:35:25;AAA;TRT200219T11_KESN_T1;FKESN; BAP KES NORMAL EMIRLER PZ OPSN);996A4820000001B; 694009549018890250_0_6940096787269248347_2;G;FI-GOV-MM;clientaccount;G;FI-GOV-MM;referenceno;S;TIB;2018-05-08;;TRT200219T11;491;127;102;1.82;;5000000;69668.1936;0.528846154;102;359.3502;69308.8435;1.38997;102.528846154;139.336;;TRY;E;;;;5FE26F02000A9853;AAA_FIX2_F; BAP_SUREKLI_MUZAYEDE;H;1;3;;198;1;;;;H;0.34; 2018-05-07		
2018-05-07;13:20:34;AAA;TRFSKFKA1819_MKTR_T1-ON;FMKTR; BAP MK TERCIHLI REPO SPCL REPO);996A48200000017; 694009549018890250_0_6940096787269248347_2;P;FI-P;1;F;FI-AMF;;R;YKB;2018-05-18;2018-05-07;TRFSKFKA1719;1;;11;;35;197450;70000;;;;;;;35.453;35.463;TRY;E;70021.1;21.1;0;5FE26F020009DEDE;CEMILE_TEMEL_F; BAP_SUREKLI_MUZAYEDE;H;1;3;;;23;2;;;;H;0.34; 2018-05-07		

Item	Domain Name	Field Type	Length	Explanation
1	TRADE DATE	Alphanumeric	10	Date information in YYYY-MM-DD format will be written here.
2	TRADE TIME	Alphanumeric	8	Time data will be written here in HH24:MI:SS format.
3	MEMBER CODE	Alphabetical	30*	This is the three-letter exchange code of the member.
4	INSTRUMENT CODE	Alphanumeric	100*	This area contains the code for the series being traded. The ISIN code of the traded instrument, the market where the trade is realized and value date are included in the instrument code.
5	MARKET CODE	Alphanumeric	20*	The code of the market where the trade is realized is included in this field in 5 characters.
6	MARKET NAME	Alphanumeric	50*	The name of the market where the trade is realized.
7	TRADE NUMBER	Alphanumeric	20*	This is a unique number formed by combining member transaction numbers composed for buy and sell transactions.

8	MEMBER TRADE NR.	Alphanumeric	70*	This is the single trade number that is generated for each buy and sell transaction.
9	ACCOUNT TYPE	Alphanumeric	25*	**M -** Client **P -** House **F** – Investment Fund **Y** – Other Fund **I** – Investment Trust **G** – Government Market Maker **C -** Corporate Market Maker **O -** Portfolio Management Company
10	ACCOUNT AFK	Alphanumeric	16*	This shows on behalf of which account type (client/fund/house) the matched order is entered.
11	ACCOUNT NR	Alphanumeric	20*	Client Account Number
12	COUNTERPARTY ACCOUNT TYPE	Alphanumeric	25*	**M -** Client **P -** House **F** – Investment Fund **Y** – Other Fund **I** – Investment Trust **G** – Government Market Maker **C -** Corporate Market Maker **O -** Portfolio Management Company
13	COUNTERPARTY ACCOUNT AFK	Alphanumeric	16*	This shows which account type (client/fund/house) is entered the counterparty's order.
14	REFERENCE NR	Alphanumeric	15*	This is a field of 15 characters that is used with the aim of distinguishing the orders that the members have entered.
15	BUY/SELL	Alphabetical	1	**A:** Buy, **S:** Sell, **R:** Repo, **P:** Reverse Repo
16	COUNTERPARTY MEMBER	Alphabetical	30*	This field contains the three-letter exchange code of the counterparty of the trade.
17	VALUE DATE1	Alphanumeric	10	Start date of the repo transaction for repo markets, trade date for other markets. Date information in YYYY-MM-DD format will be written here.
18	VALUE DATE2	Alphanumeric	10	End date of the repo transaction. Date information in YYYY-MM-DD format will be written here.
19	INSTRUMENT ID	Alphanumeric	20*	Repo code for repo transactions, ISIN code of the instrument for spot markets.
20	DTM/REPO TIME	Alphanumeric	10*	Days To Maturity - Remaining days to maturity of the traded instrument for the trades outside the repo markets. Repo Time - Maturity for repo and sukuk repo trades.
21	DAYS TO COUPON	Alphanumeric	10*	Actual number of days remaining until the next coupon paymentday.
22	PRICE/RATE	Decimal, numerical	20*	The price/rate that the member enters the order screen while sending orders to the system. There are 3 decimal places in the orders transmitted over the price, there are 2 decimal places in those that are transmitted over rate or return. For International Bonds Market, , there are 4 decimal places.

23	RETURN	Decimal, numerical	20*	The return that the members enters the order screen when sending orders to the system. There are 2 decimal places in the orders transmitted over the return.
24	REPO COLLATERAL PRICE	Decimal, numerical	20*	The price of the capital market instrument that is collateral of the trade in Special Repo Market. There are 3 decimal places in the repo collateral price.
25	QUANTITY	Decimal, numerical	20*	The nominal amount of the trade.
26	AMOUNT	Decimal, numerical	20*	The amount of the trade.
27	ACCRUED INTEREST / ACCRUED LEASE	Decimal, numerical	20*	The amount of the coupon interest or lease that falls onto the number of days from the first issue date in the first coupon period, or from the coupon due date in other coupon periods, up to the settlement date.
28	CLEAN PRICE	Decimal, numerical	20*	This is the price excluding the accrued interest or accrued lease. There are 3 decimal places.
29	ACCRUED INTEREST AMOUNT / ACCRUED LEASE AMOUNT	Alphanumeric	10	This is the amount corresponding the traded nominal quantity. It is the amount obtained by dividing by 100 the product of accrued interest or accrued lease and the inflation index if any.
30	PRINCIPAL AMOUNT	Decimal, numerical	20*	This is the nominal quantity calculated over the clean price. It is obtained by dividing by 100 the multiplication of nominal quantity and clean price and inflation index if any.
31	INFLATION INDEX	Decimal, numerical	20*	This is the coefficient obtained by dividing the reference index value at value date by the reference index value at the issue date of the security.
32	DIRTY PRICE	Decimal, numerical	20*	This is the price including the accrued interest or accrued lease of the security.
33	SETTLEMENT PRICE	Decimal, numerical	20*	The price that is used in calculating the settlement amount of the trade
34	VALUE DATE2 PRICE	Decimal, numerical	20*	This is the value of the security price for the orders entered in Equity Repo Market or Special Repo Market in Value2 calculated on the basis of the repo rate and period.
35	CURRENCY	Alphabetical	3	The currency in which the capital market instrument is issued and traded.
36	CLEARING HOUSE	Alphabetical	1	The status when the clearing and settlement of the trade is performed through Takasbank. E: Clearing will be done through Takasbank. H: Clearing will be performed by the parties.
37	PRINCIPAL+INTEREST-WITHOLDING TAX	Decimal, numerical	20*	This determines the amount of the security to be delivered as repayment in repo transactions. This equal to the pricipal plus interest amount remaining after the witholding tax.
38	REPO INTEREST AMOUNT	Decimal, numerical	20*	The interest amount in repo trades.
39	WITHOLDING TAX AMOUNT	Decimal, numerical	20*	This is the witholding tax amount calculated for the counterparty of the trade to make tax payment in the name of the party which has capital gains within the framework of the tax legislation.

