QuantFEED® Feed Description

MICEX Feed

Reference n°: 20130912

S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Feed Description
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QUANTFEED® MICEX FEED DESCRIPTION

As part of S&P Capital IQ's Real-Time Solutions's QuantFEED® documentation, this feed description provides you with details about the types of data broadcast on the MICEX market data stream, their possible values and current QuantFEED® technical implementation.

The topics this feed description covers include[*]:

- 1. Referential Data
- 2. Quotation Data
- 3. Official Closing Price
- 4. Finding the Latest Information.

1. Referential Data

The following sections describe the characteristics of the referential data on MICEX market data stream, in terms of:

- 1.1. Available Markets and Branches
- 1.2. Types of Instruments
- 1.3. Specific Referential Tags.

1.1. Available Markets and Branches

This section details the list of Markets and Branches available on MICEX market data stream.

1.1.1. Markets

The MICEX market data stream broadcasts informations about the following markets:

Table 1   List of markets available on MICEX market data stream

QuantFEED® Market ID	Market
MISX	MICEX

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[*]   The red bars in the left margin highlight content that has been added or changed since the previous release of this document.

The following example shows the list of markets available on MICEX market data stream and their IDs, returned by the dumps command:

```
MARKETS
market # 486    CC=RU/RUSSIA/MOSCOW,DESCR=MICEX STOCK EXCHANGE,WEB=www.micex.com
    MIC = MISX
    TimeZone = Europe/Moscow
    Country = Russia
    NbMaxInstruments = 2000000
```

1.1.2. Branches

The example below shows the list of branches available on MICEX market data stream, returned by the dumps command. Each branch displays the following details: FOSMarketID, SecurityType, CFICode and Quantity (of instruments):

```
BRANCHES
    { MISX CORP  DBXXXX } qty: 2385
    { MISX CS    ESXXXX } qty: 1423
    { MISX INDEX MRIXXX } qty: 35
    { MISX MF    EUCXXX } qty: 672
    { MISX MF    EUOXXX } qty: 301
    { MISX NONE  DBXXXX } qty: 1613
    { MISX NONE  EMXXXX } qty: 4
    { MISX PS    EPXXXX } qty: 349
    { MISX TB    DBXXXX } qty: 271
```

1.2. Types of Instruments

This section gives you examples of instruments' characteristics on MICEX market data stream, according to their type:

- 1.2.1. Bonds
- 1.2.2. Equities
- 1.2.3. Indices.

1.2.1. Bonds

The sample below illustrates the details of a debt:

```
instr # 486/1061 = 1019216933
     PriceCurrency               string{RUB}
     Symbol                      string{RU000A0JP9N5}
     Description                 string{NPO Saturn 3}
     SecurityType                string{CORP}
     FOSMarketId                 MISX
     CFICode                     string{DBXXXX}
     RoundLot                    float64{1}
     SecuritySubType             string{EIOD}
     MarketSegmentID             string{EQDB}
     InternalCreationDate        Timestamp{2012-05-14 04:58:05:542}
     InternalModificationDate    Timestamp{2012-05-14 04:58:05:542}
     InternalSourceId            uint16{183}
     InternalAggregationId       uint16{1}
     LocalCodeStr                string{EQDB_RU000A0JP9N5}
     ISIN                        string{RU000A0JP9N5}
     PriceIncrement_static       float64{0.01}
     MaturityYear                uint16{2014}
     MaturityMonth               uint8{6}
     MaturityDay                 uint8{6}
     MARKET_MICEX_FaceValue      float64{1000}
     MARKET_MICEX_FaceValueCurrency      string{RUB}
     MARKET_MICEX_QuoteBasis     string{F}
```

1.2.2. Equities

The sample below illustrates the details of an equity:

```
instr # 486/1000 = 1019216872
     PriceCurrency               string{RUB}
     Symbol                      string{AFLT}
     Description                 string{Aeroflot}
     SecurityType                string{CS}
     FOSMarketId                 MISX
     CFICode                     string{ESXXXX}
     RoundLot                    float64{100}
     SecuritySubType             string{EQIN}
     MarketSegmentID             string{EQBR}
     InternalCreationDate        Timestamp{2012-05-14 04:58:05:517}
     InternalModificationDate    Timestamp{2012-07-31 04:58:05:754}
     InternalSourceId            uint16{183}
     InternalAggregationId       uint16{1}
     LocalCodeStr                string{EQBR_AFLT}
     ISIN                        string{RU0009062285}
     PriceIncrement_static       float64{0.01}
     MARKET_MICEX_FaceValue      float64{1}
     MARKET_MICEX_FaceValueCurrency  string{RUB}
     MARKET_MICEX_QuoteBasis     string{R}
```

1.2.3. Indices

The sample below illustrates the details of an index:

```
instr # 486/6597 = 1019222469
    Symbol                 string{MICEX10INDEX}
    SecurityType           string{INDEX}
    FOSMarketId            MISX
    CFICode                string{MRIXXX}
    MarketSegmentID        string{EQBR}
    InternalCreationDate   Timestamp{2012-05-14 04:58:06:586}
    InternalModificationDate  Timestamp{2012-05-14 04:58:06:586}
    InternalSourceId       uint16{183}
    InternalAggregationId  uint16{1}
    LocalCodeStr           string{EQBR_MICEX10INDEX}
```

1.3. Specific Referential Tags

The following specific referential tags are also available on MICEX market data stream to supplementary characterize the instrument attributes: `MARKET_MICEX_Remarks`, `MARKET_MICEX_FaceValue`, `MARKET_MICEX_FaceValueCurrency`, `MARKET_MICEX_QuoteBasis`.

