



## Format description of the LJSE\_EndOfDayData\_EUR.bts file

### Elementary file rules

- Special characters "č, š, ž" are not shown.
- Empty lines and lines starting with undefined line codes shall be ignored;
- Each line type has its own format, line order is irrelevant;
- The format of existing fields shall not change. The Stock Exchange shall be entitled to add new fields at the end only following prior notification of the users.
- Each line that is not empty starts with the following line code:
  - code 0001 description of the file type;
  - code 0002 general info on 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
- Xetra T7 changes are marked **blue**.



### 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 55	Text

**\* Possible values:**

**110** – Ljubljana Stock Exchange Price List

### Code 0002 – Common data on Daily Price List

Field #	Description	First column	Length	Comment	
1	Line code	2	4	Text	
2	Daily price list date	7	10	DD.MM.LLLL	
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	Format	Comment
1	Line code	2	4	Text	
2	Index symbol	7	8	Text	
3	Index description	16	40	Text	
4	Index value	57	15	4 dec. points	
5	Absolute change	73	15	4 dec. points	
6	% change	89	15	4 dec. points	
7	Stock Exchange index	105	9		Possibly other indices as well*

**\* Possible values:**

**1** – Ljubljana Stock Exchange index, **0** - Others



## Code 0020 – Symbol daily values

Field #	Description	First column	Length	Format	Comment
1	Line code	2	4	Text	0020
2	Tier	7	4	Text	*, BTS tier value
3	Type	12	4	Text	** , BTS instrument type code
4	Security code	17	8	Text	Xetra security code, It can be different than KDD security code
5	ISIN	26	20	Text	
6	Description	47	40	Text	
7	Interest description	88	15	Text	Empty
8	Dividend	104	15	4 dec. points	
9	Note number	120	10		Empty
10	Average price	131	15	4 dec. points	Empty
11	Absolute change	147	15	4 dec. points	Empty
12	% change	163	15	4 dec. points	Empty
13	Last trade date	179	10	DD.MM.LLLL	
14	Best bid	190	15	4 dec. points	-1 in case of market order***
15	Best ask	206	15	4 dec. points	-1 in case of market order***
16	Max price	222	15	4 dec. points	
17	Min price	238	15	4 dec. points	
18	Open price	254	15	4 dec. points	
19	Close price	270	15	4 dec. points	
20	CDC bookentry	286	12		Empty
21	NAV fund	299	15	4 dec. points	
22	Note	315	10		****
23	No. of listed securities	326	12		
24	Coupon date	339	10	DD.MM.LLLL	Empty
25	Ex-dividend date	350	10	DD.MM.LLLL	Empty
26	Principal	361	20	4 dec. points	
27	Interest	382	20	4 dec. points	Empty
28	Coupon #	403	5		Empty
29	Market discount	409	15	4 dec. points	Empty
30	Issuer short description	425	80		
31	Trading method	506	5	A-auction, N-continuous	*****
32	Liquidity provider	512	5		*****
33	NAV mutual	518	15	4 dec. points	Empty
34	Number of units	534	15		Empty
35	Stock trades	550	12		
36	Turnover	563	20	4 dec. points	
37	Volume	584	15		
38	Xetra segment	600	4	Text *****	
39	Xetra security subtype	605	1	Text *****	



40	Close Percent Change	607	15	4 dec. Points	
41	Close Absolute Change	623	15	4 dec. Points	

### Key to comments:

#### \* Possible values for Tier field:

- 1 – official market A;
- 2 - official market B;
- 3 – semi-official market;
- 5 – short-term securities;
- 6 – official market A – shares of closed-end funds;
- 7 – official market B – shares of closed-end funds;
- 8 – semi-official market – shares of closed-end funds;
- 9 – semi-official market – pension coupons;
- 12 – official market:
- 13 – prime market.
- 15-Trg delnic-prva kotacija, Equity Market-Prime Market,
- 16-Trg delnic-standardna kotacija, Equity Market-Standard Market,
- 17-Trg delnic-vstopna kotacija, Equity Market-Entry Market,
- 18-Trg obveznic, Bond Market,
- 19-Trg inv.kuponov-plus kotacija, Fund Market-Plus Market,
- 20-Trg inv.kuponov-osnovna kotacija, Fund Market-General Market,
- 21-Trg delnic inv.druzb, Close-end fund Market
- 22-Trg strukt.produkt.-certifikati-plus kotacija, Struct.prod.Market-Invest.cert.-Plus Market,
- 23-Trg struk.prod.-certifikati-osnovna kotacija, Struct.prod.Market-Invest.cert.-General Market
- 24-Trg struk.prod.-nakupni boni, Struct.prod.Market-Warrants,
- 25-Trg struk.prod.-pravice, Struct.prod.Market-Rights,
- 26-Trg struk.prod.-kratkor.VP, Struct.prod.Market-Short-term Securities
- 27- Trg inv.kuponov, Fund Market

#### \*\* Possible values for security Type field:

- B – bonds;
- C – ordinary shares;
- P – preferred shares;
- U – BS bank certificate with warrant;
- F – authorised investment companies;
- D – treasury bills;
- W – warrants;
- M – pension coupons;
- R – rights;
- G – certificate of ownership;
- I – investment companies
- V – open-end funds.

#### \*\*\* 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 for Note field:**

**Z** – trading has been halted;

**\*\*\*\*\* Possible values for Trading Method field:**

**A** – auction;

**N** – continuous;

**\*\*\*\*\* Possible values for Liquidity provider field:**

**V** – the issuer is under contractual obligations with a liquidity provider, otherwise empty

**\*\*\*\*\* Possible values for Xetra segment field:**

**LEPC** – Ljubljana Equity Prime CT (CT=Continuous Trading)

**LESC** – Ljubljana Equity Standard CT

**LESA** – Ljubljana Equity Standard AU (AU=Auction Trading)

**LEEC** – Ljubljana Equity Entry CT

**LEEA** – Ljubljana Equity Entry AU

**LB01** – Ljubljana Bonds 01 CT

**LT01** – Ljubljana Treasury Bills 01 CT

**LFG1** – Ljubljana Funds General 1 CT

**LFP1** – Ljubljana Funds Plus 1 CT

**LCF1** – Ljubljana Closed End Funds 1 CT

**LCF2** – Ljubljana Closed End Funds 2 AU

**LOFC** – Ljubljana Funds Market

**LEE1 .. LEE5** – Equity Market, Entry Market, Auction1 .. Auction5

**\*\*\*\*\* Possible values for Xetra security subtype field:**

**V, S, A, C, I** (will be explained later, maybe also more codes)

**Code 0030 – Block trades data**

Field #	Description	First column	Length	Format	Comment
1	Line code	2	4	Text	0030
2	Tier	7	4		
3	Type	12	4		
4	Security code	17	8		
5	ISIN	26	20		
6	Min price	47	15	4 dec. points	
7	Max price	63	15	4 dec. points	
8	Volume	79	12		
9	Turnover	92	20	4 dec. points	
10	Number of trades	113	12		
11	Issuer short description	126	80		
12	Description	207	40		



### Code 0050 – Comments

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

### Code 0051 to 0054 – Field descriptions

Field #	Description	First column	Length	Comment
1	Line code	2	4	
2	Field descriptions in the correct order	7	Max 255	