Tokyo Market Information

－Reference Data－

Data Feed Service Specification

(CSV File Format)

Ver.3.2

Applicable on May 29, 2023

JPX Market Innovation & Research, Inc.

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1. Overview

This specification describes necessary information in utilizing Tokyo Market Information (TMI) Reference Data Service provided by JPX Market Innovation & Research, Inc (JPXI).

2. Connection

The connection between JPXI's Data Feed System and the user is made possible under following methods. Please refer to "Specification for Connecting to Data Feed Server" for details.

Regardless of the connection method, the connection will be established by action from user system side.

1) File transfer through the communication procedure established by the Federation of Bankers' Associations of Japan (hereinafter referred to as "FBAJ")
・"FBAJ standard communication protocol/TCP/IP Protocol"

2) File transfer through FTP
・FTP using the Internet
・FTP using arrownet

3) File transfer through SFTP
・. SFTP using the Internet

3. Provision Method

3. 1. Information to be provided

The following information will be provided to subscribers.

File Number	Information Provided	Outline
1	Master File	Provides information on domestic companies listed on all domestic stock exchanges. It does not provide information on foreign products (ETFs, DRs, REITs, JDRs, etc.) or securities listed on foreign exchanges.
2	O/H/L/C Price (Cash Equities)	Provides opening, high, low and closing prices for the data provision date, for cash equities (stocks and bonds) traded on the TSE.
3	Open Interest of Margin Transactions (as of subscription date)	Provides information on the base price for the business day following the data provision date
4	O/H/L/C Price (Derivatives)	Provides opening, high, low and closing prices for the data provision date, for the futures and options traded on the Osaka Exchange and futures traded on Tokyo Commodity Exchange. * Information related to Flexible series is not provided by this service.
5	Derivatives Master Maintenance File	Derivatives master maintenance information (various information on series valid on the same day or the next business day) related to futures and options on OSE and TOCOM are provided.

3. 2. Outline of files provided and Timing of File Updates

The connection method and the timing of file update for each file are as following table. We will inform users by e-mail when the provision interval changes related to continuous national holidays in May and New Year's holidays.

File Number	Information Provided	Internet FTP	arrownet FTP	Internet SFTP	Update frequency	Update Timing
1	Master File	○	○	○	Daily	19:30
2	O/H/L/C Price (Cash Equities)	○	○	○	Daily	16:30
3	Open Interest of Margin Transactions(as of subscription date)	○	○	○	2nd business day of every week	16:30
4	O/H/L/C Price (Derivatives)	○	○	○	Daily	18:30
5	Derivatives Master Maintenance File	○	○	○	Daily	15:30 18:20 23:15

3. 3. Data Format

Data	the attention points of Data Format
Master File O/H/L/C Price (Cash Equities) Open Interest of Margin Transactions (as of subscription date)	・"Item Name" is set in the first line of the file. ・Each item is to be separated by insertion of a "," (a single-byte comma). ・The Len column displays the maximum length of the data to be recorded. Maximum length does not include single bite double quotation described below. ・In all files, each data items are surrounded by single bite double quotation（"）. Field names are also surrounded by（"）. This is applied to data where Null is set therein, and in that case it will set as "". However, if CSV file is used by Microsoft®* Excel,（"）will not be displayed. *Microsoft® is a registered trademark of Microsoft® Corporation in the United States and/or other countries.
O/H/L/C Price (Derivatives)	・Character Code is Shift-JIS Code. ・Record size is 657 bytes. ・Length of Item is fixed. There is no characters between items. ・The data type is a character string.
Derivatives Master Maintenance	・Character Code is Shift-JIS Code. ・Record Format is Variable length (CSV) Format. ・Length of Item is variable. Comma-separated (No enclosed characters) is set to divide Item. As a general rule, variable items are not padded with zeros or spaces. ・In Data Item, Data character is represented by C (Character) or N (Number).

3. 4. Scope of Data to be Provided

3. 4. 1. Master File

3. 4. 1. 1. Scope of Data to be Provided

This service provides information on domestic listed companies listed on all domestic stock exchanges. It does not provide information on foreign products (ETFs, DRs, REITs, JDRs, etc.) or securities listed on foreign exchanges.

The information contained in the files is the master data for each security as of the business day following the information provision date (the “effective date” of the files). Please note:

・For newly listed securities, data recording and dissemination begins the business day before the listing date. For delisted securities, data recording and dissemination ends the business day before the delisting date.
・Changes to data made on the information provision date itself may not be reflected in the file for that day. In such cases, the changes will be reflected in the files provided on the next business day.

3. 4. 1. 2. Data Format

No.	Item Name	Data Contents	Len	Remarks
1	Effective Date	Data effective date YYYYMMDD format	8	
2	Local Code	Unique securities code assigned by the Securities Identification Code Committee For stocks, this is a 9-digit code comprising 4 single-byte spaces, the 4-digit securities code assigned by the Securities Identification Code Committee, and 1-digit reserve code which is set to “0” for common stock.	9	
3	ISIN	ISIN (International Securities Identification Number) code for the relevant security, arranged by the Securities Identification Code Committee. This comprises the country code (2 digits), Issuance body code (6 digits), the securities type code (3 digits), and the check digit (1 digit)	12	
4	Name	Set to “Null”.	240	
5	Reserved Field	Set to “Null”.	240	
6	Name (English)	English company name of the relevant security	240	
7	Sector (Code)	Sector code	4	See “3.4.1.3.Sector Codes and

No.	Item Name	Data Contents	Len	Remarks
				Industry Names" for more details.
8	Trading Unit	Trading unit of the relevant security	13	
9	Board Lot Size	Indicates the board lot size of the relevant security; set to "Null" for securities that do not adopt the board lot size system.	8	
10	Registrar	Name of registrar	140	
11	Reserved Field	Set to "Null".	400	
12	Reserved Field	Set to "Null".	400	
13	Reserved Field	Set to "Null".	400	
14	Fiscal Term	Last date of the fiscal term in MMDD format, shown as ordinary term, irregular term 1 or irregular term 2 Ex : Set to "0299" (MMDD) for fiscal terms ending at the end of February.	4	
15	Interim Term	Last date of the interim term in MMDD format, shown as ordinary term, irregular term 1, or irregular term 2 Ex : Set to "0299" (MMDD) for interim terms ending at the end of February; set to "0000" when there is no interim settlement or when there is an irregular settlement.	4	
16	Irregular Term Start	First date of the irregular term in YYYYMMDD format	8	When a company plans to have an irregular term, the information may be set before the date when the changes to the fiscal term come into effect.
17	Irregular Term End	Last date of the irregular term in YYYYMMDD format	8	
18	Dividend Record Date 1	Dividend record date set in the Articles of Incorporation for ordinary fiscal terms For securities with an ordinary term, the separate data items "fiscal term" and "interim term" are set. MMDD format Set to "0299" (MMDD) for record dates at the end of February; set to "Null" for REITs, ETFs, etc. (securities with securities type codes 0A, B1 or B2).	4	
19	Dividend Record Date 2	Dividend record date set in the Articles of Incorporation for ordinary fiscal terms For securities with an ordinary term, the separate data items "fiscal term" and "interim term" are set. .	4	

