



**MOSCOW
EXCHANGE**

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Moscow Exchange Forum: New York Session

MOEX NY Forum will take place on **October 7** at the Grand Hyatt Hotel (109 East 42nd Street). Confirmed participants for the first panel include: **Alexey Kudrin**, Chairman of MOEX, **Sergey Shvetsov**, First Deputy Chairman of the Central Bank and **Alexey Moiseev**, Deputy Finance Minister. Afterwards, there will be sessions covering practical aspects of trading and investment in Russia as well as the development of the settlement, post-trade and risk-management functions.

To register, please [follow this link](#) and feel free to resend it to your colleagues and interested parties.

Save the date: Moscow Exchange informal party, Moscow

Moscow Exchange is hosting the annual informal party for Moscow based Equity and Fixed income desks. The party will take place in Moscow on Thursday, **24 September 2015 at Rose Bar, Bolshaya Dmitovka 20/1**.

To register, please contact securities.market@moex.com.

OTC Trade Reporting in Bloomberg

Effective from **September 17, 2015**, Bloomberg, in collaboration with Moscow Exchange, will support and display ruble (RUB) settled OTC reported trades to Moscow Exchange (Off Exchange Trades) which are currently only available on [MOEX website](#).

The OTC trade reports will be available and displayed with "OTC" condition code, in parallel to other trade reports under existing Moscow Exchange dedicated "RX" (MICEX Main Market) and "RM" (MICEX Composite) exchange codes on QR<GO> (Time and Sales) screen.

Closing Auction

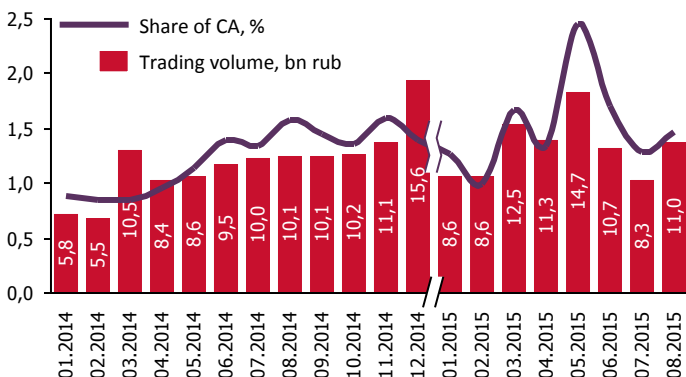
Since its inception in September 2013, the Moscow Exchange's closing auction has gained interest from the largest global index trackers and algorithmic traders making it an efficient and transparent price discovery mechanism for Russian equities.

After **FTSE** officially announced it started using MOEX's closing auction price methodology within its indices as of **April 2015**, MOEX's Closing Auction has shown record volumes, accounting for **up to 7% of total daily trading volume**.

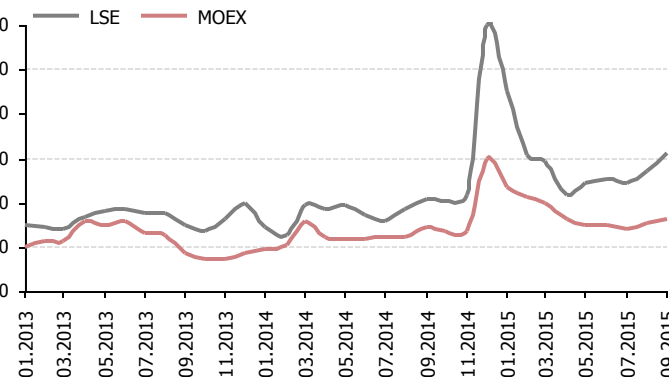
Please be aware that MOEX offers "Limit on Close" and "Market on Close" order types which traders may find useful during the upcoming index rebalances. More details on the closing auction mechanics are available on [MOEX's website](#).

Liquidity overview

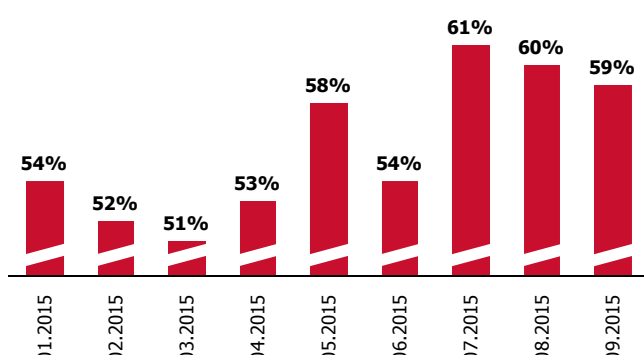
Equities: closing auction liquidity



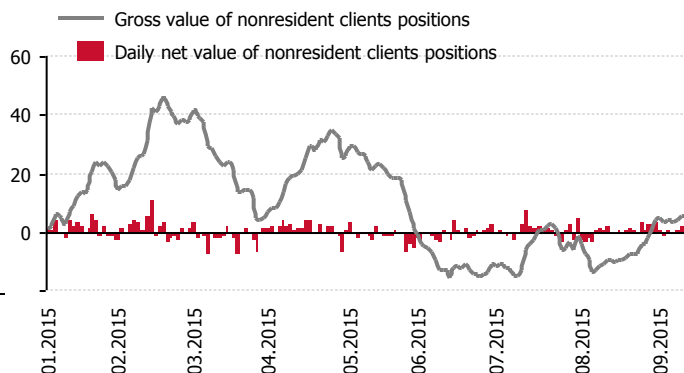
Spreads 50kEUR deals (bps) for dual-listed stocks¹



MOEX market share vs LSE¹



Net value of non-res. clients & prop trading positions, bln RUB²



1. For September 2015 analysis is based on data till 11.09.2015
2. For September 2015 analysis is based on data till 10.09.2015