Futures. Open interest intraday

Sample data

SESS_ID	TICKER	CLGROUP	POS	POS_LONG	POS_SHORT	POS_LONG_NUM	POS_SHORT_NUM	SEQNUM	MOMENT	SYSTIME
5991	BR	FIZ	368523	516380	-147857	9477	3671	1	19:44:32	19:45:13
5991	BR	YUR	-368523	90772	-459295	107	46	1	19:44:32	19:45:13

Fields description

Sess_id		Trading session number
Ticker		Two-character contract code
Clgroup		Group of clients: fiz – individuals, yur – legal entities
Pos	contracts	Open interest
Pos_long	contracts	Long positions
Pos_short	contracts	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
  https://iss.moex.com/iss/analyticalproducts/futoi/securities/ri.json?from=2020-05-18&till=2020-05-22