40	ORDER NR.	Alphanumeric	60*	This includes System Opening Time, Partition Information and a singular value. It does not include any information about the order ranking.
41	REPRESENTATIVE	Alphanumeric	80*	This is the information about the user that is connected to the system and transmits the order.
42	SESSION	Alphanumeric	40*	The session trade was made.
43	AFT. 14:00 PM B/S FUND TRADE	Alphabetical	1	This takes the value of 'E' if the trade is cross fund trade after 14:00, if not it takes the value of 'H'.
44	TRADE TYPE	Numeric	1	1 (Standard trade) 3 (Trade Rectify)
45	TRADE TYPE FOR OTC TRADES	Numeric	1	6 (crossd trades, non-cleared trades, same day value date fund trades after 14:00)
46	CLEARING DEAL ID	Numerical	20*	Takasbank deal number
47	CLEARING TRADE ID	Numerical	20*	Clearing trade id belonging to the trade
48	ORIGINAL CLEARING TRADE ID	Numerical	20*	Original clearing trade id belonging to the trade (this field is filled when there is a trade rectify or a trade cancel)
49	REPO COLLATERAL CODE	Alphanumeric	12*	The definition of the security given as collateral in repo transactions
50	REPO COLLATERAL NOMINAL	Numerical	20*	The quantityof securities given as collateral in repo transactions
51	TRADEREPORT	Alphabetical	1	Source of the trades H: Trade E: Trade Report
52	FEE	Numerical	20*	Trading Fee (This field will be added to BAP_UID_YYYYMMDD but not BAP_UID_GECICI_YYYYMMDD)
53	FEE DATE	Alphanumeric	10	Trading Fee Date (This field will be added to BAP_UID_YYYYMMDD but not BAP_UID_GECICI_YYYYMMDD) YYYY-MM-DD format

2.1.2 Temporary Member Trade Book

Filename	Explanation	
BAP_UID_GECICI_<YYYYAAGG>.<Member Code>		Member Trading Book at 15:00
Sample Filename	BAP_UID_GECICI_20180424.AAA	Temporary trading book file for trades of AAA member until 14:00 on 24.04.2018
2018-05-07;13:19:32;AAA;S-NORMAL_REPN_T1-ON;FREPN; BAP REPO-T. REPO NORMAL (GCREPO);996A48200000016; 694009549018890250_0_6940096787269248347_2;F;FI-DLY;;F;FI-YTP;;R;YKB;2018-05-07;2018-05-08;S;1;;10;;;;1000000;;;;;;10;;TRY;E;1000273.97;273.97;0;5FE26F020009DE5A;CEMILE_TEMEL_F; BAP_SUREKLI_MUZAYEDE;H;1;3;;89;3;;TRT010420A10;747730;H		
2018-05-07;14:35:25;AAA;TRT200219T11_KESN_T1;FKESN; BAP KES NORMAL EMIRLER PZ OPSN);996A4820000001B; 694009549018890250_0_6940096787269248347_2;G;FI-GOV-MM;clientaccount;G;FI-GOV-MM;referenceno;S;TIB;2018-05-08;;TRT200219T11;491;127;102;1.82;;5000000;69668.1936;0.528846154;102;359.3502;69308.8435;1.38997;102.528846154;139.336;;TRY;E;;;;5FE26F02000A9853;AAA_FIX2_F; BAP_SUREKLI_MUZAYEDE;H;1;3;;198;1;;;;H		
2018-05-07;13:20:34;AAA;TRFSKFKA1819_MKTR_T1-ON;FMKTR; BAP MK TERCIHLI REPO SPCL REPO);996A48200000017; 694009549018890250_0_6940096787269248347_2;P;FI-P;1;F;FI-AMF;;R;YKB;2018-05-18;2018-05-07;TRFSKFKA1719;1;;11;;35;197450;70000;;;;;;35.453;35.463;TRY;E;70021.1;21.1;0;5FE26F020009DEDE;CEMILE_TEMEL_F; BAP_SUREKLI_MUZAYEDE;H;1;3;;;23;2;;;;H		

Item	Domain Name	Field Type	Length	Explanation
1	TRADE DATE	Alphanumeric	10	Date information in YYYY-MM-DD format will be written here.
2	TRADE TIME	Alphanumeric	8	Time data will be written here in HH24:MI:SS format.
3	MEMBER CODE	Alphabetical	30*	This is the three-letter exchange code of the member.
4	INSTRUMENT CODE	Alphanumeric	100*	This area contains the code for the series being traded. The ISIN code of the traded instrument, the market where the trade is realized and value date are included in the instrument code.
5	MARKET CODE	Alphanumeric	20*	The code of the market where the trade is realized is included in this field in 5 characters.
6	MARKET NAME	Alphanumeric	50*	The name of the market where the trade is realized.
7	TRADE NUMBER	Alphanumeric	20*	This is a unique number formed by combining member transaction numbers composed for buy and sell transactions.
8	MEMBER TRADE NR.	Alphanumeric	70*	This is the single trade number that is generated for each buy and sell transaction.
9	ACCOUNT TYPE	Alphanumeric	25*	**M -** Client **P -** House **F** – Investment Fund **Y** – Other Fund **I** – Investment Trust

				G – Government Market Maker **C -** Corporate Market Maker **O -** Portfolio Management Company
10	ACCOUNT AFK	Alphanumeric	16*	This shows on behalf of which account type (client/fund/house) the matched order is entered.
11	ACCOUNT NR	Alphanumeric	20*	Client Account Number
12	COUNTERPARTY ACCOUNT TYPE	Alphanumeric	25*	**M -** Client **P -** House **F** – Investment Fund **Y** – Other Fund **I** – Investment Trust **G** – Government Market Maker **C -** Corporate Market Maker **O -** Portfolio Management Company
13	COUNTERPARTY ACCOUNT AFK	Alphanumeric	16*	This shows which account type (client/fund/house) is entered the counterparty's order.
14	REFERENCE NR	Alphanumeric	15*	This is a field of 15 characters that is used with the aim of distinguishing the orders that the members have entered.
15	BUY/SELL	Alphabetical	1	**A:** Buy, **S:** Sell, **R:** Repo, **P:** Reverse Repo
16	COUNTERPARTY MEMBER	Alphabetical	30*	This field contains the three-letter exchange code of the counterparty of the trade.
17	VALUE DATE1	Alphanumeric	10	Start date of the repo transaction for repo markets, trade date for other markets. Date information in YYYY-MM-DD format will be written here.
18	VALUE DATE2	Alphanumeric	10	End date of the repo transaction. Date information in YYYY-MM-DD format will be written here.
19	INSTRUMENT ID	Alphanumeric	20*	Repo code for repo transactions, ISIN code of the instrument for spot markets.
20	DTM/REPO TIME	Alphanumeric	10*	Days To Maturity **-** Remaining days to maturity of the traded instrument for the trades outside the repo markets. Repo Time **-** Maturity for repo and sukuk repo trades.
21	DAYS TO COUPON	Alphanumeric	10*	Actual number of days remaining until the next coupon paymentday.
22	PRICE/RATE	Decimal, numerical	20*	The price/rate that the member enters the order screen while sending orders to the system. There are 3 decimal places in the orders transmitted over the price, there are 2 decimal places in those that are transmitted over rate or return. For International Bonds Market, there are 4 decimal places.
23	RETURN	Decimal, numerical	20*	The return that the members enters the order screen when sending orders to the system. There are 2 decimal places in the orders transmitted over the return.
24	REPO COLLATERAL PRICE	Decimal, numerical	20*	The price of the capital market instrument that is collateral of the trade in Special Repo

