

Aggregated Netflow analytics 1: specification

Example

Client Group	Date	Netflow	Units
FX_USDRUB_BASE_H	09.06.2014	799 741 166	RUB
FX_USDRUB_BASE_I	09.06.2014	-3 687 828 535	RUB
FX_USDRUB_BASE_R	09.06.2014	399 348 197	RUB
EQ_SBER_BASE_H	09.06.2014	-345 869 788	RUB
EQ_SBER_BASE_I	09.06.2014	73 320 904	RUB
EQ_SBER_BASE_R	09.06.2014	404 744 110	RUB
EQ_GAZP_BASE_H	09.06.2014	139 514 916	RUB
EQ_GAZP_BASE_I	09.06.2014	167 860 848	RUB
EQ_GAZP_BASE_R	09.06.2014	-209 595 885	RUB
FUT_SI_BASE_H	09.06.2014	-20 750	Contracts
FUT_SI_BASE_I	09.06.2014	-7 180	Contracts
FUT_SI_BASE_R	09.06.2014	25 974	Contracts
FUT_RI_BASE_H	09.06.2014	-2 593	Contracts
FUT_RI_BASE_I	09.06.2014	12 673	Contracts
FUT_RI_BASE_R	09.06.2014	-9 576	Contracts

Client Group description

The Market

- FX – Currency Market
- EQ – Equities
- FUT – Futures

Ticker

- USDRUB – Aggregated information on USDRUB_TOM & USDRUB_TOD
- SBER – Sberbank common stock
- GAZP – Gazprom common stock
- Si – Futures on USDRUB
- RI – Futures on RTS Index

Client Group

- BASE_H – clients with a high number of orders
- BASE_I – clients with a high trading volume and low number of orders
- BASE_R – the others