

EOD MARKET DATA - File Description

Document:	End of Day Cash Market File Description
Abstract:	This documentation provides information about the availability and format of end-of-day market data for all securities traded on the Belgrade Stock Exchange (BELEX) in XML file format.

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Change history

Date	Files	What

File availability

Filename	Production Days	Approximate Time
market_summary_offical_YYYY_MM_DD	All trading days	15:30 CET

Data Access

- File access requires the signing of the Market Data Agreement.
- The file is available in xml-format for download from the Vienna SFTP Server.
- For further information please send an email to mds@wienerboerse.at and/or marija.babic@belex.rs

Format description of the file

- Filename: market_summary_official_YYYY_MM_DD
- Messages are formatted as .XML files.
- Each message consists of attributes Time, Exchange Code and Tags which contain data.
- Time gives information on the date when the data are generated in the trading system.

Values are formatted as set out below:

Format	Description	Example
Decimal (14,4)	Not more than 14 figures on the left side from the decimal point, and not more than four on the right side	15.600,0000
Int	Integer	"150"
String		"ALFA"
Datetime	Date	"21.12.2024 13:17:28"

Structure of the file:

```
<?xml version="1.0"?>
  <Event>
    <Header>
      <EventTime>29.03.2021</EventTime>
      <ExchangeCode>BSE</ExchangeCode>
    </Header>
    <Body>
      <Security>
        <Symbol>A2006</Symbol>
        <Price>98,72</Price>
        <Sum_bid>41.036</Sum_bid>
        <Sum_ask>10.326</Sum_ask>
        <Volume>10.326</Volume>
        <Turnover>10.193,91</Turnover>
        <Open>98,91</Open>
        <High>98,91</High>
        <Low>98,42</Low>
        <Net_change>-0,16</Net_change>
        <Status>Official</Status>
      </Security>
    </Body>
  </Event>
```