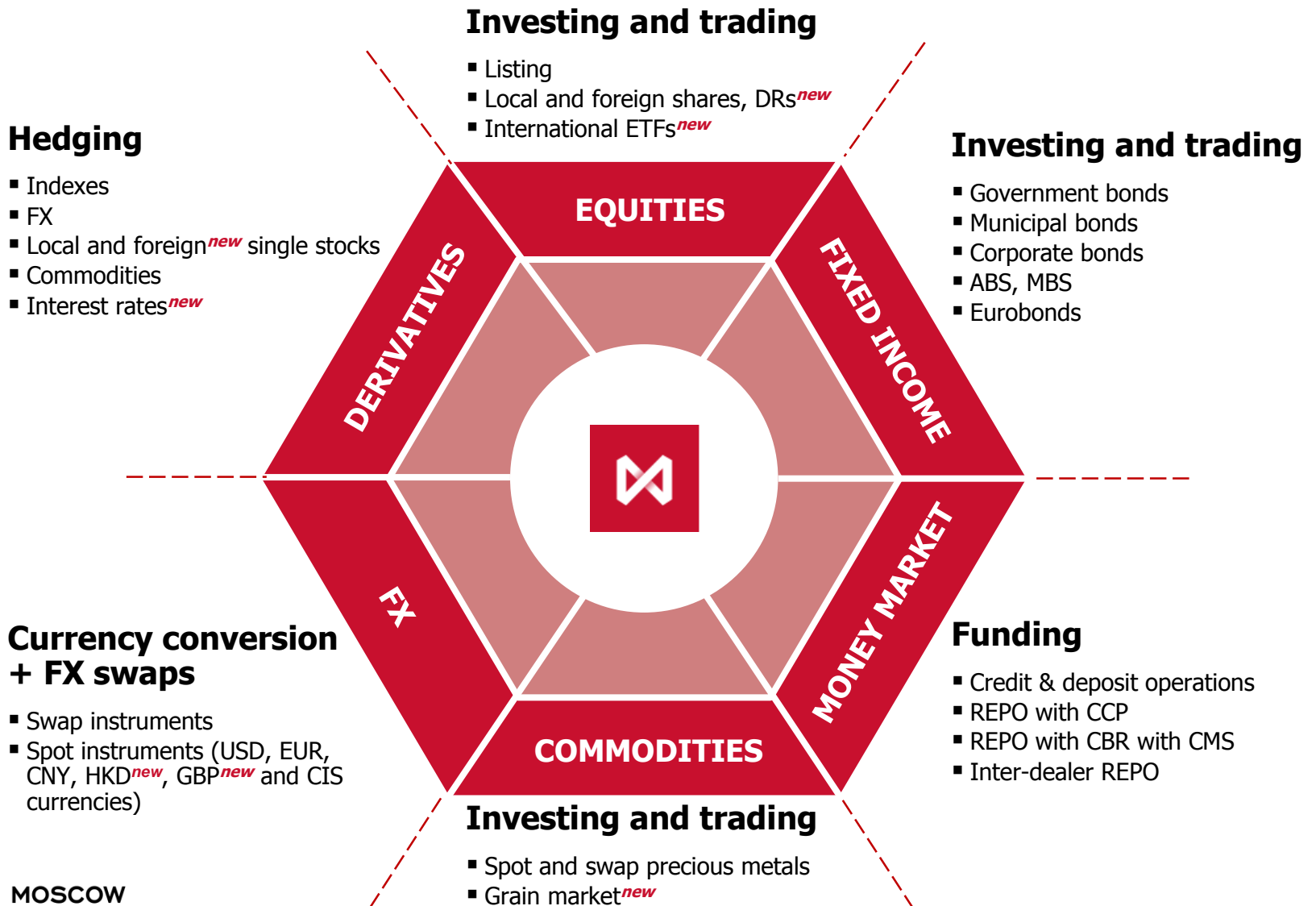




**MOSCOW
EXCHANGE**

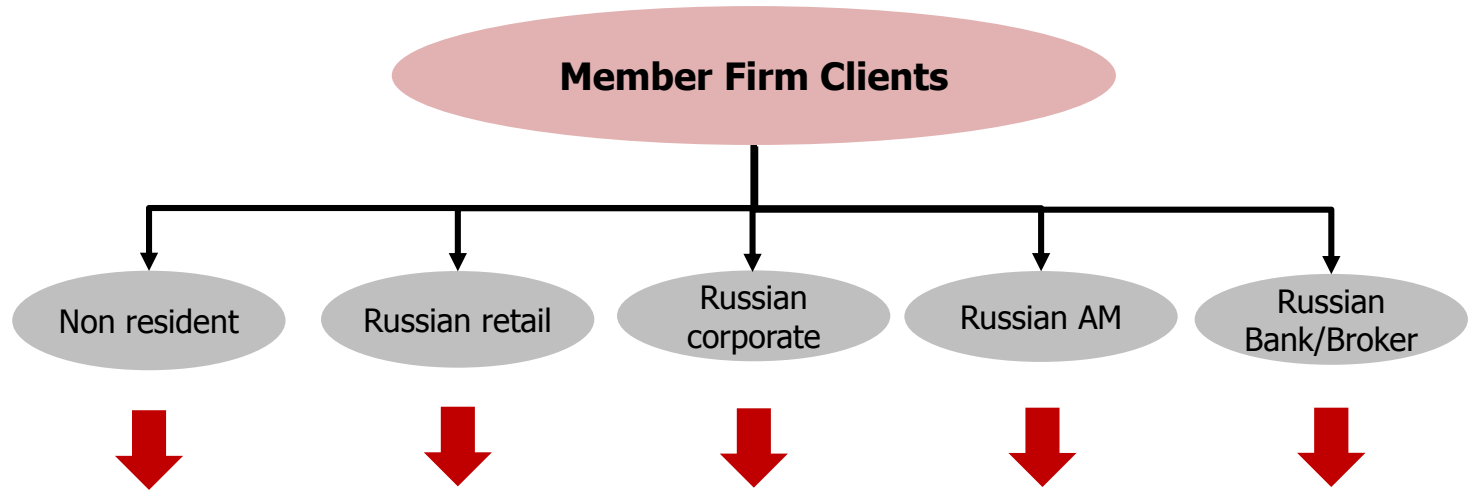
Moscow Exchange
Value Added
Market Data products

Highly diversified product offering



Moscow Exchange Data Universe

Based on Regulation



MOEX Analytics

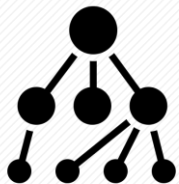
Client type identification

Jurisdiction	Regions of Russian Federation	Client activity	Type of institution	Client activity
<ul style="list-style-type: none"> ▪ Cyprus and offshore zones ○ Subsidiary of Russian company ○ Foreign ▪ Other jurisdictions 		<ul style="list-style-type: none"> ▪ Financial services ▪ Treasury ▪ Exporter 	<ul style="list-style-type: none"> ▪ Non-government Pension Fund/ Government Fund ▪ Insurance company ▪ Asset management company 	<ul style="list-style-type: none"> ▪ Banks/brokers ▪ Global bank subsidiary ▪ Exporter-affiliated bank

Behavior segmentation



