



## Osaka Exchange Data Provision

# Specification for connecting to Data Feed Server (Full Order Information Provision Service)

Version 1.1

(English Translation of Japanese Version 1.0 for Reference Only)

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**DISCLAIMER:**

This translation may be used for reference purposes only. This English version is not an official translation of the original Japanese version including appendix (hereinafter the same). Certain parts of the translation may have been edited to accommodate differences in writing style and expression between English and Japanese. In cases where any differences including, but not limited to, those differences above occur between the English version and the original Japanese version, the Japanese version shall prevail. This translation is subject to change without notice. Osaka Exchange, Inc. shall accept no responsibility or liability for damage or loss caused by any error, inaccuracy, misunderstanding, or changes with regard to this translation.

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## 1. Purpose of this specification

This specification contains the necessary information in order to connect user system to Data Feed Server (hereinafter referred to as “DFS”) operated by Tokyo Stock Exchange, Inc. (hereinafter referred to as “TSE”) when using Full Order Information Provision Service provided by Osaka Exchange, Inc. (hereinafter referred to as “OSE”).

Full Order Information Provision Service is available after go-live of next derivative trading system (Next J-GATE)

## 2. Outline of DFS

Information provision is carried out by file transfer from the DFS to user system.

### 2.1 File Transfer Protocol

File transfer by FTP is used for File transfer protocol between DFS and user system. In this case, user system becomes a client in FTP connection.

### 2.2 Line of Communication

Internet is used as communication line.

### 2.3 Communication Facility

Since FTP through internet connection is used, necessary environment for accessing to internet is required.

### 2.4 Configuration Information

Configuration information for each user such as following items will be noticed to each user separately.

| Item             |
|------------------|
| User ID/Password |

In FTP, an active model and passive model can be used.  
20(data transfer), 21(data control) are used for FTP port.

### 2.5 Things to Note for Connection

Communications are not encrypted in FTP. Please acknowledge in advance the possibility of information leakage to a third party through internet path.

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When connecting to the Internet, the global IP address of the connection point where user system is connected to the Internet should be informed us. DFS identifies the user with this IP address. For this reason, a fixed global IP address must be assigned from a Internet Service Provider. (If you would like to connect to DFS from multiple connection points for backup purpose, the global IP address for all of those connecting points should be informed us.)

Please use a host name (domain name) when connecting to DFS because global IP address of DFS may be changed without prior notice.

| Host Name         |
|-------------------|
| ftp.tmi.tse.or.jp |

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### 3. File to be provided

#### 3.1. Information to be provided

The following information is provided via DFS

(Files to be provided)

| NO | Classification  | File Name*1   | Remark |
|----|---|---|--------|
| 1  | NK225 Option<br>NK225 Option(Weekly)  | srnd-itch_YYYYMMDD_A.zip<br>*2srnd-itch_YYYYMMDD_A.csv  | *3     |
| 2  | Individual Security Option  | srnd-itch_YYYYMMDD_B.zip<br>*2 srnd-itch_YYYYMMDD_B.csv | *3     |
| 3  | JGB Products  | srnd-itch_YYYYMMDD_C.zip<br>*2 srnd-itch_YYYYMMDD_C.csv | *3     |
| 4  | NK225 Futures<br>TOPIX Futures<br>JPX400Futures<br>Other Futures<br>TOPIX Option<br>JPX400 Option | srnd-itch_YYYYMMDD_D.zip<br>*2 srnd-itch_YYYYMMDD_D.csv | *3     |
| 5  | NK225 Mini  | srnd-itch_YYYYMMDD_E.zip<br>*2 srnd-itch_YYYYMMDD_E.csv | *3     |

(Note) Please refer to “3.3 Provision Time and Provision Frequency (3) Composition of Directory” for data storage period of provided file.

\*1 “Business Date” is set for YYYYMMDD of file name. “Business Date” means Business Date on J-GATE, which means from the starting online to end of online on J-GATE.

\*2 File name after unzip.

\*3 Timing for receiving multi-cast information from J-GATE is from about 6:00 am to 5:45 am on the next day and therefore a file contains information received for the period.