No.	Item Name	Data Contents	Len	Remarks
		MMDD format Set to “0299” (MMDD) for record dates at the end of February; set to “Null” for REITs, ETFs, etc. (securities with securities type codes 0A, B1 or B2).		
20	Dividend Record Date 3	Dividend record date set in the Articles of Incorporation for ordinary fiscal terms For securities with an ordinary term, the separate data items “fiscal term” and “interim term” are set. . MMDD format Set to “0299” (MMDD) for record dates at the end of February; set to “Null” for REITs, ETFs, etc. (securities with securities type codes 0A, B1 or B2).	4	
21	Dividend Record Date 4	Dividend record date set in the Articles of Incorporation for ordinary fiscal terms For securities with an ordinary term, the separate data items “fiscal term” and “interim term” are set. . MMDD format Set to “0299” (MMDD) for record dates at the end of February; set to “Null” for REITs, ETFs, etc. (securities with securities type codes 0A, B1 or B2).	4	
22	Dividend Record Date 5	Dividend record date set in the Articles of Incorporation for ordinary fiscal terms For securities with an ordinary term, the separate data items “fiscal term” and “interim term” are set. . MMDD format Set to “0299” (MMDD) for record dates at the end of February; set to “Null” for REITs, ETFs, etc. (securities with securities type codes 0A, B1 or B2).	4	
23	Dividend Record Date 6	Dividend record date set in the Articles of Incorporation for ordinary fiscal terms For securities with an ordinary term, the separate data items “fiscal term” and “interim term” are set. . MMDD format Set to “0299” (MMDD) for record dates at the end of February; set to “Null” for REITs, ETFs, etc. (securities with securities type codes 0A, B1 or B2).	4	
24	Dividend Record Date 1 (Irregular term 1)	Dividend record date for irregular term 1 For securities set as irregular term 1, the separate data items “fiscal term” and “interim term” are set. . YYYYMMDD format Set to “Null” for REITs, ETFs, etc. (securities with securities type codes 0A, B1 or B2).	8	
25	Dividend Record Date 2 (Irregular term 1)	Dividend record date for irregular term 1 For securities set as irregular term 1, the separate data items “fiscal term” and “interim term” are set. . YYYYMMDD format Set to “Null” for REITs, ETFs, etc. (securities with securities type codes 0A, B1 or B2).	8	

No.	Item Name	Data Contents	Len	Remarks
26	Dividend Record Date 3 (Irregular term 1)	Dividend record date for irregular term 1 For securities set as irregular term 1, the separate data items “fiscal term” and “interim term” are set. . YYYYMMDD format Set to “Null” for REITs, ETFs, etc. (securities with securities type codes 0A, B1 or B2).	8	
27	Dividend Record Date 4 (Irregular term 1)	Dividend record date for irregular term 1 For securities set as irregular term 1, the separate data items “fiscal term” and “interim term” are set. . YYYYMMDD format Set to “Null” for REITs, ETFs, etc. (securities with securities type codes 0A, B1 or B2).	8	
28	Dividend Record Date 5 (Irregular term 1)	Dividend record date for irregular term 1 For securities set as irregular term 1, the separate data items “fiscal term” and “interim term” are set. . YYYYMMDD format Set to “Null” for REITs, ETFs, etc. (securities with securities type codes 0A, B1 or B2).	8	
29	Dividend Record Date 6 (Irregular term 1)	Dividend record date for irregular term 1 For securities set as irregular term 1, the separate data items “fiscal term” and “interim term” are set. . YYYYMMDD format Set to “Null” for REITs, ETFs, etc. (securities with securities type codes 0A, B1 or B2).	8	
30	Dividend Record Date 1 (Irregular term 2)	Dividend record date for irregular term 2 For securities set as irregular term 2, the separate data items “fiscal term” and “interim term” are set. . YYYYMMDD format Set to “Null” for REITs, ETFs, etc. (securities with securities type codes 0A, B1 or B2).	8	
31	Dividend Record Date 2 (Irregular term 2)	Dividend record date for irregular term 2 For securities set as irregular term 2, the separate data items “fiscal term” and “interim term” are set. . YYYYMMDD format Set to “Null” for REITs, ETFs, etc. (securities with securities type codes 0A, B1 or B2).	8	
32	Dividend Record Date 3 (Irregular term 2)	Dividend record date for irregular term 2 For securities set as irregular term 2, the separate data items “fiscal term” and “interim term” are set. . YYYYMMDD format Set to “Null” for REITs, ETFs, etc. (securities with securities type codes 0A, B1 or B2).	8	
33	Dividend Record Date 4 (Irregular	Dividend record date for irregular term 2 For securities set as irregular term 2, the separate data items “fiscal term” and “interim term”	8	

No.	Item Name	Data Contents	Len	Remarks
	term 2)	are set. . YYYYMMDD format Set to "Null" for REITs, ETFs, etc. (securities with securities type codes 0A, B1 or B2).		
34	TSE New Listing Identifier	Set to "1" when the concerned securities will be listed the following business day and "0" in other cases. Set to "Null" for securities not traded on the Tokyo Stock Exchange (TSE).	1	
35	Reserved Field	Set to "Null".	8	
36	TSE Market Section(Code)	Market section (code) for the relevant security Set to "Null" for securities not traded on the TSE.	1	See "3.4.1.4. Market Section Code" for more details.
37	TSE Margin Transaction (Code)	Set to "1" for margin issues, "2" for loan issues, and "0" for others. Set to "0" or single-byte space for securities not traded on the TSE.	1	See "3.4.1.5. Regarding the Display Contents for Each Stock Exchange Margin Transaction in the Master File" for details on setting "0" or single-byte space.
38	TSE Margin Transaction (Text)	Set to "Margin" for "1", "Loan" for "2", single-byte space for "0" and "Null" for single-byte spaces. Set to a single-byte space or "Null" for securities not traded on the TSE.	140	
39	OSE New Listing Identifier	Set to "1" when the concerned securities will be listed the following business day and "0" in other cases. Set to "Null" for securities not traded on the Osaka Securities Exchange (OSE).	1	
40	Reserved Field	Set to "Null".	8	
41	OSE Market Section(Code)	Market section (code) for the relevant security Set to "Null" for securities not traded on the Osaka Securities Exchange (OSE).	1	See "3.4.1.4. Market Section Code" for more details.
42	OSE Margin Transaction (Code)	Set to "1" for margin issues, "2" for loan issues, and "0" for others. Set to "0" or single-byte space for securities not traded on the OSE.	1	See "3.4.1.5. Regarding the Display Contents for Each Stock Exchange

No.	Item Name	Data Contents	Len	Remarks
				Margin Transaction in the Master File" for details on setting "0" or single-byte space.
43	OSE Margin Transaction (Text)	Set to "Margin" for "1", "Loan" for "2", single-byte space for "0" and "Null" for single-byte spaces. Set to a single-byte space or "Null" for securities not traded on the OSE.	140	
44	NSE New Listing Identifier	Set to "1" when the concerned securities will be listed the following business day and "0" in other cases. Set to "Null" for securities not traded on the Nagoya Stock Exchange (NSE).	1	
45	Reserved Field	Set to "Null".	8	
46	NSE Market Section(Code)	Market section (code) for the relevant security Set to "Null" for securities not traded on the Nagoya Stock Exchange (NSE).	1	See "3.4.1.4. Market Section Code" for more details.
47	NSE Margin Transaction (Code)	Set to "1" for margin issues, "2" for loan issues, and "0" for others. Set to "0" or a single-byte space for securities not traded on the NSE.	1	See "3.4.1.5. Regarding the Display Contents for Each Stock Exchange Margin Transaction in the Master File" for details on setting "0" or single-byte space.
48	NSE Margin Transaction (Text)	Set to "Margin" for "1", "Loan" for "2", single-byte space for "0" and "Null" for single-byte spaces. Set to a single-byte space or "Null" for securities not traded on the NSE.	140	
49	FSE New Listing Identifier	Set to "1" when the concerned securities will be listed the following business day and "0" in other cases. Set to "Null" for securities not traded on the Fukuoka Stock Exchange (FSE).	1	
50	Reserved Field	Set to "Null".	8	
51	FSE Market Section(Code)	Market section (code) for the relevant security Set to "Null" for securities not traded on the Fukuoka Stock Exchange (FSE).	1	See "3.4.1.4. Market Section Code" for more details.