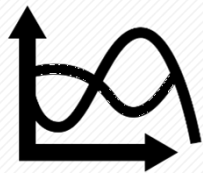
Value Added Market Data Products



EOD market structure



Market sentiment indicators



Foreign inflow/outflow report (FIOR)



**Ratings and rankings:
Brokers**

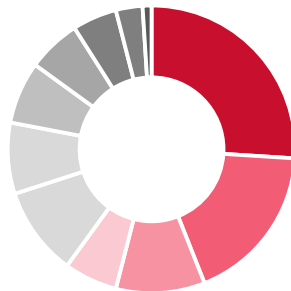




Market Data product - EOD market structure

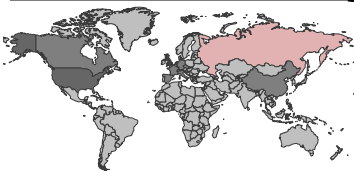
MOEX Markets trading val breakdown

Foreign investors



Domestic investors

Global investors trading volume breakdown



- By country/region
- Segregation of Russian offshore capital (Cyprus etc)

Domestic investors trading volume breakdown



- Russian retail investors
- Russian asset managers
- Russian corporates
- Russian banks and brokers

Client behavior breakdown: HFT/algo

Description

- An analysis of investors activity: by which groups trading volumes were formed?
- The net position of the instrument for each end client type (**subject to tailor-made configuration**)

