



MOEX Historical Data

Moscow Exchange offers a full range of historical trading data used for optimizing trading algorithms, carrying out in-depth analysis and meeting needs of back-offices.

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.

Top of the Book

Level 1 market data. File contains all trades, 1 best bid/ask prices with volumes. Time-stamped to milliseconds.

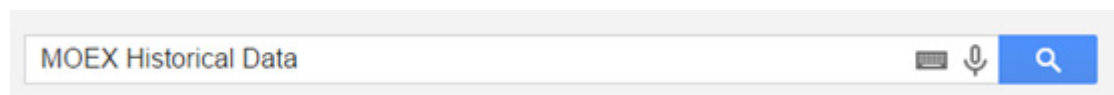
Trade Log

End of day file with the record of all trades that occurred during the trading day. File contains trade prices and volumes time-stamped to seconds.

End of Day Data

Contains full set of the official closing information on each traded instrument. Includes OHLC prices, volumes, best bid/ask prices, open interests. Complies with the Russian regulation.

Historical data service – <http://moex.com/en/orders?historicaldata>



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