No.	Item Name	Data Contents	Len	Remarks
52	FSE Margin Transaction (Code)	Set to “1” for margin issues, “2” for loan issues, and “0” for others. Set to “0” or single-byte space for securities not traded on the FSE.	1	See “3.4.1.5. Regarding the Display Contents for Each Stock Exchange Margin Transaction in the Master File” for details on setting “0” or single-byte space.
53	FSE Margin Transaction (Text)	Set to “Margin” for “1”, “Loan” for “2”, single-byte space for “0” and “Null” for single-byte spaces. Set to a single-byte space or “Null” for securities not traded on the FSE	140	
54	SSE New Listing identifier	Set to “1” when the concerned securities will be listed the following business day and “0” in other cases. Set to “Null” for securities not traded on the Sapporo Securities Exchange (SSE).	1	
55	Reserved Field	Set to “Null”.	8	
56	SSE Market Section(Code)	Market section (code) for the relevant security Set to “Null” for securities not traded on the Sapporo Securities Exchange (SSE).	1	See “3.4.1.4. Market Section Code” for more details.
57	SSE Margin Transaction (Code)	Set to “1” for margin issues, “2” for loan issues, and “0” for others. Set to “0” or single-byte space for securities not traded on the SSE.	1	See “3.4.1.5. Regarding the Display Contents for Each Stock Exchange Margin Transaction in the Master File” for details on setting “0” or single-byte space.
58	SSE Margin Transaction (Text)	Set to “Margin” for “1”, “Loan” for “2”, single-byte space for “0” and “Null” for single-byte spaces. Set to a single-byte space or “Null” for securities not traded on the SSE.	140	
59	JQ New Listing Identifier	Set to “1” when the concerned securities will be listed the following business day and “0” in other cases. Set to “Null” for securities not traded on the JQ market.	1	
60	Reserved Field	Set to “Null”.	8	

No.	Item Name	Data Contents	Len	Remarks
61	JQ Market Section(Code)	Market section (code) for the relevant security Set to “Null” for securities not traded on the JQ market.	1	See “3.4.1.4. Market Section Code” for more details.
62	JQ Margin Transaction (Code)	Set to “1” for margin issues, “2” for loan issues, and “0” for others. Set to “0” or a single-byte space for securities not traded on the JQ market	1	See “3.4.1.5. Regarding the Display Contents for Each Stock Exchange Margin Transaction in the Master File” for details on setting “0” or single-byte space.
63	JQ Margin Transaction (Text)	Set to “Margin” for “1”, “Loan” for “2”, single-byte space for “0” and “Null” for single-byte spaces. Set to a single-byte space or “Null” for securities not traded on the JQ market.	140	
64	JSDA New Listing Identifier	Set to “1” when the concerned securities will be listed the following business day and “0” in other cases. Set to “Null” for securities not traded on the JSDA market.	1	
65	Reserved Field	Set to “Null”.	8	
66	JSDA Market Section(Code)	Market section (code) for the relevant security Set to “Null” for securities not traded on the JSDA market.	1	See “3.4.1.4. Market Section Code” for more details.
67	JSDA Margin Transaction (Code)	Set to “1” for margin issues, “2” for loan issues, and “0” for others. Set to “0” or a single-byte space for securities not traded on the JSDA market	1	See “3.4.1.5. Regarding the Display Contents for Each Stock Exchange Margin Transaction in the Master File” for details on setting “0” or single-byte space.
68	JSDA Margin	Set to “Margin” for “1”, “Loan” for “2”, single-byte space for “0” and “Null” for single-byte spaces.	140	

No.	Item Name	Data Contents	Len	Remarks
	Transaction (Text)	Set to a single-byte space or “Null” for securities not traded on the JSDA market.		
69	Ex Dividend	Set to “1” if the relevant security goes ex-dividend on the “effective date”, and “Null” otherwise.	1	Set to “1” only if the date is the first date ex-dividend.
70	Ex New Share (Stock Split)	Set to “1” if the relevant security goes ex-rights on the “effective date”, and “Null” otherwise.	1	Set to “1” only if the date is the first date ex-rights.
71	Ex New Share (Rights Issue)	Set to “1” if the relevant security goes ex-rights on the “effective date”, and “Null” otherwise.	1	Set to “1” only if the date is the first date ex-rights.
72	Ex Date (Extraordinary General Shareholders Meeting)	Set to “1” if the relevant security goes ex-rights on the “effective date”, and “Null” otherwise.	1	Set to “1” only if the date is the first date ex-rights.
73	Other Ex Date (Other Event)	Set to “1” if the relevant security goes ex-rights for other events on the “effective date” and “Null” otherwise.	1	Set to “1” only if the date is the first date ex-rights.
74	Type of Other Event (Code)	Code for other event type. Set to “1” for allotment of stock, “2” for allotment of subscription rights, “3” for offering of subscription rights to shareholders, “4” for non-cash dividend, “5” (Issuer's Request for General Shareholders Notification), “9” for other events	1	Set to the lowest number code when events overlap (for example, set to “1” when events coded “1” and “2” overlap)
75	Type of Other Event (Text)	“Allotment of Stock” (1), “Allotment of Subscription Rights” (2), “Offering of Subscription Rights to Shareholders” (3), “Non Cash Dividend” (4), “Issuer's Request for General Shareholders Notification” (5) , “Other Events” (9)	140	
76	Reserved Field	Set to “Null”.	1	
77	Reserved Field	Set to “Null”.	1	
78	Reserved Field	Set to “Null”.	1	
79	Reserved Field	Set to “Null”.	140	
80	Reserved Field	Set to “Null”.	140	
81	Reserved Field	Set to “Null”.	27	

NOTES

1. With respect to “New Listing Identifier” (No. 34, 39, 44, 49, 54, 59 and 64), please note if the new listing date falls on non-business day, the indentifier will NOT be set on the file provided on the previous business day.
2. When the market section for the relevant security is Japan Securities Dealers Association (JSDA) “Green Sheet, etc” issue, item 9 is generally set to “Null”.
3. When the same issuer has listed preferred shares or several classes of shares, item 9 is generally set to “Null” the second and subsequent issues.
4. “OSE” in *No. 39,41-43 indicates Osaka Securities Exchange, before the merger with TSE effective in July 2013 and ”JQ” in No. 59, 61-63 indicates JASDAQ, before the merger with OSE effective in October 2010.

3. 4. 1. 3. Sector Codes and Industry Names

0050	Fishery, Agriculture & Forestry	3750	Precision Instruments
1050	Mining	3800	Other Products
2050	Construction	4050	Electric Power & Gas
3050	Foods	5050	Land Transportation
3100	Textiles & Apparel	5100	Marine Transportation
3150	Pulp & Paper	5150	Air Transportation
3200	Chemicals	5200	Warehousing & Harbor Transportation Service
3250	Pharmaceuticals	5250	Information & Communications
3300	Oil & Coal Products	6050	Wholesale Trade
3350	Rubber Products	6100	Retail Trade
3400	Glass & Ceramics Products	7050	Banks
3450	Iron and Steel	7100	Securities & Commodities Futures
3500	Nonferrous Metals	7150	Insurance
3550	Metal Products	7200	Other Financing Business
3600	Machinery	8050	Real Estate
3650	Electric Appliances	9050	Services
3700	Transportation Equipment	9999	Others

3. 4. 1. 4. Market Section Code

No.	Market	Data Item	Code	Remarks	No.	Market	Data Item	Code	Remarks
1	TSE	Unlisted	NULL		27		Q-Board	3	
2		First Section	1		28		Others	5	
3		Second Section	2		29		Delisted	9	
4		Mothers	3		30	SSE	Unlisted	NULL	
5		Others	5		31		Main Board Market	1	
6		JASDAQ Standard	6		32		Ambitious	3	
7		JASDAQ Growth	7		33		Others	5	
8		TOKYO PRO Market	8		34		Delisted	9	
9		Delisted	9		35	JASDAQ	Unlisted	NULL	See * below
10		Prime	A		36		Main Board Market	1	See * below
11		Standard	B		37		NEO	2	See * below
12		Growth	C		38		Delisted	9	See * below
13	OSE	Unlisted	NULL	See * below	39	JSDA	Unlisted	NULL	
14		First Section	1	See * below	40		Green Sheet, etc.	3	
15		Second Section	2	See * below	41		Delisted	9	
16		JASDAQ	3	See * below					
17		Others	5	See * below					
18		Delisted	9	See * below					
19	NSE	Unlisted	NULL						
20		Premier	1						
21		Main	2						
22		Next	3						
23		Others	5						
24		Delisted	9						
25	FSE	Unlisted	NULL						
26		Main Board Market	1						

*No. 13-18 indicates the Osaka Securities Exchange data before the merger with TSE effective in July 2013.

No. 35-38 indicates the JASDAQ data before the merger with OSE effective in October 2010.