QuantFEED® implementation of the tag `MARKET_MICEX_Remarks` is described in the table below:

Table 2   MARKET_MICEX_Remarks – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`MARKET_MICEX_Remarks`	QuantFEED® tag name.
Numeric ID	11400	QuantFEED® unique ID broadcast on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format / Possible Values	*[Exchange Specific Value]*	An ***exchange specific value*** that provides market remarks about the security. By default, empty.

QuantFEED® implementation of the tag `MARKET_MICEX_FaceValue` is described in the table below:

Table 3   MARKET_MICEX_FaceValue – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`MARKET_MICEX_FaceValue`	QuantFEED® tag name.
Numeric ID	11401	QuantFEED® unique ID broadcast on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	`Float64`	Float64 data type.
Format / Possible Values	*[Exchange Specific Value]*	An ***exchange specific value*** (numeric) that provides the face value of the security. It is expressed in the security currency.

QuantFEED® implementation of the tag MARKET_MICEX_FaceValueCurrency is described in the table below:

Table 4   MARKET_MICEX_FaceValueCurrency – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_MICEX_FaceValueCurrency	QuantFEED® tag name.
Numeric ID	11402	QuantFEED® unique ID broadcast on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format / Possible Values	Any market-specific currency (ISO 4217).	An *exchange specific value* (alphabetic) that provides the currency in which a security is nominated.

QuantFEED® implementation of the tag MARKET_MICEX_QuoteBasis is described in the table below:

Table 5   MARKET_MICEX_QuoteBasis – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_MICEX_QuoteBasis	QuantFEED® tag name.
Numeric ID	11403	QuantFEED® unique ID broadcast on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	*[Exchange Specific Value]*	An *exchange specific value* (alphabetic) that defines the unit specifying the prices for equities.
Possible Values	R	The price is specified in terms of cash.
	A	The price is specified as an instrument face value.
	F	The price is specified in percents of the traded instrument's face value.

2. Quotation Data

The example below shows the possible values of an instrument on MICEX market data stream:

```
InstrumentStatusL1
-- 486/2015
        BID: 0.05332    8180000
        ASK: 0.05333    80000
        LastPrice                   float64{0.05332}
        LastTradeQty                float64{150000}
        DailyHighPrice              float64{0.05395}
        DailyLowPrice               float64{0.05284}
        DailyTotalVolumeTraded      float64{11614310000}
        DailyTotalAssetTraded       float64{619199254.799997}
        LastTradePrice              float64{0.05332}
        LastTradeTimestamp          Timestamp{2012-07-31 09:00:36}
        InternalDailyOpenTimestamp  Timestamp{2012-07-31 05:45:00:516}
        InternalDailyCloseTimestamp Timestamp{2012-07-30 16:02:00:085}
        InternalDailyHighTimestamp  Timestamp{2012-07-31 05:59:59:606}
        InternalDailyLowTimestamp   Timestamp{2012-07-31 07:11:01:718}
        InternalPriceActivityTimestamp  Timestamp{2012-07-31 09:00:36:896}
        TradingStatus               17=ReadyToTrade
        SessionVWAPPrice            float64{0.05331}
        DailyOpeningPrice           float64{0.05395}
        PreviousDailyClosingPrice   float64{0.05366}
        CurrentBusinessDay          Timestamp{2012-07-31}
```

For more details about the fields and tags available in quotation data type, and their possible values, see *FeedOS™ Quotation Tags Guide*.

2.1. Specific Quotation Tags

The following sections describe specific Quotation tags available on MICEX market data stream:

- 2.1.1. Trading Status.

2.1.1. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **Trading Status** conveyed on the MICEX market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's data stream in *Other Values*:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

QuantFEED® implementation of the tag **Trading Status** is described in the table below:

Table 6   MICEX Trading Status – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	TradingStatus	QuantFEED® tag name.
Numeric ID	9100	QuantFEED® unique ID broadcast on S&P Capital IQ's Real-Time Solutions data stream. It is the numeric equivalent of the tag name.
Type	Enum	Enumeration data type.
Format	*[Exchange Specific Value]*	An ***exchange specific value***, as described below, concerning the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	17	Trading Session
	18	Not Available for Trading

3. Official Closing Price

The market MICEX always sends the closing price. When a stock splits, the closing price is adjusted after the closing. There is no settlement price.

4. Finding the Latest Information

For the latest documentation and product updates, additional support and training, please contact our support services one of the following ways:

- E-mail: support@quanthouse.com
- Web: http://support.quanthouse.com.