

J-GATE
ITCH Connectivity Manual

Edition 1.2

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Osaka Exchange, Inc.
Tokyo Commodity Exchange, Inc.

Although we make every effort to ensure the accuracy of the content of this interface specification manual (hereinafter referred to as "this manual"), we do not accept responsibility for any loss of profit or problem that may arise in connection with use of the information contained in this manual. The content of this manual may be changed.

Because the Next J-GATE system is currently under development, this manual may also be changed without prior notice. Any such changes will be published in revised editions, if necessary. If you are developing a system that will be connected to the J-GATE system, make sure that you are using the most recent edition of this manual and all related documents.

Revision History

項番	変更した日	変更した箇所 (章)	変更内容
1	2016/08/05	6.3.2	Added description on when R-tag will be distributed.
2	2018/4/20	6.3.5	Correct the description of the “Event Code” as follows, ×trading date ○business date
3	2018/4/20	6.4.2 6.4.3 6.4.5	Correct the description of the “Match ID” as follows, ×execution notification number ○execution event number

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1. About this Manual

1.1 Introduction

This manual is an interface specification manual for the high-frequency market information provided by the Next J-GATE system (sometimes referred to as “the derivative system”). It provides information needed primarily by the following groups: trading participants at Osaka Exchange, Inc. (hereinafter referred to as "the Osaka Exchange") and at the Tokyo Commodity Exchange, Inc. (hereinafter referred to as “TOCOM”), as well as information vendors and software vendors (hereinafter referred to as "users") who develop applications used to acquire high-frequency market information.

1.2 Overview of the messages provided by the system

The Next J-GATE system uses the ITCH protocol to provide high-frequency market information. ITCH disseminates data on all orders and trades that are published on the J-GATE system. ITCH provides primarily the following types of data:

- Order book information: Data on all orders is provided in the standard ITCH format. Although the data provided includes execution information, information on J-NET trades is not disseminated.
- Series information: Series information is provided, such as Series ID and 9-digit codes. Data related to tick size is also provided.
- Session information: Session information is provided, such as order acceptance start, morning session start, and trading halt.

1.3 Protocol used for the provided messages

An ITCH message consists of a series of sequenced messages, each of which has a different length based on its type. ITCH messages are binary encoded using SoupBinTCP or MoldUDP64.

ITCH is a protocol developed to guarantee message sequencing and delivery.

Protocol type	Explanation
SoupBinTCP	<p>This protocol is used to send and receive snapshots.</p> <p>SoupBinTCP allows delivery of a set of sequenced messages from a server to a client in real time. Because SoupBinTCP assigns sequence numbers to messages, it guarantees message sequencing even if the connection to the target TCP/IP socket fails.</p> <p>The sequence numbers are implicit, and the client needs to maintain a counter that is increased each time a message is received. At reconnection after a connection failure, the client submits the last-seen sequence number in its login message, and the server resends every message starting from that sequence number.</p>
MoldUDP64	<p>This protocol is used to receive ITCH messages and send resend requests.</p> <p>MoldUDP64 is a network protocol that is higher than UDP and provides a mechanism for listeners to detect and re-request missed packets. Unlike SoupBinTCP, MoldUDP64 assigns an explicit sequence number to each message. If a packet loss is detected by the client, it can re-request that packet from the MoldUDP64 gateway, and the packet is then resent as a UDP unicast to that client.</p>

6. Data Format

6.1. Message types

There are four ITCH data types, as described in the following table.

Message type	Size	Description
Numeric	1, 2 , 4 or 8 bytes	Numeric value encoded in big-endian binary. Note: SoupBinTCP and Mold UDP, which are transport layer protocols, use big-endian.
Alpha	Variable length	Set left-aligned and filled to the right with spaces
Price	4 bytes	An integer numeric value is set. The decimal position is set in the series information. Note: If the 31-bit minimum value (-2147483648) is set in this field, this value is treated as meaning No_Value (no value). No_Value is also set for new market orders.
Date	4 bytes	An integer value is set in the <i>YYTMMDD</i> format.

6.2. Timestamps

ITCH disseminates timestamps indicating the times when issuance, cancellation, execution, etc. of order are performed by the Matching Engine. Timestamps are also provided when series information and session information are disseminated.

