

Aggregated Netflow analytics 2: specification

Fields description

Field	Units	Description
P30	Stocks	end-of-day Netflow in stocks of top 30 clients by absolute Netflow
P70	Stocks	end-of-day Netflow in stocks of top 70 clients by absolute Netflow
P100	Stocks	end-of-day Netflow in stocks of top 100 clients by absolute Netflow
PV30	RUB	end-of-day Netflow in RUB of top 30 clients by absolute Netflow
PV70	RUB	end-of-day Netflow in RUB of top 70 clients by absolute Netflow
PV100	RUB	end-of-day Netflow in RUB of top 100 clients by absolute Netflow
VOL	Stocks	Traded volume
OI	Stocks	Sum of all absolute net positions in stocks

Sample

DATE	TICKER	P30	P70	P100	PV30	PV70	PV100	VOL	OI
30.12.2014	SBER	9350200	7078710	5936560	510129403	393109871	331494150	238355720	65457860
30.12.2014	GAZP	1486080	-1064270	882430	193338420	138021631	114528254	48939780	18689340

Available Instruments:

- SBER
- GAZP
- LKOH
- GMKN
- MGNT
- ROSN
- VTBR
- ALRS
- SBERP
- AFLT