

S&P Capital IQ's Real-Time Solutions

QuantFEED® Feed Description

MICEX Feed

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S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
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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

* 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 MRXXXX } 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{DBXXX}
  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{ESXXX}
  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	<i>[Exchange Specific Value]</i>	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	<i>[Exchange Specific Value]</i>	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	<i>[Exchange specific value]</i>	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	<i>[Exchange Specific Value]</i>	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>.