				Market. There are 3 decimal places in the repo collateral price.
25	QUANTITY	Decimal, numerical	20*	The nominal amount of the trade.
26	AMOUNT	Decimal, numerical	20*	The amount of the trade.
27	ACCRUED INTEREST / ACCRUED LEASE	Decimal, numerical	20*	The amount of the coupon interest or lease that falls onto the number of days from the first issue date in the first coupon period, or from the coupon due date in other coupon periods, up to the settlement date.
28	CLEAN PRICE	Decimal, numerical	20*	This is the price excluding the accrued interest or accrued lease. There are 3 decimal places.
29	ACCRUED INTEREST AMOUNT / ACCRUED LEASE AMOUNT	Alphanumeric	10	This is the amount corresponding the traded nominal quantity. It is the amount obtained by dividing by 100 the product of accrued interest or accrued lease and the inflation index if any.
30	PRINCIPAL AMOUNT	Decimal, numerical	20*	This is the nominal quantity calculated over the clean price. It is obtained by dividing by 100 the multiplication of nominal quantity and clean price and inflation index if any.
31	INFLATION INDEX	Decimal, numerical	20*	This is the coefficient obtained by dividing the reference index value at value date by the reference index value at the issue date of the security.
32	DIRTY PRICE	Decimal, numerical	20*	This is the price including the accrued interest or accrued lease of the security.
33	SETTLEMENT PRICE	Decimal, numerical	20*	The price that is used in calculating the settlement amount of the trade
34	VALUE DATE2 PRICE	Decimal, numerical	20*	This is the value of the security price for the orders entered in Equity Repo Market or Special Repo Market in Value2 calculated on the basis of the repo rate and period.
35	CURRENCY	Alphabetical	3	Currency in which the capital market instrument is issued and traded
36	CLEARING HOUSE	Alphabetical	1	The status when the clearing and settlement of the trade is performed through Takasbank. E: Clearing will be done through Takasbank. H: Clearing will be performed by the parties.
37	PRINCIPAL+INTEREST-WITHOLDING TAX	Decimal, numerical	20*	This determines the amount of the security to be delivered as repayment in repo transactions. This equal to the pricipal plus interest amount remaining after the witholding tax.
38	REPO INTEREST AMOUNT	Decimal, numerical	20*	The interest amount in repo trades
39	WITHOLDING TAX AMOUNT	Decimal, numerical	20*	This is the witholding tax amount calculated for the counterparty of the trade to make tax payment in the name of the party which has capital gains within the framework of the tax legislation.
40	ORDER NR.	Alphanumeric	60*	This includes System Opening Time, Partition Information and a singular value. It does not include any information about the order ranking.
41	REPRESENTATIVE	Alphanumeric	80*	This is the information about the user that is connected to the system and transmits the order.

42	SESSION	Alphanumeric	40*	The session trade was made.
43	AFT. 14:00 PM B/S FUND TRADE	Alphabetical	1	This takes the value of 'E' if the trade is cross fund trade after 14:00, if not it takes the value of 'H'.
44	TRADE TYPE	Numeric	1	1 (Standard trade) 3 (Trade Rectify)
45	TRADE TYPE FOR OTC TRADES	Numeric	1	6 (cross trades, non-cleared trades, same day value date fund trades after 14:00)
46	CLEARING DEAL ID	Numerical	20*	Takasbank deal number
47	CLEARING TRADE ID	Numerical	20*	Clearing trade id belonging to the trade
48	ORIGINAL CLEARING TRADE ID	Numerical	20*	Original clearing trade id belonging to the trade (this field is filled when there is a trade rectify or a trade cancel)
49	REPO COLLATERAL CODE	Alphanumeric	12*	The definition of the security given as collateral in repo transactions
50	REPO COLLATERAL NOMINAL	Numerical	20*	The quantity of securities given as collateral in repo transactions
51	TRADEREPORT	Alphabetical	1	Source of the trades H: Trade E: Trade Report

2.1.3 Bulletin

Filename		Explanation
BAP_BULTEN_<YYYYGGAA>		Bulletin
Sample Filename	BAP_BULTEN_20180424	Bulletin for the date 24.04.2018
Sample File Contents		
BAP KES NORMAL EMIRLER PZ (OPSN);2018-04-24;TRSGRAN61815_KESN_T0;2018-04-25;;TRSGRAN61815;TRY;59;;;;;;;;98.253;;;;11;11;11;11;11;11.52;11.52;;;;;2000000;1965059.62;1;;;;;;;2000000;1965059.62;1;2000000;1965059.62		
BAP BANKALARARASI REPO (IBNKREP);2018-04-24;S-BANKA_BREP_T0-1HAFTA;2018-04-25;2018-05-02;S;TRY;8;;;10;10;12.77;12.77;12.77;;2018-04-20 00:00:00;11.59;17;;;;;;;;-24.88;10.18;;;1000300000;1000300000;185;;;;;;;1000300000;1000300000;185;;		

Item	Domain Name	Field Type	Length	Explanation
1	MARKET NAME	Alphanumeric	20*	Market Name
2	TRADEDATE	Alphanumeric	10	Trade Date
3	INSTRUMENT CODE	Alphanumeric	100*	This area contains the code for the series being traded. The ISIN code of the traded instrument, the market where the trade is realized and value date(s) are included in the instrument code.
4	VALUEDATE1	Alphanumeric	10	The value date of the trade for the related security –start date in repo trades
5	VALUEDATE2	Alphanumeric	10	End date of the trade for the related security
6	ISIN/CODE	Alphanumeric	12*	ISIN (International Securities Identification Number) numbers determined for securities
7	CURRENCY	Alphabetical	3	Currency
8	DTM/REPO TERM	Alphanumeric	10*	Remaining days to maturity (DTM).
9	DTC	Alphanumeric	10*	Remaining days to first coupon (DTC) payment day for the securities with coupon.
10	ACCRUED INTEREST/LEASE	Decimal, numerical	10*	The amount of the periodic coupon interest or lease that corresponds to the number of days from the issue date in the first coupon period, from the last coupon payment date in other coupon periods, up to the settlement date.
11	OPENING	Decimal, numerical	10*	The opening price (or rate for repo trades) of the related security in the related value date.
12	LOWEST	Decimal, numerical	10*	The lowest price (or rate for repo trades) realized during the day for the related instrument and maturity.

13	HIGHEST	Decimal, numerical	10*	The highest price (or rate for repo trades) realized during the day for the related instrument and maturity.
14	CLOSING	Decimal, numerical	10*	The price (or rate for repo trades) of the last trade for the related instrument and maturity.
15	WT. AVG. PRICE	Decimal, numerical	10*	The weighted average price (or rate for repo trades) of the trades for the related instrument and maturity realized during the day.
16	WT. AVG. SETTLEMENT PRICE	Decimal, numerical	10*	The weighted average settlement price of the related security/ maturity realized during the day.
17	PREVIOUS TRADE DATE	Alphanumeric	10	The date of the previous trading day.
18	PREVIOUS WT. AVG. PRICE	Decimal, numerical	10*	The weighted average price of the related security/ maturity on the previous trading day.
19	PREVIOUS CLOSING PRICE	Decimal, numerical	10*	The price of the last trade on the previous trading day of the related security.
20	OPENING PRICE/RETURN	Decimal, numerical	10*	The return calculated from the opening price of the related security in the related value date or the price calculated from the opening return.
21	LOWEST PRICE/RETURN	Decimal, numerical	10*	The return calculated from the lowest price of the related security in the related value date or the price calculated from the lowest return.
22	HIGHEST PRICE/RETURN	Decimal, numerical	10*	The return calculated from the highest price of the related security in the related value date or the price calculated from the highest return.
23	CLOSING PRICE/RETURN	Decimal, numerical	10*	The return calculated from the closing price of the related security in the related value date or the price calculated from the closing return.
24	WT. AVG. PRICE/RETURN	Decimal, numerical	10*	The return/price which corresponds to the weighted average price/return of the related security in the related value date.
25	CLOSING COMPOUND RETURN	Decimal, numerical	10*	The compound return of the last trade of the related security.
26	WT. AVG. COMPOUND RETURN	Decimal, numerical	10*	The weighted average compound return of the related security realized during the day.
27	LAST PRICE CHANGE	Decimal, numerical	10*	The net change in the price of the last trade relative to the last price of the previous trading day.
28	WT. AVG. PRICE CHANGE	Decimal, numerical	10*	The net change in the weighted average price relative to the weighted average price of the previous trading day.
29	CLOSING COMPOUND RETURN CHANGE	Decimal, numerical	10*	The net change of the compound return of the last trade relative to the compound return of the last trade of the previous trading day.
30	WT. AVG COMPOUND RETURN CHANGE	Decimal, numerical	10*	The net change of the compound return of the last trade relative to the weighted

