



JPX Market Innovation & Research Information Provision Service

Executed Transaction (Cash Equities) File Specifications

version 2.4

Nov. 17, 2025

JPX Market Innovation & Research, Inc.

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1. Purpose

This specification contains necessary information for using “Executed Transaction (Cash Equities)” of JPX Market Innovation & Research, Inc. (“JPXI”).

As for the connection between user system and Data Feed Server, please refer to “JPXI Data Feed Server Specification”.

2. Outline of File to be Provided

2.1. Contents

This file provides user's transaction data of cash equities executed in Tokyo Stock Exchange Inc. each business day.

Cash equities include bonds as well as equities. For the detail including the details of bonds, please see Attachment 1.

2.2. Time of File Provision

This file is provided on 11:00 p.m. JST on each business day.

2.3. Line of Communication and Provision Protocol

Table below shows the combination of available protocols and lines.

	FBAJ TCP/IP	FTP	SFTP
Internet		×	○
arrownet	○	○	○

○ Available × Not Available

2.4. Type of Files

This file contains two types of contents, (1)“Executed Transaction (Cash Equities)” and (2)both "Executed Transaction (Cash Equities)" and "Securities Option Exercise and Assignment".

To get (1)“Executed Transaction (Cash Equities)”, having the contract with JPXI is required.
To get (2) both "Executed Transaction (Cash Equities)" and "Securities Option Exercise and Assignment", having the contract both with JPXI and JSCC is required.

For inquiries regarding the contract for this file, please refer to "5. Contact"

3. File Specification

Character encoding: ShiftJIS

Record Size: 50byte

Item Length: fixed length (new line codes are not included).

4. Description of Files

4.1. Scope of Data to be Provided

This file is provided daily executed transactions excluding Cash Transactions.

4.2. Data Format

From 4.2.1 to 4.2.3, the execution prices, execution quantities, etc., are set with zero padding.

EX) 4.2.1.Securities and Bonds

No.3 Execution Prices : 1250 yen -> 000001250

4.2.1. Securities and Bonds (Excluding foreign currency-denominated bonds)

#	Item Name	ShiftJIS		Contents
		Bytes	Character type	
1	Issue Code	9	C	Set the Issue codes defined by the Securities Identification Code Committee. If the securities code is 5 digits, it should be right aligned. If there is no spare code, set "0" for Securities and space for bonds.
2	Participant Code	5	C	Trading Participant Code
3	Execution Price	9	C	Execution prices in the below units. Securities / Investment trusts: Yen Set the Values less than one yen were in "Execution Price 2." Bonds : Sen (1/100 of yen) Set the Values less than one Sen were in "Execution Price 2." Conditional transactions for government bonds: 0.001%
4	Execution Quantities	9	C	Execution quantities in the below units Securities: unit of securities Investment trusts: unit of Investment trusts Depository Receipts: 1 security Warrants: 1 security Exchangeable bonds: 1 yen Bonds: ten thousand yen units
5	Sell / Buy	1	C	Value for Sell / Buy 1: Sell 2: Buy
6	Post Category	2	C	(*1) Refer "List of Post Category Settings for Executed Transaction (Cash Equities)" in Attachment 1.
7	Session type	1	C	Value for Session type. 1: Morning Session 2: Afternoon Session 3: Off-Auction
8	Trade Category	1	C	Value for Trade Category 1: Regular Trade 2: Issued Day Settlement Transaction 3: Off-Auction Distribution Transaction 7: Off-Auction Purchase Transaction Space : Other trade type

#	Item Name	ShiftJIS		Contents
		B _{its}	Character type	
9	Execution Price Category	1	C	Value for Execution Price Category 5: Rate (Conditional Transactions for Government Bonds) Space: Other Execution price type
10	Short Selling Category	1	C	Value for Short Selling Category 5: Short Selling (with Price Restrictions) 7: Short Selling (without Price Restrictions) Space: Not Short Selling
11	Execution Price 2	5	C	Set the decimal part of execution price. ○Securities From less than a yen to the unit of 1/10,000. ex: 1,110.12 yen → 01200 ○Bonds From less than a yen to the unit of 1/10,000. ex: 1,110.1258 yen → 01258
12	Price Category	1	C	Value for Execution Price Category 1: Execution Price 2 is greater than Zero Space: Execution Price 2 is Zero
13	Proprietary/ Brokerage Classification	1	C	Value for Proprietary / Brokerage Classification. 1: Proprietary 2: Brokerage Space: Other
14	Hour	2	C	Set the hour of executed time by 12-hour format. If it is a single digit, set the space in the first digit. 2 p.m. → Space + 2
15	Minutes	2	C	Set the minutes of executed time. If it is a single digit, set the space in the first digit. 9 minutes → 09

4.2.2. Equities and Bonds Data (Foreign Currency Denominated Bonds)

No	Item name	ShiftJIS		Contents
		Bytes	Character type	
1	Issue Code	9	C	Set the Issue codes defined by the Securities Identification Code Committee.
2	Trading Participant Code	5	C	Trading Participant Code
3	Execution Price	9	C	Execution prices in 0.01 point units
4	Execution Quantities	9	C	Execution quantities Unit is indicated in No.9 “Foreign Currency Denominated Bond Trading Volume Unit Code”.
5	Sell / Buy	1	C	Value for Sell / Buy. 1: Sell 2: Buy
6	Post Category	2	C	(*1) Refer “List of Post Category Settings for Executed Transaction (Cash Equities)” in Attachment1.
7	Session type	1	C	Value for Session type 1: Morning Session 2: Afternoon Session 3: ToSTNeT
8	Reserved	1	C	Set the space.
9	Foreign Currency Denominated Bonds Trading Volume Unit Code	5	C	Value for Foreign Currency Denominated Bond Trading Volume Unit Code 000: 1 currency per unit 001: 10 currency per unit The currency unit increases tenfold with each increment in the number. Set with leading zeros.
10	Reserved	4	C	Set the space.
11	Hour	2	C	Set the hour of executed time by 12-hour format. If it is a single digit, set the space in first digit. 2 p.m. → Space +2
12	Minutes	2	C	Set the minutes of executed time. If it is a single digit, set the space in first digit. 9 minutes → 09

4.2.3. Securities Option Exercise and Assignment

No	Item Name	ShiftJIS		Contents
		Bytes	Character type	
1	Issue Code	9	C	Set the Issue codes defined by the Securities Identification Code Committee.
2	Participant Code	5	C	Trading Participant Code
3	Execution Price	9	C	Execution prices in the 0.1 per units
4	Execution Quantities	9	C	Execution quantities in the unit of securities or unit of Investment trusts units
5	Sell / Buy	1	C	Value for Sell / Buy 1: Sell (Put Exercise or Call Assignment) 2: Buy (Put Assignment or Call Exercise)
6	Post Category	2	C	(*1) Refer “List of Post Category Settings for Executed Transaction (Cash Equities)” of the Attachment1
7	Session type	1	C	Set the space.
8	Trading Type	1	C	Value for Trading Type K: Exercise and Assignment
9	Reserved	8	C	Set the space.
10	Proprietary/ Brokerage Classification	1	C	Value for Proprietary/Brokerage Classification 1: Proprietary 2: Brokerage Space: the others
11	Hour	2	C	Set the space.
12	Munitues	2	C	Set the space.

(*1) Securities options included REIT option trading, ETF option trading, foreign stock option trading, and foreign ETF option trading.

4.3. Record Layout

Please refer the Attachment2

5.Contact

JPX Market Innovation & Research, Inc. (JPXI)

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6.Revision History

Date	Version	Content
Nov. 17, 2025	2.4	New English version