3. 4. 1. 5. Regarding the Display Contents for Each Stock Exchange Margin Transaction in the Master File

If any changes were made to “market section” or “margin transaction” information within the file “Change in Securities Master Information” (available as part of TMI Corporate Action Information) for any exchange, “margin transaction” is set to “0” for all non-listed exchanges (i.e. market section is “Null”) after the effective date of the record in question.

In other cases (i.e. no changes to “market section” or “margin transaction” information), “margin transaction” is set to a single-byte space for non listing exchanges (i.e. when the market section is “Null”).(Please refer to the example below.)

No changes to “market section” or “margin transaction” information for any exchange

Local Code	TSE		OSE		NSE	
	Market Section	Margin Transaction	Market Section	Margin Transaction	Market Section	Margin Transaction
1301	1	1	NULL	△	NULL	△

↓

As changes made to TSE margin transaction information, Margin Transaction for other markets where the market section is “Null” has been changed from the space to “0” as well as the change in Margin Transaction of TSE.

Local Code	TSE		OSE		NSE	
	Market Section	Margin Transaction	Market Section	Margin Transaction	Market Section	Margin Transaction
1301	1	2	NULL	0	NULL	0

3. 4. 2. O/H/L/C Price (Cash Equities)

3. 4. 2. 1. Data Format

No.	Item Name	Data Contents	Len	Remarks
1	Date	Data provision date YYYYMMDD format	8	
2	Exchange Code	Code identifying the exchange where the concerned security is traded "01" for the Tokyo Stock Exchange	2	
3	Product Class Code	Code identifying the type of stock or bond "13" for foreign stocks, foreign investment securities, foreign investment trust beneficiary certificate, etc. "21" for Prime (domestic stocks) "22" for Standard (domestic stocks) "23" for Growth (domestic stocks) "24" for TOKYO PRO Market (domestic stocks) "25" for investment beneficiary certificate "26" for investment trust beneficiary certificate "51" for CB (Convertible Bonds) "61" for WB (Warrant Bonds) "62" for SW (Shareholders Warrants) and EB(Exchangeable Bonds)	2	
4	Local Code	Unique securities code assigned by the Securities Identification Code Committee For stocks, this is a 9-digit code comprising 4 single-byte spaces, a 4-digit securities code assigned by the Securities Identification Code Committee, and a 1-digit reserve code which is set at "0" for common stock other than new stock. For bonds, this is a 9-digit code comprising a reserve digit stipulated by the Securities Identification Code Committee, a four-digit issue number code, and a four-digit securities code.	9	
5	ISIN	ISIN (International Securities Identification Number) code for the concerned security, arranged by the Securities Identification Code Committee. This comprises a country code (2 digits), an issuance body code (6 digits), a securities type code (3 digits), and a check digit (1 digit). Set at "Null" for foreign stocks, etc.	12	

No.	Item Name	Data Contents	Len	Remarks
6	Open (Morning Session)	Opening price of the morning session of the concerned security. For the units, see “3.4.2.2. Unit Details” below. The first digit shows the sign.	20	Initial price set at 0.0000 See Appendix 1 for more details.
7	High (Morning Session)	High of the morning session of the concerned security. For the units, see “3.4.2.2. Unit Details” below. The first digit shows the sign.	20	Initial price set at 0.0000 See Appendix 1 for more details.
8	Low (Morning Session)	Low of the morning session of the concerned security. For the units, see “3.4.2.2. Unit Details” below. The first digit shows the sign.	20	Initial price set at 0.0000 See Appendix 1 for more details.
9	Close (Morning Session)	Closing price of the morning session of the concerned security. For the units, see “3.4.2.2. Unit Details” below. The first digit shows the sign.	20	Initial price set at 0.0000 See Appendix 1 for more details.
10	Open (Afternoon Session)	Opening price of the afternoon session of the concerned security. For the units, see “3.4.2.2. Unit Details” below. The first digit shows the sign.	20	Initial price set at 0.0000 See Appendix 1 for more details.
11	High (Afternoon Session)	High of the afternoon session of the concerned security. For the units, see “3.4.2.2. Unit Details” below. The first digit shows the sign.	20	Initial price set at 0.0000 See Appendix 1 for more details.
12	Low (Afternoon Session)	Low of the afternoon session of the concerned security. For the units, see “3.4.2.2. Unit Details” below. The first digit shows the sign.	20	Initial price set at 0.0000 See Appendix 1 for more details.
13	Close (Afternoon Session)	Closing price of the afternoon session of the concerned security. For the units, see “3.4.2.2. Unit Details” below. The first digit shows the sign.	20	Initial price set at 0.0000 See Appendix 1 for more details.
14	Open	Opening price of the concerned security. For the units, see “3.4.2.2. Unit Details” below. The first digit shows the sign.	20	Initial price set at 0.0000 See Appendix 1 for more details.

No.	Item Name	Data Contents	Len	Remarks
15	High	Daily high of the concerned security. For the units, see “3.4.2.2. Unit Details” below. The first digit shows the sign.	20	Initial price set at 0.0000 See Appendix 1 for more details.
16	Low	Daily low of the concerned security. For the units, see “3.4.2.2. Unit Details” below. The first digit shows the sign.	20	Initial price set at 0.0000 See Appendix 1 for more details.
17	Close	Closing price of the concerned security. For the units, see “3.4.2.2. Unit Details” below. The first digit shows the sign.	20	Initial price set at 0.0000 See Appendix 1 for more details.
18	Special Quotation Code	Set at “1” for sell, “2” for buy and single-byte space for others.	1	
19	Special Quotation	Special quotation for the concerned security. For the units, see “3.4.2.2. Unit Details” below. The first digit shows the sign.	20	Initial price set at 0.0000 See Appendix 1 for more details.
20	Settlement price /Contract price for margin calculation	Normally set at “0.0000”	20	
21	Trading Volume	Trading volume of the concerned security. For the units, see “3.4.2.2. Unit Details” below.	21	See Appendix 1 for more details.
22	Trading Value	Trading value of the concerned security. For the units, see “3.4.2.2. Unit Details” below.	21	See Appendix 1 for more details.
23	VWAP	VWAP of the concerned security. For the units, see “3.4.2.2. Unit Details” below.	20	Initial price set at 0.0000 See Appendix 1 for more details.

3. 4. 2. 2. Unit Details

No.	Type of Security/Bond	Product Class Code	Price (Unit)	Trading Volume (Unit)	Settlement Price (Unit)	Trading Value (Unit)	VWAP (Unit)
1	Foreign stocks, etc.	13	0.0001 yen	1 share or 1 lot	—	1 yen	0.0001 yen
2	Prime	21	0.0001 yen	1 share or 1 lot	—	1 yen	0.0001 yen
3	Standard	22	0.0001 yen	1 share or 1 lot	—	1 yen	0.0001 yen
4	Growth	23	0.0001 yen	1 share or 1 lot	—	1 yen	0.0001 yen
5	TOKYO PRO Market	24	0.0001 yen	1 share or 1 lot	—	1 yen	0.0001 yen
6	Investment beneficiary certificate	25	0.0001 yen	1 lot	—	1 yen	0.0001 yen
7	Investment trust beneficiary certificate	26	0.0001 yen	1 lot	—	1 yen	0.0001 yen
8	CB (Convertible Bonds)	51	0.0001 yen	1 yen	—	1 yen	0.0001 yen
9	WB (Warrant Bonds)	61	0.0001 yen	1 yen	—	—	—
10	SW (Shareholders Warrants)	62	0.0001 yen	1 security	—	—	—
11	EB(Exchangeable Bonds)	62	0.0001 yen	1 yen	—	—	—

3. 4. 3. Open Interest of Margin Transactions (as of subscription date)

3. 4. 3. 1. Scope of Data to be Provided

The information in the data is as of the record date (subscription date) which is the last business day on the week prior to the provision date.
For example, the data provided on April 5, 2022(Tue) is information as of the subscription date, April 1, 2022(Fri).