				average compound return of the last trade of the previous trading day.
31	QUANTITY	Decimal, numerical	20*	Total trade quantity for the related security/ maturity realized during the day.
32	TRADED VALUE	Decimal, numerical	20*	Total traded value for the related security/ maturity realized during the day.
33	NUMBER OF DEALS	Numerical	20*	Total number of deals for the related security/ maturity realized during the day.
34	NON-CLEARED TRADE QUANTITY	Decimal, numerical	20*	Total quantity of the cross trades and same day value date trades after 14:00 for the related security/ maturity realized during the day.
35	NON-CLEARED TRADED VALUE	Decimal, numerical	20*	Total traded value of the cross trades and same day value date trades after 14:00 for the related security/ maturity realized during the day.
36	NUMBER OF NON-CLEARED DEALS	Numerical	20*	Total number of the cross trades and same day value date trades after 14:00 for the related security/ maturity realized during the day.
37	TRADE REPORT TRADE VOLUME	Decimal, numerical	20*	Total trade volume of the same day value date trade reports for the related security/ maturity realized during the day.
38	TRADE REPORT TRADED VALUE	Decimal, numerical	20*	Total traded value of the same day value date trade reports for the related security/ maturity realized during the day.
39	NUMBER OF TRADE REPORT DEALS	Decimal, numerical	20*	Total number of the same day value date trade reports for the related security/ maturity realized during day.
40	TOTAL QUANTITY	Decimal, numerical	20*	Total quantity of the same day value date trades for the related security/ maturity realized during the day.
41	TOTAL TRADED VALUE	Decimal, numerical	20*	Total traded value of the same day value date trades for the related security/ maturity realized during the day.
42	TOTAL NUMBER OF DEALS	Numerical	20*	Total number of of the same day value date trades for the related security/ maturity realized during the day.
43	ACCUMULATED QUANTITY	Decimal, numerical	20*	Total traded quantity for the related security realized from the date when it first started trading.
44	ACCUMULATED TRADED VALUE	Decimal, numerical	20*	Total traded value for the related security realized from the date when it first started trading.

2.1.4 Bulletin at 15:00

Filename		Explanation
BAP_BULTEN_GECICI_<YYYYGGAA>		Bulletin
Sample Filename	BAP_BULTEN_GECICI_20180424	Temporary bulletin for the date 24.04.2018at 15:00

Sample File Contents
BAP KES NORMAL EMIRLER PZ (OPSN);2018-04-26;TRT220921T18_KESN_T0;2018-04-26;;TRT220921T18;1245;153;97.287;88;101.234;97.287;96.487;97.22;10.15;8.77;13.7;10.15;10.41;10.41;10.69;0.732967033;116000000;112775141.72;24

Item	Domain Name	Field Type	Length	Explanation
1	MARKET NAME	Alphanumeric	20*	Market Name
2	TRADE DATE	Alphanumeric	10	Trade Date
3	INSTRUMENT CODE	Alphanumeric	100*	This area contains the code for the series being traded. The ISIN code of the traded instrument, the market where the trade is realized and value date(s) are included in the instrument code.
4	VALUEDATE1	Alphanumeric	10	The value date of the trade for the related security –start date in repo trades
5	VALUEDATE2	Alphanumeric	10	End date of the trade for the related security
6	ISIN/CODE	Alphanumeric	12*	ISIN (International Securities Identification Number) numbers determined for securities
7	DTM/REPO TERM	Alphanumeric	10*	Remaining days to maturity (DTM) or repo term.
8	DTC	Alphanumeric	10*	Remaining days to first coupon (DTC) payment day for the securities with coupon.
9	OPENING	Decimal, numerical	10*	The opening price/repo rate of the related security in the related value date.
10	LOWEST	Decimal, numerical	10*	The lowest price (or rate for repo trades) realized during the day for the related instrument and maturity.
11	HIGHEST	Decimal, numerical	10*	The highest price (or rate for repo trades) realized during the day for the related instrument and maturity.
12	CLOSING	Decimal, numerical	10*	The price (or rate for repo trades) of the last trade for the related instrument and maturity.
13	WT. AVG. PRICE	Decimal, numerical	10*	The weighted average price (or rate for repo trades) of the trades for the related instrument and maturity realized during the day.
14	WT. AVG. SETTLEMENT PRICE	Decimal, numerical	10*	The weighted average settlement price of the related instrument/ maturity realized during the day.
15	OPENING PRICE/RETURN	Decimal, numerical	10*	The return calculated from the opening price of the related security in the related value date or the price calculated from the opening return.

16	LOWEST PRICE/RETURN	Decimal, numerical	10*	The return calculated from the lowest price of the related security in the related value date or the price calculated from the lowest return.
17	HIGHEST PRICE/RETURN	Decimal, numerical	10*	The return calculated from the highest price of the related security in the related value date or the price calculated from the highest return.
18	CLOSING PRICE/RETURN	Decimal, numerical	10*	The return calculated from the closing price of the related security in the related value date or the price calculated from the closing return.
19	WT. AVG. PRICE/RETURN	Decimal, numerical	10*	The return/price which corresponds to the weighted average price/return of the related security in the related value date.
20	CLOSING COMPOUND RETURN	Decimal, numerical	10*	The compound return of the last trade of the related security.
21	WT. AVG. COMPOUND RETURN	Decimal, numerical	10*	The weighted average compound return of the related security realized during the day.
22	ACCRUED INTEREST/LEASE	Decimal, numerical	10*	The amount of the periodic coupon interest or lease that corresponds to the number of days from the issue date in the first coupon period, from the last coupon payment date in other coupon periods, up to the settlement date.
23	QUANTITY	Decimal, numerical	20*	Total trade quantity for the related security/ maturity realized during the day.
24	TRADED VALUE	Decimal, numerical	20*	Total traded value for the related security/ maturity realized during the day.
25	NUMBER OF DEALS	Numerical	20*	Total number of deals for the related security/ maturity realized during the day.

