



Full Order Book

Zipped file with all MOEX Market Data messages allowing to recreate full Order Book at any point in time. File contains all trades, orders and deletions in Order Book time-stamped to milliseconds.

Order Book allows customers:

- to make high-precision study of market activity and market depth
- to test and tune HFT algorithms

Coverage:

- Equities
- FX
- Futures & Options

Tariffs:

- All markets 1 500 USD/month
- 1 market 500 USD/month
- 1 instrument 150 USD/month

Delivery

Files are delivered by FTP in CSV format

Samples & Detailed file layout

<http://moex.com/en/orders?historicaldata>

Questions?

Representative at data@moex.com

Purchase

<http://moex.com/en/orders?historicaldata>