Covered Markets

Cash Equity



Fixed Income



Derivatives

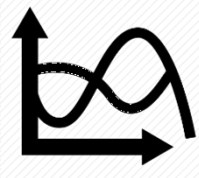


Cash FX

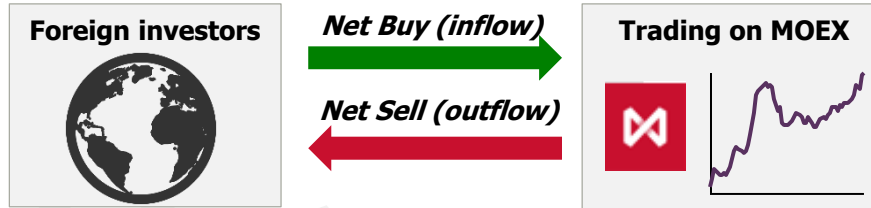


REPO





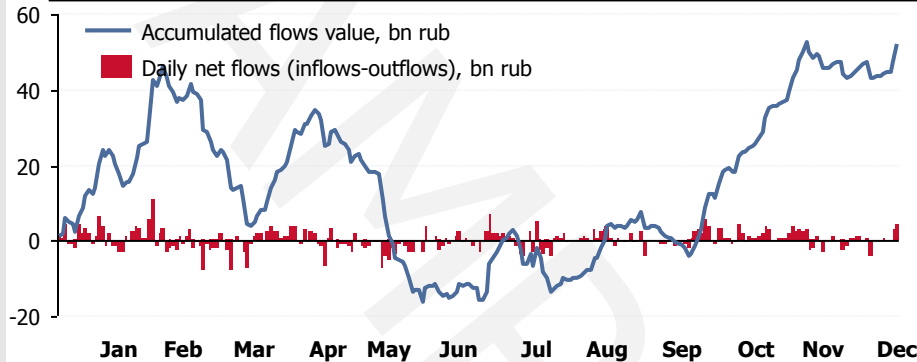
Market Data product - Foreign inflow/outflow report (FIOR)



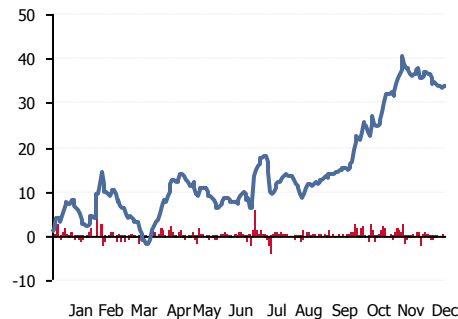
Description

- Reports based on actual transactions made on the Moscow Exchange equity market, non-resident clients identification based on brokers mandatory disclosure
- Reports contain flow data on overall Moscow Exchange market level or per industries, per stock; daily time stamp; daily, weekly or monthly periodicity