2.1.5 Order Book

Filename		Explanation
BAP_TED_<YYYYAAGG>.<Member Code>.zip		Order book
	BAP_TED_20180424.AAA.zip	Order book for AAA member as of 24.04.2018
Sample File Contents		
AAA;FI-M;51706-100;6985177588643285297_80_62_80_0_35261_15979_0_1;60F05602001A4931;;2018-04-26 11:32:49;2018-04-26 11:32:49;TRT110320T18;FKESN;KEREM_KARABAY_F;2018-04-26 00:00:00;;TRY;A;100.2;;600000;0;;100.2;101.686;2;3;1;1		

Item	Domain Name	Field Type	Length	Explanation
1	MEMBER CODE	Alphabetical	30*	This is the three-letter exchange code of the member.
2	AFK	Alphanumeric	16*	This shows which account type (client/fund/house) is entered the order.
3	ACCOUNT NO	Alphanumeric	20*	Client Account Number
4	UNIQUE ORDER ID	Alphanumeric	60*	This is the unique ID for each order. It does not include any information about the order ranking.
5	ORDER NR	Numerical	20*	This is the unique alphanumeric identity information for the orders entered created by the system. It does not include any information about the order ranking.
6	PREVIOUS ORDER NR	Alphanumeric	60*	This is the number of the previous order.
7	ORDER ENTRY DATE AND TIME	Alphanumeric	19*	This shows the date and time of the order. There is space character between date and time. (YYYY-MM-DD HH24:MI:SS)
8	ORDER CHANGE DATE AND TIME	Alphanumeric	19*	It shows date and time of the change of the order. There is space character between date and time. (YYYY-MM-DD HH24:MI:SS)
9	INSTRUMENT ID	Alphanumeric	20*	Repo code for repo trades, ISIN code of the instrument for (S) spot markets.
10	MARKET CODE	Alphanumeric	20*	This shows the market where the instrument is traded. It is the market where the best buy/sell orders for the related instrument/maturity are effective.
11	TRADER	Alphanumeric	80*	This shows the user who is connected to system and sends the order.
12	START DATE	Alphanumeric	10	This shows the start date of the transaction.
13	END DATE	Alphanumeric	10	This shows the end date of the transaction.
14	CURRENCY	Alphabetical	3	This shows the currency in which the instrument is issued and traded.

15	BUY/SELL	Alphabetical	1	B: Buy, S: Sell, R: Repo, P: Reverse Repo
16	PRICE/RATE	Decimal, numerical	20*	The price/rate that the member enters the order screen while sending orders to the system. There are 3 decimal places in the orders transmitted over the price, there are 2 decimal places in those that are transmitted over rate or return. There are 4 decimal places for the price of Eurobonds.
17	SECONDARY PRICE	Decimal, numerical	20*	The order price of the capital market instrument that is collateral of the trade in Special Repo Market, Equity Repo Market and Committed Transactions Market.
18	QUANTITY	Decimal, numerical	20*	This shows the quantity of the order entered.
19	REMAINING QUANTITY	Numerical	20*	This shows remaining quantity of the order in case of order match or partial match.
20	PRICE/YIELD	Decimal, numerical	20*	This shows the yield or price which is calculated according to the order price or rate.
21	CLEAN PRICE	Decimal, numerical	20*	This is the price excluding the accrued interest or accrued lease. There are 3 decimal places. There are four decimal places for International Bonds Market.
22	DIRTY PRICE	Decimal, numerical	20*	This is the price including the accrued interest or accrued lease of the security. There are 3 decimal places. There are four decimal places for International Bonds Market.
23	ORDER STATUS	Numerical	4*	This shows the status of the order. 1: active 2: does not exist in order book. 4: inactive
24	ORDER CHANGE REASON	Numerical	4*	This shows the reason of the change in the order. 1 : the order is canceled by the user. 3 : the order is closed. 5 : the order is revised. 6 : new order 9 : the order is canceled by the system. 10: the order is canceled on behalf of the user. 19: the validity of the order is over.
25	ORDER TYPE	Numerical	10*	This shows the type of the order. 1: Limit order 2: Market order
26	ORDER CATEGORY	Numerical	10*	This shows order category. 1: normal order 4: price quotation 32: trade report

2.1.6 Open Trades

Filename	Explanation	
BAP_ACIK_ISLEMLER_<YYYYAAGG>.<Member Code>		Open Trades of the Member
Sample Filename	BAP_ACIK_ISLEMLER_20180531.AAA	Open trades file including unsettled trades of AAA member as of 31.05.2018
Sample File Contents		
2018-05-31;10:06:07;AAA;S-NORMAL_REPN_T0-ON;FREPN;BAP REPO-T. REPO NORMAL (GCREPO);9B6844200000019;80_70_89_445379_0;P;FI-P;;P;FI-P;;P;THR;2018-05-31;2018-06-01;S;1;;15;;;;10000000;;;;;;;15;;TRY;E;10003493.15;4109.59;616.44;61212A820015DABF;ALI_OSMAN_F;BAP_SUREKLI_MUZAYEDE;H;1;;74569;445379;;TRT150519T15;10760035;H		
2018-05-30;14:58:32;AAA;TRT150120T16_MKTR_T1-ON;FMKTR;BAP MK TERCIHLI REPO (SPCL REPO);9B6604200000128;80_79_93_262_0;P;FI-P;;P;FI-P;;R;BUR;2018-05-31;2018-06-01;TRT150120T16;1;;0.01;;0.001;258640;10000;;;;;;;3.866;3.866;TRY;E;10000;0;0;611FC28200214A88; ALI_OSMAN_F;BAP_ILERI_VALOR;H;1;;63;262;;;;H		

Item	Domain Name	Field Type	Length	Explanation
1	TRADE DATE	Alphanumeric	10	Date information in YYYY-MM-DD format will be written here.
2	TRADE TIME	Alphanumeric	8	Time data will be written here in HH24:MI:SS format.
3	MEMBER CODE	Alphabetical	30*	This is the three-letter exchange code of the member.
4	INSTRUMENT CODE	Alphanumeric	100*	This area contains the code for the series being traded. The ISIN code of the traded instrument, the market where the trade is realized and value date are included in the instrument code.
5	MARKET CODE	Alphanumeric	20*	The code of the market where the trade is realized is included in this field in 5 characters.
6	MARKET NAME	Alphanumeric	50*	The name of the market where the trade made is included.
7	TRADE NUMBER	Alphanumeric	20*	This is a unique number formed by combining member transaction numbers composed for buy and sell transactions.
8	MEMBER TRADE NR.	Alphanumeric	70*	This is the single trade number that is generated for each buy and sell transaction.
9	ACCOUNT TYPE	Alphanumeric	25*	**M -** Client **P -** House **F** – Investment Fund **Y** – Other Fund **I** – Investment Trust **G** – Government Market Maker **C -** Corporate Market Maker **O -** Portfolio Management Company
10	ACCOUNT AFK	Alphanumeric	16*	This shows on behalf of which account type (client/fund/house) the matched order is entered.

11	ACCOUNT NR	Alphanumeric	20*	Client Account Number
12	COUNTERPARTY ACCOUNT TYPE	Alphanumeric	25*	**M -** Client **P -** House **F** – Investment Fund **Y** – Other Fund **I** – Investment Trust **G** – Government Market Maker **C -** Corporate Market Maker **O -** Portfolio Management Company
13	COUNTERPARTY ACCOUNT AFK	Alphanumeric	16*	This shows which account type (client/fund/house) is entered the counterparty's order.
14	REFERENCE NR	Alphanumeric	15*	This is a field of 15 characters that is used with the aim of distinguishing the orders that the members have entered.
15	BUY/SELL	Alphabetical	1	**A:** Buy, **S:** Sell, **R:** Repo, **P:** Reverse Repo
16	COUNTERPARTY MEMBER	Alphabetical	30*	This field contains the three-letter exchange code of the counterparty of the trade.
17	VALUE DATE1	Alphanumeric	10	The start date of the repo transaction for repo markets, trade date for other markets. Date information in YYYY-MM-DD format will be written here.
18	VALUE DATE2	Alphanumeric	10	The end date of the repo transaction. Date information in YYYY-MM-DD format will be written here.
19	INSTRUMENT ID	Alphanumeric	20*	The repo code for repo transactions, ISIN code of the instrument for spot markets.
20	DTM/REPO TIME	Alphanumeric	10*	Days To Maturity **-** Remaining days to maturity of the traded instrument for the trades outside the repo markets. Repo Time **-** Maturity for repo and sukuk repo trades.
21	DAYS TO COUPON	Alphanumeric	10*	Actual number of days remaining until the next coupon paymentday.
22	PRICE/RATE	Decimal, numerical	20*	The price/rate that the member enters the order screen while sending orders to the system. There are 3 decimal places in the orders transmitted over the price, there are 2 decimal places in those that are transmitted over rate or return. For International Bonds Market, there are, 4 decimal places.
23	RETURN	Decimal, numerical	20*	The return that the members enters the order screen when sending orders to the system. There are 2 decimal places in the orders transmitted over the return.
24	REPO COLLATERAL PRICE	Decimal, numerical	20*	The price of the capital market instrument that is collateral of the trade in Special Repo Market. There are 3 decimal places in the repo collateral price.
25	QUANTITY	Decimal, numerical	20*	The nominal amount of the trade.
26	AMOUNT	Decimal, numerical	20*	The amount of the trade.