To more efficiently utilize the line capacity, ITCH divides timestamps into two segments, as explained below.

Timestamp segment	Message type	Remarks
Seconds	Stand-alone message (disseminated individually)	UNIX time (The time elapsed since January 1, 1970 00:00:00 GMT is output.) This message is added in second units when individual messages are disseminated.
Nanoseconds	Embedded and disseminated in individual messages	Sets the timestamp that is closest to the creation time of the last of the individual messages that is disseminated. A specific example follows: 525530183

6.3. Detailed specifications for data items in each tag (general)

6.3.1 Seconds tag (Tag ID: T)

(1) Tag content

Provides data related to the time in second when an individual message is disseminated. If multiple messages are disseminated at the same second, this tag is disseminated only once at that second, before the first message.

(1) Tag output timing

This tag is output when any message is disseminated from ITCH.

(2) Details about the content of the items provided by the tag

No.	Item name	Position	Number of bytes	Attribute	Description	Setting example	Remarks
1	Message Type	0	1	Alpha	“T” is set, indicating the second tag.	T	
2	Second	1	4	Numeric	UNIX time (The time elapsed since January 1, 1970 00:00:00 GMT is output.)	1438807866	

6.3.2 Series information basic tag (Tag ID: R)

(1) Tag content

Provides detailed data about the series that can be traded on a given business day (including series for which trading is currently suspended).

(2) Tag output timing

This tag is output after a certain amount of time has elapsed following the start of online system operation.

Will be provided when Tailor Made Combination (TMC) is generated.

Will be provided when Series Information in J-GATE is updated (It also may be provided when information which is not output by R-tag is updated.)

(3) Provided Item Details

No.	Item name	Position	Number of bytes	Attribute	Description	Setting example	Remarks								
1	Message Type	0	1	Alpha	“R” is set, indicating the series data basic tag.	R									
2	Timestamp – Nanoseconds	1	4	Numeric	A timestamp is set in nanoseconds.	826482921									
3	Order book ID	5	4	Numeric	A series ID is set.	6226220	*1, *2								
4	Symbol	9	32	Alpha	A series name is set.	FUT_NK225M_1609									
5	Long Name	41	32	Alpha	A 9-digit code is set.	130051205									
6	Reserved	73	12	Alpha	Reserved item										
7	Financial Product	85	1	Numeric	A product type is set. <table border="1" data-bbox="945 1173 1541 1374"> <thead> <tr> <th>Code</th> <th>Explanation of settings</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Option</td> </tr> <tr> <td>3</td> <td>Futures</td> </tr> <tr> <td>11</td> <td>Combination Series</td> </tr> </tbody> </table>	Code	Explanation of settings	1	Option	3	Futures	11	Combination Series	1	
Code	Explanation of settings														
1	Option														
3	Futures														
11	Combination Series														

No.	Item name	Position	Number of bytes	Attribute	Description	Setting example	Remarks
8	Trading Currency	86	3	Alpha	A trading currency is set. Fixed at JPY.	JPY	
9	Number of decimals in Price	89	2	Numeric	The decimal value for a trading instrument is set.	4	
10	Number of decimals in Nominal Value	91	2	Numeric	Fixed at 0	0	
11	Odd Lot Size	93	4	Numeric	Fixed at 0	0	
12	Round Lot Size	97	4	Numeric	Fixed at 1	1	
13	Block Lot Size	101	4	Numeric	Fixed at 0	0	
14	Nominal Value	105	8	Numeric	Fixed at 0	0	
15	Number of Legs	113	1	Numeric	0 is set for Normal Series. Number of legs are set for combination series	0	
16	Underlying Order book ID	114	4	Numeric	The underlying code is set. 0 is set for combination series.	500	
17	Strike Price	118	4	Price	Strike Price is set. If the case is futures, 0 is set. Sequential number of when it is created is set for TMC.	20250	
18	Expiration Date	122	4	Day	Expiration date is set.	20160909	
19	Number of decimals in Strike Price	126	2	Numeric	Number of decimals in strike price is set.	2	
20	Put or Call	128	1	Numeric	Distinction of Put or Call is set. If the case is futures or combination series, 0 is set. 1: Call 2: Put	1	

*1: Might overlap with a past series that expired.