3. 4. 3. 2. Data Format

No	Item Name	Data Contents	Len	Remarks
1	Local Code	○ When data item 2 (Total / Detail Classification) is “0” (Detail), 9-digit code comprising 4 single-byte spaces, a 4-digit securities code assigned by the Securities Identification Code Committee, and a 1-digit reserve code is set. For stocks, investment trusts, etc., set the securities code (five digits). The issue code is followed by a single “0” when there is no stocks reserve code. For example, 6758 becomes △△△△67580 ○ When data item 2 is other than “0”, all spaces are set.	9	

No	Item Name	Data Contents	Len	Remarks
2	Total / Detail Classification	Detailed Records and Aggregate Records Classification Codes 0 : Detail 1 : Loan issues total 2 : Loan issues Prime Market total 3 : Loan issues Standard Market total 4 : Loan issues Growth Market total 5 : Loan issues investment trusts, etc. total 6 : Margin issues total 7 : Margin issues Prime Market total 8 : Margin issues Standard Market total 9 : Margin issues Growth Market total A : Margin issues investment trusts, etc. total B : Other issues (non-loan, non-margin) total C : Other issues (non-loan, non-margin) Prime Market total D : Other issues (non-loan, non-margin) Standard Market total E : Other issues (non-loan, non-margin) Growth Market total F : Other issues (non-loan, non-margin) investment trusts, etc. total G : Grand total H : Prime Market total I : Standard Market total J : Growth Market total K : Investment trusts, etc. total M : Loan issues TOKYO PRO Market total O : Margin issues TOKYO PRO Market total Q : Other issues (non-loan, non-margin) TOKYO PRO Market total S : TOKYO PRO Market total	1	
3	Total Short Position	Total margin trading (negotiable and standardized margin trading) weekend short positions	27	See "3.4.3.3.Regarding numerical data items 3-14." and Appendix 1 for more details.

No	Item Name	Data Contents	Len	Remarks
4	Balance from Previous Week's Short Position	Total margin trading (negotiable and standardized margin trading) weekend short positions compared with previous week	27	Same as above
5	Total Long Position	Total margin trading (negotiable and standardized margin trading) weekend long positions	27	Same as above
6	Balance from Previous Week's Long Position	Total margin trading (negotiable and standardized margin trading) weekend long positions compared with previous week	27	Same as above
7	Short Position for Negotiable Margin Transactions	Negotiable margin trading weekend short positions	27	Same as above
8	Balance from Previous Week's Short Position	Negotiable margin trading weekend short positions compared with previous week	27	Same as above
9	Short Position for Standardized Margin Transactions	Standardized margin trading weekend short positions	27	Same as above
10	Balance from Previous Week's Short Position	Standardized margin trading weekend short positions compared with previous week	27	Same as above
11	Long Position for Negotiable Margin Transactions	Negotiable margin trading weekend long positions	27	Same as above
12	Balance from Previous Week's Long Position	Negotiable margin trading weekend long positions compared with previous week	27	Same as above
13	Long Position for Standardized Margin Transactions	Standardized margin positions weekend long positions	27	Same as above
14	Balance from Previous Week's Long Position	Standardized margin positions weekend long positions compared with previous week	27	Same as above
15	Issue Types	Issue Classifications 1：Margin issues 2：Loan issues 3：Other issues (non-loan, non-margin) △: Set single-byte space in the aggregate records.	1	

No	Item Name	Data Contents	Len	Remarks
16	Record Date	Record date is set in YYYYMMDD format. When the month or date is single-digit, a "0" is placed in the first M or D column. For example, April 1, 2022 is set as "20220401"	8	

3. 4. 3. 3. Regarding numerical data items 3-14.

- For stocks and investment trusts, the figures are respectively set in shares (the former) and lot units (the latter) (displayed five digits after the decimal point).
- The figures are of variable length, and do not drop digits from previous "0"s and spaces. A minus sign is added just before the first digit of negative numbers.

Examples: 250000 becomes 250000.00000

-30000 becomes -30000.00000

3. 4. 3. 4. Detailed Records and Aggregate Records

The provision records are divided into detailed records and aggregate records, with contents are as follows.

(1) The detailed records record the open interest of margin transactions for each security listed on the TSE (domestic stocks, domestic investment trusts, etc. as well as foreign stocks and foreign depository receipts, etc.
(2) The aggregate records display totals for (a) loan issues, (b) margin issues, and (c) other issues (non-loan, non-margin), as well as (d) the grand totals for (a), (b) and (c) categorized by (e) Prime Market, (f) Standard Market, (g) Growth Market, (h) investment trusts, etc., , and (k) TOKYO PRO Market, as well as (i) the sum of (e) - (h) and (k).

The classifications of the aggregate records relate to the values set in 3. 4. 3, 1. Data Format item 2 “Total/Detail Classification” as follows.

	(a) Loan Issues	(b) Margin Issues	(c) Other Issues (Non-loan, non-margin)	(d) Total of (a), (b) and (c)
(i) Total of (e) - (h) and (k)	1	6	B	G
(e)Prime Market (including Prime Market foreign stocks)	2	7	C	H
(f) Standard Market (including Standard Market foreign stocks))	3	8	D	I
(g) Growth Market (including Growth Market foreign stocks)	4	9	E	J
(h) Investment Trusts, Etc. (including other foreign securities)	5	A	F	K
(k) TOKYO PRO Market	M	O	Q	S

3. 4. 4 O/H/L/C Price (Derivatives)

3. 4. 4. 1. Data Format

No	Item Name	Data Contents	Len	Remarks
1	Record Section	Set to “2”	1	
2	File Identification	Set to “001”	3	
3	Product Trading Identification	(※) Please refer to “Appendix A of Product Trading Identification, Identification Code, Type Code”.	2	
4	Reserve	Set blanks	4	
5	Reserve	Set blanks	2	
6	Post Division	(※) Please refer to “Appendix A of Product Trading Identification, Identification Code, Type Code”.	3	
7	Local Code	Set the 9-digit issue code left-justified.	12	
8	Sign Flag	Set "-" for negative numbers, "+" for positive numbers, and blanks for zeros.	1	
9	Base Price	Set the base priced on the same business day (right justified, leading zeros, integer part 12 digits, decimal part 6 digits).	18	
10	Sign Flag	Set "-" for negative numbers, "+" for positive numbers, and blanks for zeros.	1	
11	Open (Morning Session)	Open price in the morning session Set zero if there are no transactions (right justified, leading zeros, integer part 12 digits, decimal part 6 digits).	18	*1
12	Date for the open (Morning Session)	The date when the open price in the morning session was established Set zero if there are no transactions.	8	*1
13	Time for the open (Morning Session)	The time when the open price in the morning session was established Set zero if there are no transactions.	4	*1
14	Sign Flag	Set "-" for negative numbers, "+" for positive numbers, and blanks for zeros.	1	
15	High (Morning Session)	High price in the morning session Set zero if there are no transactions (right justified, leading zeros, integer part 12 digits, decimal part 6 digits).	18	*1
16	Date for the high (Morning Session)	The date when the high price in the morning session was established Set zero if there are no transactions.	8	*1
17	Time for the high (Morning Session)	The time when the high price in the morning session was established Set zero if there are no transactions.	4	*1
18	Sign Flag	Set "-" for negative numbers, "+" for positive numbers, and blanks for zeros.	1	
19	Low (Morning Session)	Low price in the morning session Set zero if there are no transactions (right justified, leading zeros, integer part 12 digits, decimal part 6 digits).	18	*1
20	Date for the low	The date when the low price in the morning session was established	8	*1