27	ACCRUED INTEREST / ACCRUED LEASE	Decimal, numerical	20*	The amount of the coupon interest or lease that corresponds to the number of days from the first issue date in the first coupon period, from the last coupon payment date in other coupon periods, up to the settlement date.
28	CLEAN PRICE	Decimal, numerical	20*	This is the price excluding the accrued interest or accrued lease. There are 3 decimal places.
29	ACCRUED INTEREST AMOUNT / ACCRUED LEASE AMOUNT	Alphanumeric	10	This is the amount corresponding to the traded nominal quantity. It is the amount obtained by dividing by 100 the product of accrued interest or accrued lease and the inflation index if any.
30	PRINCIPAL AMOUNT	Decimal, numerical	20*	This is the nominal quantity calculated over the clean price. It is obtained by dividing by 100 the multiplication of nominal quantity and clean price and inflation index if any.
31	INFLATION INDEX	Decimal, numerical	20*	This is the coefficient obtained by dividing the reference index value at value date by the reference index value at the issue date of the security.
32	DIRTY PRICE	Decimal, numerical	20*	This is the price including the accrued interest or accrued lease of the security.
33	SETTLEMENT PRICE	Decimal, numerical	20*	The price that is used in calculating the settlement amount of the trade
34	VALUE DATE2 PRICE	Decimal, numerical	20*	This is the value of the security price for the orders entered in Equity Repo Market or Special Repo Market in Value2 calculated on the basis of the repo rate and period.
35	CURRENCY	Alphabetical	3	The currency in which the capital market instrument is issued and traded
36	CLEARING HOUSE	Alphabetical	1	The status when the clearing and settlement of the trade is performed through Takasbank. E: Clearing will be done through Takasbank. H: Clearing will be performed by the parties.
37	PRINCIPAL+INTEREST-WITHOLDING TAX	Decimal, numerical	20*	This determines the amount of the security to be delivered as repayment in repo transactions. This equal to the pricipal plus interest amount remaining after the witholding tax.
38	REPO INTEREST AMOUNT	Decimal, numerical	20*	The interest amount in repo trades
39	WITHOLDING TAX AMOUNT	Decimal, numerical	20*	This is the witholding tax amount calculated for the counterparty of the trade to make tax payment in the name of the party which has capital gains within the framework of the tax legislation.
40	ORDER NR.	Alphanumeric	60*	This includes System Opening Time, Partition Information and a singular value. It does not include any information about the order ranking.
41	REPRESENTATIVE	Alphanumeric	80*	This is the information about the user that is connected to the system and transmits the order.
42	SESSION	Alphanumeric	40*	The session the trade is realized.
43	AFT. 14:00 PM B/S FUND TRADE	Alphabetical	1	This takes the value of 'E' if the trade is same day value date fund trade after 14:00, if not it takes the value of 'H'.

44	TRADE TYPE	Numeric	1	1 (Standard Trade) 3 (Trade Rectify)
45	TRADE TYPE FOR OTC TRADES	Numeric	1	6 (cross trades, non-cleared trades, same day value date fund trades after 14:00)
46	CLEARING DEAL ID	Numerical	20*	Takasbank deal number
47	CLEARING TRADE ID	Numerical	20*	Clearing trade id belonging to the trade
48	ORIGINAL CLEARING TRADE ID	Numerical	20*	Original clearing trade id belonging to the trade (this field is filled when there is a trade rectify or a trade cancel)
49	REPO COLLATERAL CODE	Alphanumeric	12*	The definition of the security given as collateral in repo transactions
50	REPO COLLATERAL NOMINAL	Numerical	20*	The quantityof securities given as collateral in repo transactions
51	TRADEREPORT	Alphabetical	1	Source of the trades H: Trade E: Trade Report

2.1.7 Open Repo Trades Total

Filename		Explanation
BAP_REPO_VADELER_<YYYYAAGG>		Repo Trades according to value dates
Sample Filename	BAP_ REPO_VADELER_20180531	Open repo trades of which value date 1 is passed but value date 2 is not for the date 31.05.2018
Sample File Contents		
BAP BANKALARARASI REPO (IBNKREP);2018-06-01;;1;7747000000 BAP BANKALARARASI REPO (IBNKREP);2018-06-05;;5;10500000000		
BAP MK TERCIHLI REPO (SPCL REPO);2018-06-01;TRT290921K10;1;1650000 BAP MK TERCIHLI REPO (SPCL REPO);2018-06-01;TRT150120T16;1;10000 BAP MK TERCIHLI REPO (SPCL REPO);2018-06-01;TRFSKFK61817;1;1250000		

Item	Domain Name	Field Type	Length	Explanation
1	REPO MARKET NAME	Alphanumeric	50*	The name of the related repo market.
2	TERMS	Alphanumeric	10	Value dates
3	ISIN/CODE	Alphanumeric	100*	ISIN (International Securities Identification Number) numbers determined for securities
4	REPO TERM	Alphanumeric	10	Maturity for repo trades.
5	TOTAL TRADED VALUE	Decimal, numerical	20*	Total traded value of the open trades for the related security/ maturity.

2.1.8 Market Summary Report

Filename		Explanation
BAP_PIYASA_OZET_<YYYYAAGG>		Market summary report
Sample Filename	BAP_PIYASA_OZET_20180531	Consolidated traded values based on the market and instruments for the date 31.05.2018
Sample File Contents		
BAP KES KUCUK EMIRLER PZR (OPSS);KAMU MENKUL KIYMETLERI;KAMU MENKUL KIYMETLERI;TRY;127000;102260.19;7 BAP KES KUCUK EMIRLER PZR (OPSS);KAMU MENKUL KIYMETLERI;DEVLET TAHVILI;TRY;127000;102260.19;7 BAP KES NORMAL EMIRLER PZ (OPSN);KAMU MENKUL KIYMETLERI;KAMU MENKUL KIYMETLERI;TRY;275200000;284850972.39;64 BAP KES NORMAL EMIRLER PZ (OPSN);KAMU MENKUL KIYMETLERI;HAZINE BONOSU;TRY;16000000;14937696.52;4 BAP KES NORMAL EMIRLER PZ (OPSN);KAMU MENKUL KIYMETLERI;DEVLET TAHVILI;TRY;259200000;269913275.87;60		
BAP REPO-T. REPO NORMAL (GCREPO);REPO1 VE BANKALARARASI REPO;REPO1 VE BANKALARARASI REPO;TRY;;269500000;50 BAP REPO-T. REPO NORMAL (GCREPO);REPO1 VE BANKALARARASI REPO;;TRY;;269500000;50		
BAP BANKALARARASI REPO (IBNKREP);REPO1 VE BANKALARARASI REPO;REPO1 VE BANKALARARASI REPO;TRY;;246700000;59 BAP BANKALARARASI REPO (IBNKREP);REPO1 VE BANKALARARASI REPO;;TRY;;246700000;59		

Item	Domain Name	Field Type	Length	Explanation
1	MARKET NAME	Alphanumeric	50*	Name of the related market
2	SECURITIES TYPE	Alphanumeric	100*	Security Type
3	SECURITY	Alphanumeric	100*	Security
4	CURRENCY	Alphabetic	3	Currency
5	TOTAL NOMINAL / TRADED VOLUME	Decimal, numerical	20*	Total traded volume for the related security type/security realized during the day.
6	TOTAL TRADED VALUE	Decimal, numerical	20*	Total traded value for the related security type/security realized during the day.
7	TOTAL NUMBER OF DEALS	Numeric	10*	Total number of deals for the related security type/security realized during the day.