*2: Since the series ID is set in API DQ124 and DQ126, various types of data can be linked by using the series ID.

6.3.3 Series information basic tag: Combination trading instruments (Tag ID: M)

(1) Tag content

Provides detailed data about the legs of combination trading instruments that can be traded on a given trading day (including series for which trading is currently suspended).

For each leg structuring the combination trading instrument, this tag is output in separate records to provide data on distinction of buy leg and sell leg and the ratio.

Combination trading instrument of the leg is judged using the Order book ID in R tag of that Combination series and Combination Order book ID.

(2) Tag output timing

This tag is output after a certain amount of time has elapsed following the start of online system operation.

It is provided when a Tailor-made combination (TMC) is generated.

(3) Details about the content of the items provided by the tag

No.	Item name	Position	Number of bytes	Attribute	Description	Setting example	Remarks
1	Message Type	0	1	Alpha	“M” is set, indicating the Series information basic tag: Combination trading instruments.	M	
2	Timestamp – Nanoseconds	1	4	Numeric	A timestamp is set in nanoseconds.	826482921	
3	Combination Order book ID	5	4	Numeric	A series ID of Combination trading instrument is set.	131502	*1
4	Leg Order book ID	9	4	Numeric	Series ID of the leg is set.	328110	*2
5	Leg Side	13	1	Alpha	The buy or sell side of Leg is set. B: Buy if on buy side (sell if on sell side) C: Sell if on buy side (buy if on sell side)	B	
6	Leg Ratio	14	4	Numeric	Ratio of leg is set.	2	

*1: Same code is set for each leg structuring the same combination trading instrument.

*2: Since the series ID is set in Series information basic tag (R Tag), various types of data can be linked by using the series ID.

6.3.4 Tick size data tag (Tag ID: L)

(1) Tag content

Provides the tick size of a trading instrument.

(2) Tag output timing

This tag is output after a certain amount of time has elapsed following the start of online system operation.

(3) Details about the content of the items provided by the tag

No.	Item name	Position	Number of bytes	Attribute	Description	Setting example	Remarks
1	Message Type	0	1	Alpha	“L” is set, indicating the tick size data tag.	L	
2	Timestamp – Nanoseconds	1	4	Numeric	A timestamp is set in nanoseconds.	826482921	
3	Order book ID	5	4	Numeric	A series ID is set.	6226220	
4	Tick Size	9	8	Price	A tick size that is between the values in No.5 and No.6 is set.	50	*1
5	Price From	17	4	Price	The smallest value within the price range to which the applicable order price applies is set.	30000	*2
6	Price to	21	4	Price	The largest value within the price range to which the applicable order price applies is set.	299999	*2

*1: If the order price varies depending on the price range, multiple records are output. See next page for the specifics:

*2: Values will be provided with decimals considered.

Message Type	Timestamp – Nanoseconds	Order book ID	Tick Size	Price From	Price to	Next J-GATE
L	525530183	196888	100	100	999999900	
L	525530183	525594	1	1	499	
L	525530183	525594	5	500	9999	
L	525530183	525594	10	10000	29999	
L	525530183	525594	50	30000	299999	
L	525530183	525594	250	300000	499999	
L	525530183	525594	500	500000	999999	
L	525530183	525594	5000	1000000	9999999	
L	525530183	525594	50000	10000000	999950000	

6.3.5 System event data tag (Tag ID: S)

(1) Tag content

Provides system event update data.

(2) Tag output timing

This tag is output when a system event is updated.

(3) Details about the content of the items provided by the tag

No.	Item name	Position	Number of bytes	Attribute	Description	Setting example	Remarks						
1	Message Type	0	1	Alpha	“S” is set, indicating the system event data tag.	S							
2	Timestamp – Nanoseconds	1	4	Numeric	A timestamp is set in nanoseconds.	826482921							
3	Event Code	5	1	Alpha	An event code is set. <table border="1" data-bbox="947 879 1559 1225"> <thead> <tr> <th>Code</th> <th>Explanation of settings</th> </tr> </thead> <tbody> <tr> <td>O</td> <td>Start of message transmission. All business days start with the transmission of this message.</td> </tr> <tr> <td>C</td> <td>End of message transmission. All business trading days end with the transmission of this message.</td> </tr> </tbody> </table>	Code	Explanation of settings	O	Start of message transmission. All business days start with the transmission of this message.	C	End of message transmission. All business trading days end with the transmission of this message.	O	*1
Code	Explanation of settings												
O	Start of message transmission. All business days start with the transmission of this message.												
C	End of message transmission. All business trading days end with the transmission of this message.												

