Processing service for stock order data

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This service processes Flex Full, intraday order history on TSE offered by JPX Market Innovation & Research, Inc., to fill user's needs. This service can be used for execution, intraday stock price movement and traded volume analysis.

1. Summary

(1) Intraday order history sized GB per day is processed maintaining time series structure.
(2) This service can apply the consistent processing procedure from 2010, when arrowhead was introduced.
(3) Flex Full, which is difficult to understand to people, is converted to csv format.

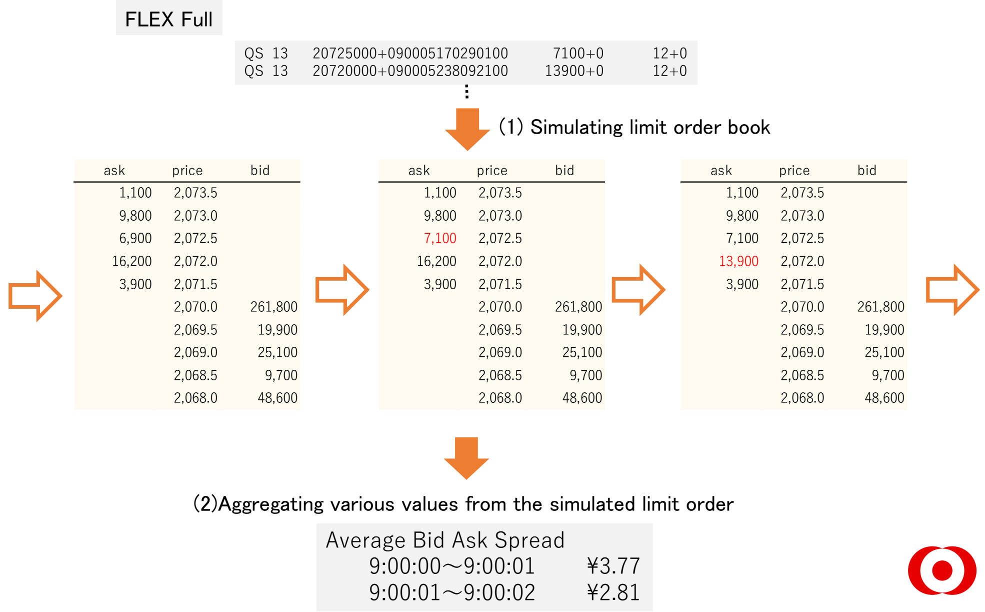
2. How to use

(1) You can choose the desired processing procedure from 12 ready-made procedures.
(2) The unprocessed FlexFull can be provided.
(3) After signing the contract, processed data is provided in about 2 weeks.
(4) Processed data is downloaded by customers via web API.

JPX Market Innovation & Research, Inc. and Mitsubishi UFJ Trust Investment Technology institute Co., Ltd. have entered into a joint business agreement.

3. 12 ready-made processing procedure and its sample

	Name	File Separation
A	Limit order book	per stock
B	Bid ask spread	daily
C	Micro price	daily
D	Volume curve	daily
E	Contracted volumes by price	daily
F	VWAP	daily
G	Price volatility	daily
H	Micro price volatility	daily
I	Order count, contract count and cancel count	daily
J	Special Quote	daily
K	Effective spread, adverse selection cost and realized spread	daily
L	Order Imbalance	daily



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