2.1.9 Bulletin Summary

Filename		Explanation
BAP_BULTEN_OZET_<YYYYAAGG>		Debt Securities Market Short Bulletin
Sample Filename	BAP_BULTEN_OZET_20180531	Short Bulletin for the date 31.05.2018
Sample File Contents		
BAP KES NORMAL EMIRLER PZ (OPSN);2018-05-31;2018-05-31;;TRT100719T18;90.2;92.323;91.85;95.143;30000000;28542674.72;6 BAP KES NORMAL EMIRLER PZ (OPSN);2018-05-31;2018-05-31;;TRT200219T11;90.2;100.8;99.328;147.365;45000000;66314252.23;9 BAP KES NORMAL EMIRLER PZ (OPSN);2018-05-31;2018-05-31;;TRT150120T16;90.2;92.406;92.004;95.869;40000000;38347553.84;8 BAP KES NORMAL EMIRLER PZ (OPSN);2018-05-31;2018-05-31;;TRT240724T15;80.225;90;82.083;85.05;30200000;25685243.97;7		

Item	Domain Name	Field Type	Length	Explanation
1	MARKET NAME	Alphanumeric	50*	Market Name
2	TRADE DATE	Alphanumeric	10	Trade Date
3	VALUEDATE1	Alphanumeric	10	The value date of the trade for the related security –start date in repo trades
4	VALUEDATE2	Alphanumeric	10	The end date of the trade for the related security
5	ISIN/CODE	Alphanumeric	12*	ISIN (International Securities Identification Number) numbers determined for securities.
6	LOWEST	Decimal, numerical	10*	The lowest price (or rate for repo trades) realized during the day for the related instrument and maturity.
7	HIGHEST	Decimal, numerical	10*	The highest price (or rate for repo trades) realized during the day for the related instrument and maturity.
8	WT. AVG. PRICE	Decimal, numerical	10*	The weighted average price (or rate for repo trades) of the trades for the related instrument and maturity realized during the day.
9	WT. AVG. SETTLEMENT PRICE	Decimal, numerical	10*	The weighted average settlement price of the related instrument realized during the day.
10	QUANTITY	Decimal, numerical	20*	Total trade quantity for therelated security/ maturity realized during the day.
11	TRADED VALUE	Decimal, numerical	20*	Total traded value for the related security/ maturity realized during the day.
12	NUMBER OF DEALS	Numeric	10*	Total number of deals for the related security/ maturity realized during the day.

2.1.10 Monthly Member Trade Book

Filename	Explanation	
BAP_UID_M_<YYYYAA>.<Member Code>		Monthly Member Trading Book
Sample Filename	BAP_UID_M_201805.AAA	Trading book file for the trades realized in May by AAA member
Sample File Contents		
2018-05-07;13:19:32;AAA;S-NORMAL_REPN_T1-ON;FREPN; BAP REPO-T. REPO NORMAL (GCREPO);996A48200000016; 694009549018890250_0_694009678726924834 7_2;F;FI-DLY;;F;FI-YTP;;R;YKB;2018-05-07;2018-05-08;S;1;;10;;;;1000000;;;;;;10;;TRY;E;1000273.97;273.97;0;5FE26F020009DE5A;CEMILE_TEMEL_F; BAP_SUREKLI_MUZAYEDE;H;1;3;;89;3;;TRT010420A10;747730;H;0.34; 2018-05-07		
2018-05-07;14:35:25;AAA;TRT200219T11_KESN_T1;FKESN; BAP KES NORMAL EMIRLER PZ OPSN);996A4820000001B; 694009549018890250_0_6940096787269248347_2;G;FI-GOV-MM;clientaccount;G;FI-GOV-MM;referenceno;S;TIB;2018-05-08;;TRT200219T11;491;127;102;1.82;;5000000;69668.1936;0.528846154;102;359.3502;69308.8435;1.38997;102.528846154;139.336;;TRY;E;;;;5FE26F02000A9853;AAA_FIX2_F; BAP_SUREKLI_MUZAYEDE;H;1;3;;198;1;;;;H;0.34; 2018-05-07		
2018-05-07;13:20:34;AAA;TRFSKFKA1819_MKTR_T1-ON;FMKTR; BAP MK TERCIHLI REPO SPCL REPO);996A48200000017; 694009549018890250_0_6940096787269248347_2;P;FI-P;1;F;FI-AMF;;R;YKB;2018-05-18;2018-05-07;TRFSKFKA1719;1;;11;;35;197450;70000;;;;;;35.453;35.463;TRY;E;70021.1;21.1;0;5FE26F020009DEDE;CEMILE_TEMEL_F; BAP_SUREKLI_MUZAYEDE;H;1;3;;;23;2;;;;H;0.34; 2018-05-07		

Item	Domain Name	Field Type	Length	Explanation
1	TRADE DATE	Alphanumeric	10	Date information in YYYY-MM-DD format will be written here.
2	TRADE TIME	Alphanumeric	8	Time data will be written here in HH24:MI:SS format.
3	MEMBER CODE	Alphabetical	30*	This is the three-letter exchange code of the member.
4	INSTRUMENT CODE	Alphanumeric	100*	This area contains the code for the series being traded. The ISIN code of the traded instrument, the market where the trade is realized and value date are included in the instrument code.
5	MARKET CODE	Alphanumeric	20*	The code of the market where the trade is realized is included in this field in 5 characters.
6	MARKET NAME	Alphanumeric	50*	The name of the market where the trade made is included
7	TRADE NUMBER	Alphanumeric	20*	This is a unique number formed by combining member transaction numbers composed for buy and sell transactions.
8	MEMBER TRADE NR.	Alphanumeric	70*	This is the single trade number that is generated for each buy and sell transaction.
9	ACCOUNT TYPE	Alphanumeric	25*	**M -** Client **P -** House **F** – Investment Fund **Y** – Other Fund

				I – Investment Trust **G** – Government Market Maker **C -** Corporate Market Maker **O -** Portfolio Management Company
10	ACCOUNT AFK	Alphanumeric	16*	This shows on behalf of which account type (client/fund/house) the matched order is entered.
11	ACCOUNT NR	Alphanumeric	20*	Client Account Number
12	COUNTERPARTY ACCOUNT TYPE	Alphanumeric	25*	**M -** Client **P -** House **F** – Investment Fund **Y** – Other Fund **I** – Investment Trust **G** – Government Market Maker **C -** Corporate Market Maker **O -** Portfolio Management Company
13	COUNTERPARTY ACCOUNT AFK	Alphanumeric	16*	This shows which account type (client/fund/house) is entered the counterparty's order.
14	REFERENCE NR	Alphanumeric	15*	This is a field of 15 characters that is used with the aim of distinguishing the orders that the members have entered.
15	BUY/SELL	Alphabetical	1	**A:** Buy, **S:** Sell, **R:** Repo, **P:** Reverse Repo
16	COUNTERPARTY MEMBER	Alphabetical	30*	This field contains the three-letter exchange code of the counterparty of the trade.
17	VALUE DATE1	Alphanumeric	10	Thestart date of the repo transaction for repo markets, trade date for other markets. Date information in YYYY-MM-DD format will be written here.
18	VALUE DATE2	Alphanumeric	10	The end date of the repo transaction. Date information in YYYY-MM-DD format will be written here.
19	INSTRUMENT ID	Alphanumeric	20*	The repo code for repo transactions, ISIN code of the instrument for spot markets.
20	DTM/REPO TIME	Alphanumeric	10*	Days To Maturity - Remaining days to maturity of the traded instrument for the trades outside the repo markets. Repo Time - Maturity for repo and sukuk repo trades.
21	DAYS TO COUPON	Alphanumeric	10*	The actual number of days remaining until the next coupon paymentday.
22	PRICE/RATE	Decimal, numerical	20*	The price/rate that the member enters the order screen while sending orders to the system. There are 3 decimal places in the orders transmitted over the price, there are 2 decimal places in those that are transmitted over rate or return. For International Bonds Market, there are, 4 decimal places.
23	RETURN	Decimal, numerical	20*	The return that the members enters the order screen when sending orders to the system. There are 2 decimal places in the orders transmitted over the return.
24	REPO COLLATERAL PRICE	Decimal, numerical	20*	The price of the capital market instrument that is collateral of the trade in Special Repo