No	Item Name	Data Contents	Len	Remarks
	(Morning Session)	Set zero if there are no transactions.		
21	Time for the low (Morning Session)	The time when the low price in the morning session was established Set zero if there are no transactions.	4	*1
22	Sign Flag	Set "-" for negative numbers, "+" for positive numbers, and blanks for zeros.	1	
23	Close (Morning Session)	Close price in the morning session Set zero if there are no transactions (right justified, leading zeros, integer part 12 digits, decimal part 6 digits).	18	*1
24	Date for the close (Morning Session)	The date when the close price in the morning session was established Set zero if there are no transactions.	8	*1
25	Time for the close (Morning Session)	The time when the close price in the morning session was established Set zero if there are no transactions.	4	*1
26	Trading volume (Morning Session)	The trading volume of the derivative instrument of the morning session Set zero if there are no transactions.	18	*1
27	Sign Flag	Set "-" for negative numbers, "+" for positive numbers, and blanks for zeros.	1	
28	Open (Day Session)	Open price in the day session or the afternoon session Set zero if there are no transactions (right justified, leading zeros, integer part 12 digits, decimal part 6 digits).	18	*2
29	Date for the open (Day Session or Afternoon Session)	The date when the open price in the day session or the afternoon session was established Set zero if there are no transactions.	8	*2
30	Time for the open (Day Session or Afternoon Session)	The time when the open price in the day session or the afternoon session was established Set zero if there are no transactions.	4	*2
31	Sign Flag	Set "-" for negative numbers, "+" for positive numbers, and blanks for zeros.	1	
32	High (Day Session or Afternoon Session)	High price in the day session or the afternoon session Set zero if there are no transactions (right justified, leading zeros, integer part 12 digits, decimal part 6 digits).	18	*2
33	Date for the high (Day Session or Afternoon Session)	The date when the high price in the day session or the afternoon session was established Set zero if there are no transactions.	8	*2
34	Time for the high (Day Session or Afternoon Session)	The time when the high price in the day session or the afternoon session was established Set zero if there are no transactions.	4	*2
35	Sign Flag	Set "-" for negative numbers, "+" for positive numbers, and blanks for zeros.	1	
36	Low (Day Session or Afternoon Session)	Low price in the day session or the afternoon session Set zero if there are no transactions (right justified, leading zeros, integer part 12 digits, decimal part 6 digits).	18	*2

No	Item Name	Data Contents	Len	Remarks
37	Date for the low (Day Session or Afternoon Session)	The date when the low price in the day session or the afternoon session was established Set zero if there are no transactions.	8	*2
38	Time for the low (Day Session or Afternoon Session)	The time when the low price in the day session or the afternoon session was established Set zero if there are no transactions.	4	*2
39	Sign Flag	Set "-" for negative numbers, "+" for positive numbers, and blanks for zeros.	1	
40	Close (Day Session or Afternoon Session)	Close price in the day session or the afternoon session Set zero if there are no transactions (right justified, leading zeros, integer part 12 digits, decimal part 6 digits).	18	*2
41	Date for the close (Day Session or Afternoon Session)	The date when the close price in the day session or the afternoon session was established. Set zero if there are no transactions.	8	*2
42	Time for the close (Day Session or Afternoon Session)	The time when the close price in the day session or the afternoon session was established Set zero if there are no transactions.	4	*2
43	Trading volume (Day Session or Afternoon Session)	The trading volume of the derivative instrument of the day session or the afternoon on the spot Set zero if there are no transactions.	18	*2
44	Sign Flag	Set "-" for negative numbers, "+" for positive numbers, and blanks for zeros.	1	
45	Special quote price	If the close is closed with a special quote, set the special quote price. If the close is closed except for a special quote , set zero (right justified, leading zeros, integer part 12 digits, decimal part 6 digits).	18	
46	Special quote sign	If special quote price is set, set the buy / sell sign. Selling special quote : "1" Buying special quote : "2" Set a blank if no special quote is set	1	
47	Sign Flag	Set "-" for negative numbers, "+" for positive numbers, and blanks for zeros.	1	
48	Open (Night Session)	Open price in the night session Set zero if there are no transactions (right justified, leading zeros, integer part 12 digits, decimal part 6 digits).	18	
49	Date for the open (Night Session)	The date when the open price in the night session was established Set zero if there are no transactions.	8	
50	Time for the open (Night Session)	The time when the open price in the night session was established Set zero if there are no transactions.	4	
51	Sign Flag	Set "-" for negative numbers, "+" for positive numbers, and blanks for zeros.	1	
52	High	High price in the night session	18	

No	Item Name	Data Contents	Len	Remarks
	(Night Session)	Set zero if there are no transactions (right justified, leading zeros, integer part 12 digits, decimal part 6 digits).		
53	Date for the high (Night Session)	The date when the high price in the night session was established Set zero if there are no transactions.	8	
54	Time for the high (Night Session)	The time when the high price in the night session was established Set zero if there are no transactions.	4	
55	Sign Flag	Set "-" for negative numbers, "+" for positive numbers, and blanks for zeros.	1	
56	Low (Night Session)	Low price in the night session Set zero if there are no transactions (right justified, leading zeros, integer part 12 digits, decimal part 6 digits).	18	
57	Date for the low (Night Session)	The date when the low price in the night session was established Set zero if there are no transactions.	8	
58	Time for the low (Night Session)	The time when the low price in the night session was established. Set zero if there are no transactions.	4	
59	Sign Flag	Set "-" for negative numbers, "+" for positive numbers, and blanks for zeros.	1	
60	Close (Night Session)	Close price in the night session Set zero if there are no transactions (right justified, leading zeros, integer part 12 digits, decimal part 6 digits).	18	
61	Date for the close (Night Session)	The date when the close in price of the night session was established Set zero if there are no transactions.	8	
62	Time for the close (Night Session)	The time when the close in price of the night session was established Set zero if there are no transactions.	4	
63	Trading volume (Night Session)	Set the trading volume of the derivative instrument of the night on the spot. Set zero if there are no transactions.	18	
64	Date	Set the trading day	8	
65	Reserve	Set blanks	12	
66	Reserve	Set blanks	3	
67	Reserve	Set a blank	1	
68	Reserve	Set a blank	1	
69	Reserve	Set a blank	1	
70	Reserve	Set a blank	1	
71	Reserve	Set a blank	1	
72	Reserve	Set zero	18	
73	Reserve	Set a blank	1	
74	Reserve	Set zero	18	
75	Upper group code for the product group	(※) Please refer to “Appendix A of Product Trading Identification, Identification Code, Type Code”	3	

No	Item Name	Data Contents	Len	Remarks
76	Product group code	(※) Please refer to “Appendix A of Product Trading Identification, Identification Code, Type Code”	6	
77	Product code	(※) Please refer to “Appendix A of Product Trading Identification, Identification Code, Type Code”	10	
78	Product type code	(※) Please refer to “Appendix A of Product Trading Identification, Identification Code, Type Code”	3	
79	Contract Month	Set contract month For the Nikkei 225 mini option, set the reference date when calculating the SQ date. (Even if Friday (reference date) is a holiday, set as it is do.) Set 20791227 for contract day trading commodity futures.	8	
80	Reserve	Set a blank	1	
81	Commodity type	Set commodity type	3	
82	Striking price	Set striking price (Integer par 12 digits、Decimal part 6 digits) Set zero for non-option instruments.	18	
83	Reserve	Set blanks	48	

*1 For products that can be traded in the morning session and the afternoon session, set the morning session information. On the other hand, for products that can be traded in the day session, set zero.

*2 For products that can be traded in the day session, set the day session information. On the other hand, for products that can be traded in the morning session and the afternoon session, set the afternoon session information.

3. 4. 5 Derivatives Master Maintenance File

3. 4. 5. 1. Scope of Data to be Provided

Daily derivatives master maintenance information are provided.

- The period for each providing record is from the first trading day of the series to the next business day after the last trading day (for electricity, until the final settlement date).
- Maintenance information associated with corporate actions will be recorded from the 2nd provided file on the business day before the effective date for securities options, and from the 3rd provided file on the business day before the effective date for flexible options.

