

FORMAT DESCRIPTION FOR FILE BTSTECAJEUR.TXT

General

- The file is available at the following address: <http://www.ljse.si/datoteke/BTStecaj.txt>
- File update: each trading day at 15:30.

Elementary File Rules

- Empty lines and lines started with undefined line codes should be ignored.
- Every different type of line has its own format, line order is not important.
- The format of existing fields does not change.
- Fields that are not published remain empty. New fields are added at the end.
- Every line that is not empty starts with line code:
 - code 0001 description of the file type;
 - code 0002 common data of daily price list
 - code 0010 index data;
 - code 0020 symbol daily values;
 - code 0030 block trades data;
 - code 0050 comments;
 - code 0051 field order for line type 0002;
 - code 0052 field order for line type 0010;
 - code 0053 field order for line type 0020;
 - code 0054 field order for line type 0030.

Code 0001 - File Type Description

Field #	Description	First column	Length	Comment
1	Line code	2	4	
2	File code	7	3	*
3	File description	11	Max 255	Text

* Possible Values:

110 – Ljubljana Stock Exchange Price List

Code 0002 – Common Data of Daily Price List

Field #	Description	First column	Length	Comment
1	Line code	2	4	Text
2	Daily price list date	7	10	DD.MM.YYYY
3	Daily price list number	18	10	Text
4	SWIFT code	29	11	Text
5	MIC (Market Identifier Code)	41	11	Text

Code 0010 – Index Data

Field #	Description	First column	Length	Comment
1	Line code	2	4	Text
2	Index symbol	7	8	Text
3	Index name	16	40	Text
4	Index value	57	15	2 dec.points
5	Change in points	73	15	Empty
6	Change in %	89	15	2 dec.points

Code 0020 – Symbol Daily Value

Field #	Description	First column	Length	Format	Comment
1	Line code	2	4	Text	
2	Tier	7	4	Text	*
3	Symbol type	12	4	Text	**
4	Symbol	17	8	Text	
5	ISIN code	26	20	Text	
6	Description	47	40	Text	
7	Interest or dividend paid	88	15		Empty
8	Note number	104	10	Text	
9	Average price	115	15	4 dec. points	Optional
10	Change in points	131	15	4 dec. points	Empty
11	Change in %	147	15	4 dec. points	Optional
12	Last trading day	163	10		
13	Best bid	174	15	4 dec. points	-1 in case of market order ***
14	Best ask	190	15	4 dec. points	-1 in case of market order ***
15	Max	206	15		
16	Min	222	15		
17	Open	238	15		
18	Close	254	15	4 dec. points	
19	Volume	270	12	Whole no.	Turnover
20	Volume of off-market transactions	283	12	Whole no.	
21	Turnover in 1000	296	12		Empty
22	Turnover BAS in 1000	309	12		Empty
23	I.F.1 (inv. funds val. 1)	322	15	4 dec. points	NAV
24	I.F. 2 (inv. funds val. 2)	338	15		Empty
25	% I.F.	354	15		Empty
26	Note	370	10	Text	*****
27	Number of listed shares	381	12		Empty
28	Dividend or last coupon date	394	10		Empty
29	Price / Earning per share	405	10		Empty
30	Principal value per bonds, 1 lot and 100% price	416	20		Empty
31	Interests value per bonds, 1 lot and 100% price	437	20		Empty
32	Coupon number	458	5		Empty
33	Market discount	464	15		Empty
34	Short company name with city of company headquarters	480	80	Text	
35	Trading mode	561	5	Text	A= fixing, N=continuous
36	Contract between issuer and market maker	567	5	Text	V in case of contract, otherwise empty
37	Number of transactions excluding block trades	573	12	Whole no.	

38	NAV	586	15	4 dec.points	
39	Number of units	602	15	Whole no.	
40	Turnover in mio	618	15	4 dec.points	
41	Close percent change	634	15	4 dec. points	
42	Close absolute change	650	15	4 dec. points	

Key to comments

* Possible values:

- 1 – official market A;
- 2 – official market B;
- 3 – free market;
- 5 – short term securities;
- 6 – official market A – invest. funds;
- 7 – official market B – invest. funds;
- 8 – free market – invest. funds;
- 9 – free market – pension coupons;
- 12 – Official Listing Segment;
- 13 – Prime market
- 14 – Official market – investment coupons
- 15 – Equity Market – Prime market
- 16 – Equity Market – Standard market
- 17 – Equity Market – Entry market
- 18 – Bond market
- 19 – Fund market – plus market
- 20 – Fund market – general market
- 21 – Closed-end fund market
- 22 – Structured products market – Certificates – Plus market
- 23 – Structured products market – Certificates – General market
- 24 – Structured products market – Warrants
- 25 – Structured products market – Rights
- 26 – Structured products market – Other (T-Bills)

** Possible values:

- B - bonds;
- C – common shares;
- P – preferred shares;
- U – Central Bank short term securities-certificate of deposit;
- F – authorized investment companies;
- D – short term securities – treasury bills;
- W – short term securities - warrants;
- M – pension coupons
- R - rights
- G – certificate of ownership;
- I – investment companies.

*** Best bid/ask

Due to the introduction of a new type of order, there exists a new field value, namely -1. It appears when the best bid/ask are defined by the market order.

**** Possible values:

- A – cross trades;
- B – block trades;
- o – utilized tax allowance;
- S – temporary suspension;
- Z – temporary halt;
- * - 10% daily price limit;
- NP – data not received;
- D – General Shareholders' Meeting will decide on the dividend;

V – payment of interim dividend;

Q – value P/E is calculated on the basis of earnings in the previous year; values without the Q on the basis of earnings two years before)

Code 0030 – Block Trades Data

Field #	Description	First column	Length	Comment
1	Line code	2	4	
2	Symbol	7	8	
3	Min	16	15	4 dec. points
4	Max	32	15	4 dec. points
5	Volume	48	12	
6	Turnover in 1000	61	12	
7	Number of trades	74	12	
8	Short company name with city of company headquarters	87	80	

Code 0050 – Comments

Field #	Description	First column	Length	Comment
1	Line code	2	4	
2	Comment	7	Max 255	Max 255 characters

Code 0051 do 0054 – Field Descriptions

Field No.	Description	First character	Length	Comment
1	Line code	2	4	
2	Field descriptions in the correct order	7	Max 255	Max 255 characters

Ljubljana, 12 January 2016