Futures. Open interest intraday

Sample data

<table>
<thead>
<tr>
<th>SESS_ID</th>
<th>TICKER</th>
<th>CLGROUP</th>
<th>POS</th>
<th>POS_LONG</th>
<th>POS_SHORT</th>
<th>POS_LONG_NUM</th>
<th>POS_SHORT_NUM</th>
<th>SEQNUM</th>
<th>MOMENT</th>
<th>SYSTIME</th>
</tr>
</thead>
<tbody>
<tr>
<td>5991</td>
<td>BR</td>
<td>FIZ</td>
<td>368523</td>
<td>516380</td>
<td>-147857</td>
<td>9477</td>
<td>3671</td>
<td>1</td>
<td>19:44:32</td>
<td>19:45:13</td>
</tr>
<tr>
<td>5991</td>
<td>BR</td>
<td>YUR</td>
<td>-368523</td>
<td>90772</td>
<td>-459295</td>
<td>107</td>
<td>46</td>
<td>1</td>
<td>19:44:32</td>
<td>19:45:13</td>
</tr>
</tbody>
</table>

Fields description

- **Sess_id**: Trading session number
- **Ticker**: Two-character contract code
- **Clgroup**: Group of clients: fiz – individuals, yur – legal entities
- **Pos**: Open interest
- **Pos_long**: Long positions
- **Pos_short**: Short positions
- **Pos_long_num**: Number of traders with a long position
- **Pos_short_num**: Number of traders with a short position
- **Seqnum**: Data sequence number. Technical field
- **Moment**: Date and time. The time of the last transaction that was included in the statistics
- **Systime**: Date and time. The time of publishing information

Getting data

Data is available in the ISS (Moscow Exchange API) in csv, json, and xml formats.

There are two possible options:

- Get data on all instruments for the specified date
  
  https://iss.moex.com/iss/analyticalproducts/futoi/securities.json?date=2020-05-18

- Get data on one instrument for the specified time-period
  