3. 4. 5. 2. Data Format

No	Item Name	Data Contents	Len	Character	Remarks
1	Issue Code	Set an Issue Code.	9	C	
2	Reference Date	Set a Reference Date（YYYYMMDD）. 1st Time： Set a delivery date 2nd Time： Set the next business day after the delivery date（For Flexible Series, delivery date） 3rd Time： Set the next business day after the delivery date	8	C	
3	Number of Deliveries	Set Number of Deliveries. 1：1st Time 2：2nd Time 3：3rd Time	1	N	
4	Exchange Code	Set an Exchange Code. 01：OSE 21：TOCOM	2	C	
5	Identification Code by Securities Type	Set an Identification Code by Securities Type. Refer to the attached list ”【Appendix】A list of Product Trading Identification, Identification Code, Type Code”.	2	C	
6	Upper group code for the product group	Set an Upper group code for the product group. Refer to the attached list ”【Appendix】A list of Product Trading Identification, Identification Code, Type Code”.	3	C	

No	Item Name	Data Contents	Len	Character	Remarks
7	Product Trading Identification	Set a Product Trading Identification. Refer to the attached list ”【Appendix】A list of Product Trading Identification, Identification Code, Type Code”.	2	C	
8	Product Type Code	Set a Product Type Code. Refer to the attached list ”【Appendix】A list of Product Trading Identification, Identification Code, Type Code”.	3	C	
9	Product Group Code	Set a Product Group Code. Refer to the attached list ”【Appendix】A list of Product Trading Identification, Identification Code, Type Code”.	6	C	
10	Product Code	Set a Product Code. Refer to the attached list ”【Appendix】A list of Product Trading Identification, Identification Code, Type Code”.	10	C	
11	Underlying Code	Set the code of underlying securities, etc. ・For Index Options：Set the following Index code(4digits). 0000 : TOPIX 8507 : JPX-Nikkei Index 400 C001 : Nikkei 225 005B : TOPIX Banks Index 0075 : REIT Index ・For JGB Futures Options：Set an issue code of JGB futures, which is the original product(9digits). ・For Securities Options：Set a securities code(5digits). ・For Options on Commodity Futures：Set an issue code of commodity futures, which is the original product(9digits). ・For Futures, nothing is set.	9	C	
12	Series Name	Set a Series Name.	240	C	
13	Series Short Name	Set a Series Short Name.	240	C	
14	Contract Month	Set a Contract Month（YYYYMM）. For Rolling-Spot Futures, set "207912".	6	C	

No	Item Name	Data Contents	Len	Character	Remarks
		For Flexible series, Set the first 6 digits of Expiration Date. For the Nikkei 225 mini options, set the year of the contract month (YYYY) of the series + the last 2 digits (4th to 5th bytes) of the contract month of the Issue Code.			
15	Contract Date	Set an Contract Date（YYYYMMDD）. For Rolling-Spot Futures, set "20791227". For Nikkei 225 mini options, the date on Friday on the same week of SQ Date.(Regardless of whether that Friday is business day or not) For flexible series, the below date is set depending on the settlement method. Cash settlement by SQ：SQ Date Cash settlement by closing price or Physical delivery：Last trading day For series other than the above, set "00" to DD	8	C	
16	Put/Call	1：Put 2：Call For Futures, nothing is set.	1	C	
17	Exercise Type	Set an Exercise Type. 1：American 2：European For Futures, nothing is set.	1	C	
18	Exercise Price	Set an Exercise Price. Unit：JPY（For Index Options excluding Nikkei 225 Options and Nikkei 225 mini Options, Point） For Futures, nothing is set.	18	N	
19	Settlement Type	Set a Settlement Type. 1：Physical delivery 2：Cash settlement For Futures, nothing is set.	1	C	
20	At the Money Identification	0：Other 1：At the Money For Futures and Flexible Options, nothing is set.	1	C	
21	Main Contract Month Identification	0：Other 1：Main Contract Month For Flexible series, nothing is set.	1	C	
22	Newly Set and	0：Other	1	C	

No	Item Name	Data Contents	Len	Character	Remarks
	Additional Set	1：Newly added issue			
23	First Trading Day	Set a First Trading Day (YYYYMMDD).	8	C	
24	Last Trading Day	Set a Last Trading Day (YYYYMMDD) For Rolling-Spot Futures, set "20791227".	8	C	
25	Contract Size	Set a Contract Size.	12	N	
26	Delivery Size	Set a Delivery Size. For Futures, nothing is set.	20	N	
27	Delivery Size Adjustment Flag	0：Other than those series 1：Series with different delivery size from trading units of underlying securities For Futures, nothing is set. For Options excluding Securities Options and Securities Flexible Options, nothing is set.	1	C	
28	Number of Delivery Size Adjustments	Set the number of adjustments of delivery size. For Futures, nothing is set. For Options excluding Securities Options and Securities Flexible Options, nothing is set.	4	N	
29	Currency Type	Set a Currency Type (JPY).	3	C	
30	Product Type	Refer to the attached list.	3	C	
31	SQ Date	Set a SQ Date (YYYYMMDD). Set a valid date only for series that have an SQ Date (including the final settlement date for Electricity) For series that have no SQ Date, set "99999999".	8	C	
32	First Exercise Date	Set a First Exercise Date (YYYYMMDD) for Options. For Futures, nothing is set.	8	C	
33	Last Exercise Date	Set a Last Exercise Date (YYYYMMDD) for Options. For Futures, nothing is set.	8	C	
34	Flexible Series Flag	0：Other 1：On-demand 2：Flexible Series	1	C	
35	New Line Character	Control Code：LF	1		

4. Operation in Case of System Failure

When failure occurs in the system, it is notified by email.
Please refer to “Specification for Connecting to Data Feed Server” for details.

5. Contact

JPX Market Innovation & Research, Inc. (JPXI)
Client Services
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Appendix 1 Notes Regarding Numerical Data

Regarding O/H/L/C Price (Cash Equities)/ Open Interest of Margin Transactions (as of subscription date), numerical data values (other than codes, dates and times) include signs (plus or minus) and decimal points. The display formats for each type of data are as follows.

No.	LEN	Display Format	Content	Remarks
1	17	sNNNNNNNNNNNNN.NN	Sign (1) + Integers (13) + decimal point (1) + fractions (2)	
2	20	sNNNNNNNNNNNNNN.NNNN	Sign (1) + Integers (14) + decimal point (1) + fractions (4)	
3	21	sNNNNNNNNNNNNNNNNNNNN	Sign (1) + Integers (20)	
4	27	sNNNNNNNNNNNNNNNNNNNN.NNNNN	Sign (1) + Integers (20) + decimal point (1) + fractions (5)	
5	28	sNNNNNNNNNNNNNNNNNNNN.NNNNNN	Sign (1) + Integers (20) + decimal point (1) + fractions (6)	

s: Indicates the sign; only displayed when the sign is minus (-)
N: Indicates numerical data

Record of Changes

No	version	Date	Changes
1	1.0	2009/5/26	Initial Publication
2	1.1		“Date Contents” for NO4 “Local Code” is modified.
3	1.1		The following comment is added in “Remarks” at 3.4.1 NO11、15 and 3.4.2 NO11、12. “Initial price set at 0.0000.”
4	1.1		“Date Contents” for NO14 “Trading Value” and NO15 “VWAP” is changed to reflect the fact that Null is set therein. The following “Unit Details” is also modified.
5	1.1	Upon launch of Tdex+	“Matters to be noted on option issues” is added at the bottom of the page.
6	1.2		“Date Contents” for NO14 “Trading Value” and NO15 “VWAP” is changed to reflect the fact that actual data are set therein instead of Null. The following “Unit Details” is also modified.
7	1.2		In “Matters to be noted on option issues” at the bottom of 3.4.2, explanation on trading value and VWAP is added.
8	1.2		“Matters to be noted on futures spread trading” is added.
9	1.3	2010/1/4	“EB(Exchangeable Bonds)” is added in Product Class Code.
10	1.3	2010/1/4	“EB(Exchangeable Bonds)” is added in Unit detail.
11	1.4	2011/8/5	Changed the provision time for O/H/L/C (Derivatives) for file distribution timing and file overview (3.3)
12	1.4	2011/8/5	Added “Domestic Stocks (Mothers)” to number 3 “Product Class Code” under 3.4.1 O/H/L/C Price (Cash Securities)
13	1.4	2011/8/5	Added “69 Individual Stock Options” to number 3 “Product Class Code” under 3.4.2 O/H/L/C Price (Derivatives)