Overall Moscow Exchange Equity Market



Sberbank



Magnit



Covered Markets

Cash Equity



Fixed Income



Derivatives

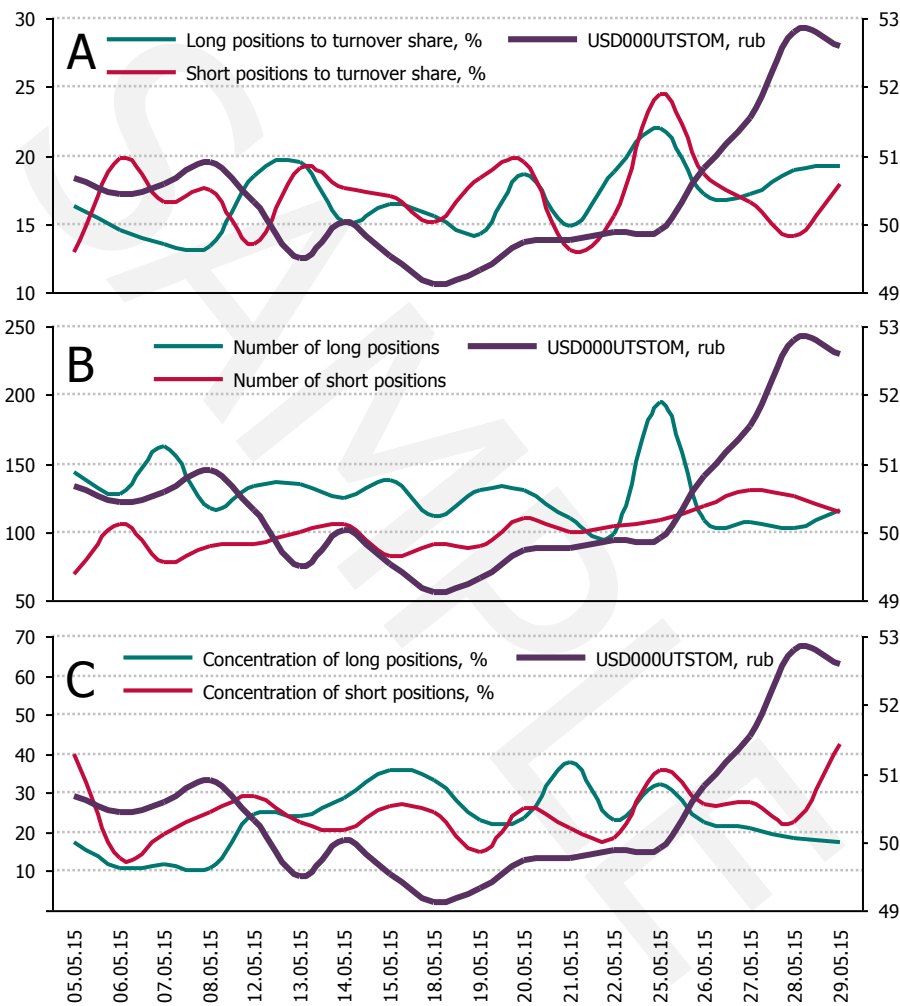
Cash FX

REPO



Market Data product – Market sentiment indicators

Market sentiment indicators Visualization



Description

- A. Share of direct positions volume of buyers/sellers in total daily turnover
- B. Short-to-long positions ratio for the market or separate instruments provides information about buyers and sellers relative strength and gives insight on current market trends
- C. Concentration indicator measures the power of largest buyer/seller's influence on market sentiment

Covered Markets

Cash Equity



Fixed Income



Derivatives



Cash FX



REPO



MOSCOW
EXCHANGE



Market Data product - Ratings and rankings: Brokers (1/2)

Retail clients flow

W	W-1	Brokers ranking
1	2	JSC FINAM
2	3	BCS Ltd
3	11	UNIVER Capital
4	4	VTB 24 (PJSC)
5	1	Veles Capital
6	5	Sberbank
7	7	Gazprombank
8	6	Otkritie Broker JSC
9	9	JSC ALFA-BANK
10	13	JSC IT Invest

Russian institutional investors flow

W	W-1	Brokers ranking
1	2	JSC FINAM
2	3	BCS Ltd
3	11	UNIVER Capital
4	4	VTB 24 (PJSC)
5	1	Veles Capital
6	5	Sberbank
7	7	Gazprombank
8	6	Otkritie Broker JSC
9	9	JSC ALFA-BANK
10	13	JSC IT Invest

HFT clients flow

W	W-1	Brokers ranking
1	3	BCS Ltd
2	1	Renaissance Broker
3	4	Otkritie Broker JSC
4	13	Metropol Group
5	5	Sberbank CIB
6	2	PJSC "Bank Otkritie Financial Corporation"
7	6	OJSC Promsvyazbank
8	7	Veles Capital
9	10	OOO Merrill Lynch Securities
10	8	JSC FINAM

Foreign investors flow

W	W-1	Brokers ranking
1	3	BCS Ltd
2	1	Renaissance Broker
3	4	Otkritie Broker JSC
4	13	Metropol Group
5	5	Sberbank CIB
6	2	PJSC "Bank Otkritie Financial Corporation"
7	6	OJSC Promsvyazbank
8	7	Veles Capital
9	10	OOO Merrill Lynch Securities
10	8	JSC FINAM

Description

- Evaluation of brokers competitive advantages

Identification of client groups is based on disclosure of certain client details:

- **Retail clients** – disclosure of passport details
- **Institutional investors** – disclosure of TRN (Tax Registration Number) or number of Trust management license
- **HFT** – internal methodology of MOEX
- **Foreign investors** – mandatory disclosure by brokers

Covered Markets

Cash Equity



Fixed Income



Derivatives



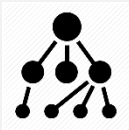



Cash FX



REPO



Form factor and delivery

	Product name	Form factor	Daily	Weekly	Monthly
	EOD market structure	PDF report	-	-	✓
		CSV raw data	✓	✓	✓
	Foreign inflow/outflow report (FIOR)	PDF report	-	-	✓
		CSV raw data	✓	✓	✓
	Market sentiment indicators	PDF report	-	-	✓
		CSV raw data	✓	✓	✓
	Ratings and rankings: Brokers	PDF report	-	-	✓
		CSV raw data	-	✓	✓

Annual subscriptions with optional periodicity



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