*1: For this tag, only two codes are sent in one day, i.e., code O for the start and code C for the end of a **business** day.

6.3.6 Trading status data tag (Tag ID: O)

(1) Tag content

Provides the trading status data of a trading instrument.

(2) Tag output timing

This tag is output for each series when a trading status is updated.

In the case where consecutive DCB occurs, status for ZARABA will be provided once in between transition from DCB to another DCB.

(3) Details about the content of the items provided by the tag

No.	Item name	Position	Number of bytes	Attribute	Description	Setting example	Remarks
1	Message Type	0	1	Alpha	“O” is set, indicating the trading status data tag.	O	
2	Timestamp – Nanoseconds	1	4	Numeric	A timestamp is set in nanoseconds.	826482921	
3	Order book ID	5	4	Numeric	A series ID is set.	6226220	
4	State Name	9	20	Alpha	Status data is set.	M_PRE_OPEN_NO_J-NET	

6.4. Detailed specifications for data items in each tag (orders)

This section describes the data formats of messages related to orders and executions.

The order number added to each message is unique for each order book and sell/buy side, but it is not unique in all other cases. Therefore, when there are multiple order books or when the sell/buy sides are different, it is possible that the same order number might be set in cases where an order is corrected or deleted.

6.4.1 New order tag (Tag ID: A)

(1) Tag content

Provides quote data related to a new order.

(2) Tag output timing

This tag is output when a new order is issued.

To correct an order, new order tag with correct order is output after the order to be corrected is cancelled with deleted order tag.

Every morning, New order tag for reloaded GTD/GTC orders are output after Series information basic tag is provided.

(3) Details about the content of the items provided by the tag

No.	Item name	Position	Number of bytes	Attribute	Description	Setting example	Remarks
1	Message Type	0	1	Alpha	“A” is set, indicating the new order tag.	A	
2	Timestamp – Nanoseconds	1	4	Numeric	A timestamp is set in nanoseconds.	826482921	
3	Order ID	5	8	Numeric	An order number is set. (The order number is unique for each order book and sell/buy side.)	F9BA0000:41187A5B	
4	Order book ID	13	4	Numeric	A series ID is set.	6226220	

No.	Item name	Position	Number of bytes	Attribute	Description	Setting example	Remarks
5	Side	17	1	Alpha	Sell or Buy is set. B: Buy; S: Sell	B	
6	Order Book Position	18	4	Numeric	Order priority is set.	3	
7	Quantity	22	8	Numeric	A new order quantity is set.	10	
8	Price	30	4	Price	A new order price is set.	1980000	*
9	Order Attributes	34	2	Numeric	Item not used.	0	
10	Lot Type	36	1	Numeric	Fixed at 2	2	

*: Values in Price will be provided with decimals considered. Also, -2147483648 is set to market orders during pre-trading period.

6.4.2 Execution Notice tag (Tag ID: E)

(1) Tag content

This tag provides an execution notice.

The Order ID of the order which is already on the order book is set, used to understand the order information.

e.g. If there is a sell order on the order book, and it is executed by a buy order, the Order ID of the sell order is set.

(2) Tag output timing

This tag is output whenever an order is partially or fully executed.