#### 3.2. File to be provided

##### (1) File format

Please refer to “J-GATE ITCH Connectivity Manual” provided by OSE for file format.

Please also refer to “Read-as-List of ITCH Connectivity Manual” which describes about the difference between messages disseminated via J-GATE and record contents of CSV file provided by TMI.

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(2) Character code

ASCII code file is provided.

(3) Compression format

Each file is provided in ZIP format

(4) Provision of MD5

MD5 file is provided for each file so that users will be able to confirm its successful download. Please use it for checking or other purposes.

File name is provided by adding extension of “.md5” with the file name indicated in item 3.1. (Example: “srnd-itch\_YYYYMMDD\_A.md5” YYYYMMDD is Business Date.)

3.3. Provision frequency and provision time

(1) Operating time of DFS

The operating time of DFS is 24/7.

If DFS is suspended due to system maintenance, etc, it is informed in advance.

(2) Provision time and provision period

The provision time of each file is the following.

| NO | Classification  | Provision Time                       | Remark         |
|----|---|--------------------------------------|----------------|
| 1  | NK225 Option<br>NK225 Option(Weekly)  | 33:00 (9:00 am of the following day) | See Appendix 2 |
| 2  | Individual Security Option  | 33:00 (9:00 am of the following day) | See Appendix 2 |
| 3  | JGB Products  | 33:00 (9:00 am of the following day) | See Appendix 2 |
| 4  | NK225 Futures<br>TOPIX Futures<br>JPX400Futures<br>Other Futures<br>TOPIX Option<br>JPX400 Option | 33:00 (9:00 am of the following day) | See Appendix 2 |
| 5  | NK225 Mini  | 33:00 (9:00 am of the following day) | See Appendix 2 |

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The file can be accessed as many times as possible if it is within provision period (20 business days). However, please leave at least one minute interval when the same file is being accessed sequentially.

(3) Composition of directory

Directory is arranged by data creation date and name of directory is as follows.

(For 20 business days including the current business day)

| Directory Name   |
|--|
| /itch/YYYYMMDD (stored by business date in itch directory) |

\* You may notice the directory of “/YYYYMMDD”, “/archives” in the same layer as that of “itch”, but, you may not access (get) neither “/YYYYMMDD” nor “/archives”

(4) Points to be noted for acquiring data

**(a) Record ordering**

Please be advised that sequence order of each file is not necessarily stored in chronological order.

Due to system related reason, the following could be occurred.

-Record occurred at 10:00:00 is stored prior than that occurred at 9:59:59

-Record occurred during trading hours is stored in the last record.

**(b) Data Transfer Rate Limit (Download)**

**In downloading, please set your data transfer rate no more than 20Mbps per user.**

**If your data transfer rate exceeds 20Mbps, the transfer may be suspended.**



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## 4. Operation at system failure

### 4.1. During system failure

When a failure(s) occur in DFS, it will be informed via e-mail.

Please note that such an e-mail notice could be sent to you from [unyportal@sdh.jp.co.jp](mailto:unyportal@sdh.jp.co.jp). Accordingly, please change setting, if necessary, so that you can receive an e-mail notice properly.

The recovery of a failure will also be informed via e-mail. Please obtain the file then.

### 4.2. Information error

When there is an error in the information provided, it is informed with the corrected information via e-mail.

In case a file is created containing correct information, users will be informed of the file when it is ready. Please obtain the file upon notification.

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## 5. Contacts

- (1) Inquiry about this specification

Information Services, Osaka Exchange, Inc.

Tel: 050-3377-8650

E-mail : md@jpx.co.jp

- (2) Enquiries about system operations, system failure and file reacquisition, etc.

Tosho System Service Co., Ltd.

Office of System Operation

Tel: 050-3819-1050

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## 6. Revision

|                   |     |  |
|-------------------|-----|--|
| February 29, 2016 | 0.9 | Provisional  |
| May 30, 2016      | 1.0 | First Edition  |
| February 15, 2018 | 1.1 | <3.3. Provision frequency and provision time><br>Added the item of Data Transfer Rate Limit in “(4) Points to be noted for acquiring data”<br><4. Operation at system failure><br>Added the information on sender e-mail address of system failure notice. |

End