No	version	Date	Changes
14	1.4	2011/8/5	Added to the “Remarks” column for number 12 “Settlement price /Contract price for margin calculation” under 3.4.2 O/H/L/C Price (Derivatives)
15	1.4	2011/8/5	Indicated that 0.0000 is set the initial value for all issues is 0.0000 for number 15 “VWAP” under 3.4.2 O/H/L/C Price (Derivatives)
16	1.4	2011/8/5	Added to number 16 “Position Balance” under 3.4.2 O/H/L/C Price (Derivatives)
17	1.4	2011/8/5	Deleted “VWAP (unit)” in “Unit Details” under 3.4.2 O/H/L/C Price (Derivatives)
18	1.4	2011/8/5	Added “Individual Stock Options” in “Unit Details” under 3.4.2 O/H/L/C Price (Derivatives)
19	1.4	2011/8/5	Added “Position Balance” column in “Unit Details” under 3.4.2 O/H/L/C Price (Derivatives)
20	1.4	2011/8/5	Changed trading value unit for item 3 “Bond Futures (Government Bond Futures)” in “Unit Details” under 3.4.2 O/H/L/C Price (Derivatives)
21	1.5	2011/12/12	Deleted “Set at null for Index Options on SQ days” in “Settlement Price” under 3.4.2 O/H/L/C Price (Derivatives)
22	1.6	2012/4/26	Added TOKYO PRO Market Issues under No. 3 “Product Class Code” in 3.4.1 “O/H/L/C Price (Cash Securities)”
23	1.6	2012/4/26	Indicated the inclusion of TOKYO PRO Market Issues in No. 6 “Market Section” in 3.4.3 “Base Price for Daily Price Limit”
24	1.6	2012/4/26	Indicated the inclusion of TOKYO PRO Market Issues under “(G) Mothers” in the chart under (2) in “Provision Records”
25	1.7	2013/2/1	3.4.1 O/H/L/C Price (Cash Securities) JASDAQ Issues have been added under No. 3 “Product Class Code.”
26			3.4.1 O/H/L/C Price (Cash Securities) O/H/L/C Price of morning session and afternoon session has been added.
			3.4.3 Base Price for Daily Price Limit Following comment has been added under No.6 “Market Section.” “0105” for the TOKYO PRO Market, “0106” for the JASDAQ Standard, “0107” for the JASDAQ Growth
27			3.4.4 Open Interest of Margin Transactions (as of subscription date) Data for JASDAQ and TOKYO PRO Market have been added under No.2 “Total / Detail Classification.”
			Provision Records Items for JASDAQ and TOKYO PRO Market have been added.
28	2.0	2018/4/20	2. Connection The description on SFTP transfer has been added
			3. 3 Timing of File Updates Description on the timing related to Golden Week and New Year's holiday has been corrected.
			3.4.2 O/H/L/C (derivatives) has been deleted.

No	version	Date	Changes
			3.4.4 Open/high/low/close data for Index Following indices have been added in 2.index code. Besides, index name of ’28,’29,’2B and ’2D have been corrected. ’2E’ TOPIX 1000 ’70’ Tokyo Stock Exchange Mothers Index ’75’ Tokyo Stock Exchange REIT Index Following Indices have been deleted ’4F’ TOPIX Sector Indices(Electric Appliances) ’50’ TOPIX Sector Indices(Transportation Equipment) ’5B’ TOPIX Sector Indices(Banks)
29	2.1	2021/8/23	2. Connection Deleted the following words 1) File transfer through the communication procedure established by the Federation of Bankers’ Associations of Japan (hereinafter referred to as “FBAJ”) ・” FBAJ standard communication protocol/Basic Protocol” ・” FBAJ standard communication protocol/TCP/IP Protocol” Additional text is added 1)”FBAJ standard communication protocol/TCP/IP Protocol” 2) File transfer through FTP ・FTP using arrownet 3) File transfer through SFTP ・. SFTP using the Internet 3. Provision Method 3. 1 Information to be provided Deleted the following items (3) Base Price for Daily Price Limit (6) Market Segment Statistics 3. 2 Outline of files provided Removed the following summary Base Price for Daily Price Limit Market Segment Statistics 3.3 Timing of File Updates Removed the following summary

No	version	Date	Changes
			Base Price for Daily Price Limit Market Segment Statistics Corrected to the following words TSE will update each files listed in above 3.1 once a day and files are existed till the files are replaced by the files on the next day. 3. 4 Data Format Removed the following data formats 3.4.2 Base Price for Daily Price Limit 3.4.5 Market Segment Statistics
30	2.2	2022/4/4	3.4.1 O/H/L/C Price (Cash Securities) Added the following for No.3 “21” for Prime(domestic stocks) “22” for Standard (domestic stocks) “23” for Growth (domestic stocks) “24” for TOKYO PRO Market (domestic stocks) “25” for investment beneficiary certificate “26” for investment trust beneficiary certificate ※Correct “Unit Details” as well.
			3.4.2 Open Interest of Margin Transactions (as of subscription date) Correct as following for No.2. 0：Detail 1：Loan issues total 2：Loan issues Prime Market total 3：Loan issues Standard Market total 4：Loan issues Growth Market total 5：Loan issues investment trusts, etc. total 6：Margin issues total 7：Margin issues Prime Market total 8：Margin issues Standard Market total 9：Margin issues Growth Market total A：Margin issues investment trusts, etc. total B：Other issues (non-loan, non-margin) total

No	version	Date	Changes
			C：Other issues (non-loan, non-margin) Prime Market total D：Other issues (non-loan, non-margin) Standard Market total E：Other issues (non-loan, non-margin) Growth Market total F：Other issues (non-loan, non-margin) investment trusts, etc. total G：Grand total H：Prime Market total I： Standard Market total J：Growth Market total K：Investment trusts, etc. total M：Loan issues TOKYO PRO Market total O：Margin issues TOKYO PRO Market total Q：Other issues (non-loan, non-margin) TOKYO PRO Market total S：TOKYO PRO Market total
			・Provision Records ・Correct as follows. First Section→Prime Section Second Section→Standard Section Mothers→Growth Section ・Deleted "JASDAQ"
31	3.0	2022/5/13	・Integrated of following Data Feed Service Specification. Master File 2 (All Listed Companies) Derivatives Master Maintenance File * If you need a Record of Changes for files which had independent specification before ver. 3.0, please contact us. ・Changed provided company name.
32			3. 4. 1. Master File 3. 4. 1. 2. Data Format "2. When the market section for the relevant security is Japan Securities Dealers Association (JSDA) "Green Sheet, etc" issue, item 9 is generally set to "Null" or "0".", and "3. When the same issuer has listed preferred shares or several classes of shares, item 9 is generally set to "Null" or "0" for the second and subsequent issues." Deleted "or "0""

No	version	Date	Changes
			3. 4 .5. Derivatives Master Maintenance File 3. 4. 5. 2. Data Format In No, 15 Contract Date, added the details about Weekly options and flexible series. ・Appendix "A list of Product Trading Identification, Identification Code, Type Code" “20-year JGB Futures” changed to “20-year JGB Mini futures” “mini 10-year JGB Futures” changed to “Mini 10-year JGB Futures(cash-settled)”
33	3.1	2022/5/13	・3.1. Information to be provided Added “O/H/L/C Price (Derivatives)” for No.5 ・3. 2. Outline of files provided and Timing of File Updates Added “O/H/L/C Price (Derivatives)” for No.5 ・3. 3. Data Format Added “O/H/L/C Price (Derivatives)” ・3. 4. 5 O/H/L/C Price (Derivatives) Newly added *The above specification changes are applied on 2022/8/29
34	3.2	2023/5/29	The name of Master File 2 (All Listed Companies) changed to Master File The name of O/H/L/C Price (Cash Securities) changed to O/H/L/C Price (Cash Equities) Deleted “Open/high/low/close data for Index” ・3. 4. 2 O/H/L/C Price (Cash Equities) 3. 4. 2. 2. Unit Details Trading Volume Removed "1 share or" in No 6,7 ・3. 4. 4 O/H/L/C Price (Derivatives) 3. 4. 4. 1. Data Format Weekly option changed to “Nikkei 225 mini option” in No.79, ・3. 4. 5 Derivatives Master Maintenance File

No	version	Date	Changes
			3. 4. 5. 2. Data Format Removed “Nikkei 225 Mini, and Nikkei Weekly” in No.11 Nikkei 225 Weekly Options changed to “Nikkei 225 Mini Options” In No.14,15 and 18. ・Appendix "List of Product Trading Identification, Identification Code, Type Code" Product Classification Add the following item ・Nikkei 225 Micro Futures ・S&P/JPX 500 ESG Score Tilted Index Futures ・FTSE JPX Net Zero Japan 500 Index Futures ・Nikkei 225 Climate Change 1.5℃ Target Index Futures ・Nikkei 225 mini Options ・3-Month TONA Futures ・Deleted “Nikkei 225WeeklyOption” from Product Classification