(3) Details about the content of the items provided by the tag

No.	Item name	Position	Number of bytes	Attribute	Description	Setting example	Remarks
1	Message Type	0	1	Alpha	“E” is set, indicating the execution notice tag.	E	
2	Timestamp – Nanoseconds	1	4	Numeric	A timestamp is set in nanoseconds.	826482921	
3	Order ID	5	8	Numeric	An order number is set. (The order number is unique for each order book and sell/buy side.)	F9BA0000:41187A5B	
4	Order book ID	13	4	Numeric	A series ID is set.	6226220	
5	Side	17	1	Alpha	Sell or Buy is set. B: Buy; S: Sell	B	*1
6	Executed Quantity	18	8	Numeric	An executed quantity is set.	15	
7	Match ID	26	8	Numeric	An ExecutionEventNumber is set.	656706413728366001	*2

No.	Item name	Position	Number of bytes	Attribute	Description	Setting example	Remarks
8	Combo Group ID	34	4	Numeric	In the case of a combination series execution, a combo group ID is set. Otherwise, 0 is set.	10	
9	Reserved	38	7	Alpha	Reserved item. Fixed to space.	(space)	
10	Reserved	45	7	Alpha	Reserved item. Fixed to space.	(space)	

*1: During Zaraba, the side of the order which is already on the order book is set (If there is a sell order on the order book, and it is executed by a buy order, “S” is set).

*2: Execution notification number is the same as the value set in BD70.

6.4.3 Execution notice tag with trade information (Tag ID: C)

(1) Tag content

Provides an execution notice with trade information.

During Zaraba, the side of the order which is already on the order book is set. (If there is a sell order on the order book, and it is executed by a buy order, “S” is set).

(2) Tag output timing

This tag is output when combination series executes with another combination series and in execution during Itayose. Also it is output when execution occurs in different price than initially ordered price.

-If a combination series executes with a combination series, an execution notice tag with trade information (C tag) and as many times as the number of legs of the combination series the price notification tag (P tag) which notifies the execution price of the legs of the combination series will be disseminated.

-If multiple orders executes in Itayose, C tag will be disseminated for all executed buy trades and sell trades regardless of which order has been on the order book first.

(3) Details about the content of the items provided by the tag

No.	Item name	Position	Number of bytes	Attribute	Description	Setting example	Remarks
1	Message Type	0	1	Alpha	“C” is set, indicating the execution notice tag with trade information.	C	
2	Timestamp – Nanoseconds	1	4	Numeric	A timestamp is set in nanoseconds.	826482921	
3	Order ID	5	8	Numeric	An order number is set. (The order number is unique for each order book and sell/buy side.)	F9BA0000:41187A5B	

No.	Item name	Position	Number of bytes	Attribute	Description	Setting example	Remarks						
4	Order book ID	13	4	Numeric	A series ID is set.	6226220							
5	Side	17	1	Alpha	Sell or Buy is set. B: Buy; S: Sell	B	*1						
6	Executed Quantity	18	8	Numeric	An executed quantity is set.	15							
7	Match ID	26	8	Numeric	An ExecutionEventNumber is set.	656706413728366001							
8	Combo Group ID	34	4	Numeric	In the case of a combination series execution, a combo group ID is also set.	10	*2						
9	Reserved	38	7	Alpha	Reserved item	(space)							
10	Reserved	45	7	Alpha	Reserved item	(space)							
11	Trade Price	52	4	Price	An execution price is set.	1950000							
12	Occurred at Cross	56	1	Alpha	Identification flag for Itayose <table border="1" data-bbox="949 995 1541 1145"> <thead> <tr> <th>Code</th> <th>Explanation of settings</th> </tr> </thead> <tbody> <tr> <td>Y</td> <td>Execution through Itayose</td> </tr> <tr> <td>N</td> <td>Execution through Zaraba</td> </tr> </tbody> </table>	Code	Explanation of settings	Y	Execution through Itayose	N	Execution through Zaraba	N	
Code	Explanation of settings												
Y	Execution through Itayose												
N	Execution through Zaraba												
13	Printable	57	1	Alpha	Item not used.	N							

*1: During Zaraba, the side of the order which is already on the order book is set

*2: Price notification tag and execution notice tag with trade information is to be matched by Combo Group ID and Match ID

6.4.4 Deleted order tag (Tag ID: D)

(1) Tag content

This tag is provided when an order is deleted and does not exist on the order book.

(2) Tag output timing

This tag is normally output when an order has been deleted.

To correct an order, new order tag with correct order is output after the order to be corrected is cancelled with deleted order tag.