				Market. There are 3 decimal places in the repo collateral price.
25	QUANTITY	Decimal, numerical	20*	The nominal amount of the trade.
26	AMOUNT	Decimal, numerical	20*	The amount of the trade.
27	ACCRUED INTEREST / ACCRUED LEASE	Decimal, numerical	20*	The amount of the coupon interest or lease that falls onto the number of days from the first issue date in the first coupon period, or from the coupon due date in other coupon periods, up to the settlement date.
28	CLEAN PRICE	Decimal, numerical	20*	This is the price excluding the accrued interest or accrued lease. There are 3 decimal places.
29	ACCRUED INTEREST AMOUNT / ACCRUED LEASE AMOUNT	Alphanumeric	10	This is the amount corresponding the traded nominal quantity. It is the amount obtained by dividing by 100 the product of accrued interest or accrued lease and the inflation index if any.
30	PRINCIPAL AMOUNT	Decimal, numerical	20*	This is the nominal quantity calculated over the clean price. It is obtained by dividing by 100 the multiplication of nominal quantity and clean price and inflation index if any.
31	INFLATION INDEX	Decimal, numerical	20*	This is the coefficient obtained by dividing the reference index value at value date by the reference index value at the issue date of the security.
32	DIRTY PRICE	Decimal, numerical	20*	This is the price including the accrued interest or accrued lease of the security.
33	SETTLEMENT PRICE	Decimal, numerical	20*	The price that is used in calculating the settlement amount of the trade
34	VALUE DATE2 PRICE	Decimal, numerical	20*	This is the value of the security price for the orders entered in Equity Repo Market or Special Repo Market in Value2 calculated on the basis of the repo rate and period.
35	CURRENCY	Alphabetical	3	Currency in which the capital market instrument is issued and traded
36	CLEARING HOUSE	Alphabetical	1	The status when the clearing and settlement of the trade is performed through Takasbank. E: Clearing will be done through Takasbank. H: Clearing will be performed by the parties.
37	PRINCIPAL+INTEREST-WITHOLDING TAX	Decimal, numerical	20*	This determines the amount of the security to be delivered as repayment in repo transactions. This equal to the pricipal plus interest amount remaining after the witholding tax.
38	REPO INTEREST AMOUNT	Decimal, numerical	20*	The interest amount in repo trades
39	WITHOLDING TAX AMOUNT	Decimal, numerical	20*	This is the witholding tax amount calculated for the counterparty of the trade to make tax payment in the name of the party which has capital gains within the framework of the tax legislation.
40	ORDER NR.	Alphanumeric	60*	This includes System Opening Time, Partition Information and a singular value. It does not include any information about the order ranking.
41	REPRESENTATIVE	Alphanumeric	80*	This is the information about the user that is connected to the system and transmits the order.

42	SESSION	Alphanumeric	40*	The session the trade was realized.
43	AFT. 14:00 PM B/S FUND TRADE	Alphabetical	1	This takes the value of 'E' if the trade is same day value date fund trade after 14:00, if not it takes the value of 'H'.
44	TRADE TYPE	Numeric	1	1 (Standard trade) 3 (Trade Rectify)
45	TRADE TYPE FOR OTC TRADES	Numeric	1	6 (cross trades, non-cleared trades, same day value date fund trades after 14:00)
46	CLEARING DEAL ID	Numerical	20*	Takasbank deal number
47	CLEARING TRADE ID	Numerical	20*	Clearing trade id belonging to the trade
48	ORIGINAL CLEARING TRADE ID	Numerical	20*	Original clearing trade id belonging to the trade (this field is filled when there is a trade rectify or a trade cancel)
49	REPO COLLATERAL CODE	Alphanumeric	12*	The definition of the security given as collateral in repo transactions
50	REPO COLLATERAL NOMINAL	Numerical	20*	The quantity of securities given as collateral in repo transactions
51	TRADEREPORT	Alphabetical	1	Source of the trades H: Trade E: Trade Report
52	FEE	Numerical	20*	Trading Fee (This field will be added to BAP_UID_YYYYMMDD but not BAP_UID_GECICI_YYYYMMDD)
53	FEE DATE	Alphanumeric	10	Trading Fee Date (This field will be added to BAP_UID_YYYYMMDD but not BAP_UID_GECICI_YYYYMMDD) YYYY-MM-DD format

3. APPENDICES

3.1 Reference Tables

3 Market

DSM INTERBANK REPO	FBREP
DSM INTERNATIONAL EUROBONDS MARKET	FEUTP
DSM WATCH LIST MARKET	FGAPZ
DSM OUTRIGHT PURCHASES AND SALES NORMAL ORDERS MARKET (OPSN)	FKESN
DSM OUTRIGHT PURCHASES AND SALES SMALL ORDERS MARKET (OPSS)	FKESS
DSM SPECIAL REPO (SPCL REPO)	FMKTR
DSM OFFERING MARKET FOR QUALIFIED INVESTORS (ISSUE)	FNYIP
DSM EQUITY REPO MARKET (EQUITYREPO)	FPREP
DSM REPO REVERSE REPO NORMAL (GCREPO)	FREPN
DSM REPO REVERSE REPO SMALL (GCREPS)	FREPS
DSM COMMITTED TRANSACTIONS MARKET (CTM)	FSTIP
DSM DEFAULT MARKET (BUYIN)	FTMRD
FI CCP DELIVERY SERIES	FCCP
FI NCCP DELIVERY SERIES	FNCCP
INDICATIVE BOARD	FILNT

4 Session State

BAP_ARA
BAP_ARA_PAY
BAP_ARA_PAY_AOF
BAP_ARA_REPOKOTASYON
BAP_CORP_MM_OGLE
BAP_CORP_MM_T0_STOP
BAP_CORPORATE_MM_T0
BAP_DURDURMA
BAP_GECICI_ARA
BAP_GOV_MM_T+1_STRT
BAP_GOV_MM_T0_STRT
BAP_GUNBASI
BAP_GUNSN_ISLEMLERI
BAP_GUNSN_YAYIN
BAP_GUNSONU
BAP_ILERI_VALOR
BAP_ILERI_VALOR_PAY
BAP_ILERI_VLR_TAKAS
BAP_ILR_VALR_GOVT+1
BAP_ILRVAL_GOVMM_STP
BAP_KAPALI
BAP_REPO_KOTASYON
BAP_SUREKLI_MUZAYEDE
BAP_SURKLI_MZYD_OGLE
BAP_TAKAS_YG_CUTOFF
BAP_VALORLU_GOVMM
BAP_VALORLU_TUM