(3) Details about the content of the items provided by the tag

No.	Item name	Position	Number of bytes	Attribute	Description	Setting example	Remarks
1	Message Type	0	1	Alpha	“D” is set, indicating the deleted order tag.	D	
2	Timestamp – Nanoseconds	1	4	Numeric	A timestamp is set in nanoseconds.	826482921	
3	Order ID	5	8	Numeric	An order number is set. (The order number is unique for each order book and sell/buy side.)	F9BA0000:41187A5B	
4	Order book ID	13	4	Numeric	A series ID is set.	6226220	
5	Side	17	1	Alpha	Sell or Buy is set. B: Buy; S: Sell	B	

6.4.5 Price notification tag (Tag ID: P)

(1) Tag content

Provides the price of leg series when a combination series executes with combination series.

This tag will be distributed to notify the price when execution happened although there were no prices displayed on the order book, such as potential Implied orders, etc.

(2) Tag output timing

This tag is output execution occurs in the order book with no order existing.

Also it is output when a combination series executes with combination series; where an execution notice tag with trade information (C tag) that indicates the execution between combination series, and price notification tag as many times as the number of legs of the combination series will be disseminated

(3) Details about the content of the items provided by the tag

No.	Item name	Position	Number of bytes	Attribute	Description	Setting example	Remarks
1	Message Type	0	1	Alpha	“P” is set, indicating the price notification tag.	P	
2	Timestamp – Nanoseconds	1	4	Numeric	A timestamp is set in nanoseconds.	826482921	
3	Match ID	5	8	Numeric	An ExecutionEventNumber for combination series is set.	656706413728366001	
4	Combo Group ID	13	4	Numeric	In the case of a combination series execution, a combo group ID is also set.	10	
5	Side	17	1	Alpha	Sell or Buy is set. B: Buy; S: Sell	(space)	

No.	Item name	Position	Number of bytes	Attribute	Description	Setting example	Remarks						
6	Quantity	18	8	Numeric	An order quantity is set.	15							
7	Order book ID	26	4	Numeric	A series ID is set.	6226220	*						
8	Trade Price	30	4	Price	Execution price is set.	1950000							
9	Participant ID, Owner	34	7	Alpha	Fixed filled with space.	(space)							
10	Participant ID, counterparty	41	7	Alpha	Fixed filled with space.	(space)							
11	Printable	48	1	Alpha	Item not used.	N							
12	Occurred at Cross	49	1	Alpha	Identification flag for Itayose <table border="1"> <thead> <tr> <th>Code</th> <th>Explanation of settings</th> </tr> </thead> <tbody> <tr> <td>Y</td> <td>Execution through Itayose</td> </tr> <tr> <td>N</td> <td>Execution through Zaraba</td> </tr> </tbody> </table>	Code	Explanation of settings	Y	Execution through Itayose	N	Execution through Zaraba	N	
Code	Explanation of settings												
Y	Execution through Itayose												
N	Execution through Zaraba												

* Price notification tag and execution notice tag with trade information is to be matched by Combo Group ID and Match ID.

6.4.6 EP tag (Tag ID: Z)

(4) Tag content

Provides the equilibrium price (EP) for the order reception hours.

(5) Tag output timing

This tag is output whenever tag contents (including spare items) are updated during order reception hours, such as during order reception, during DCB, and during trade suspension.

(6) Details about the content of the items provided by the tag

No.	Item name	Position	Number of bytes	Attribute	Description	Setting example	Remarks
1	Message Type	0	1	Alpha	“Z” is set, indicating the EP tag.	Z	
2	Timestamp – Nanoseconds	1	4	Numeric	A timestamp is set in nanoseconds.	826482921	
3	Order book ID	5	4	Numeric	A series ID is set.	6226220	
4	Available Bid Quantity at Equilibrium Price	9	8	Numeric	Total bid order quantity at the EP is set.	300	
5	Available Ask Quantity at Equilibrium Price	17	8	Numeric	Total ask order quantity at the EP is set.	250	
6	Equilibrium Price	25	4	Price	The EP is set.	19800	*

No.	Item name	Position	Number of bytes	Attribute	Description	Setting example	Remarks
7	Reserved	29	4		Reserved item.		
8	Reserved	33	4		Reserved item.		
9	Reserved	37	8		Reserved item. Fixed at 0	0	
10	Reserved	45	8		Reserved item. Fixed at 0	0	

*If EP does not exist, -2147483648 is set.