

JPX Data Cloud

February 2015
Tokyo Stock Exchange, Inc.



Features of new service

JPX Data Cloud has been developed to expand the functions of the TSE Data Download Service.

Point 1

Expanded Data Line-up – Equity full-depth quotes and OSE derivatives data newly available

Point 2

Not only traditional CSV file format but also system-based API access to database

Point 3

Two types of fee structures - pay as you go, monthly flat fee

Point 4

Shortened data delivery time





Point 1: Expanded Data Line-up

Data not offered under the TSE Data Download Service is now available.

TSE Data Download Service (former service)

- Cash market data
 - Open/High/Low/Close (1974/9/24~)
 - Tick (1982/2/1~)
- Indexes
 - Open/High/Low/Close (1949/5/16~)
 - Tick (1997/8/4~)
- TOPIX β Value
- Statistics
 - Trading value, market capitalization, etc.
 - Earnings information, P/E and P/B
 - Margin transaction open interest

JPX Data Cloud

- Cash market data* 1
 - Open/High/Low/Close (1974/9/24~)
 - Tick (1982/2/1~)
 - Full-depth quotes (2011/1/4~) 
- Indexes* 1 * 2 (1949/5/16~)
 - Open/High/Low/Close (1949/5/16~)
 - Tick (1997/8/4~)
- Indicative NAV* 1 (2014/12/15~) 
- TOPIX β Value / Total return indexes
- Derivatives market data 
 - Open/High/Low/Close (1988/9/3~)
 - One-minute O/H/L/C (2006/9/1~)
 - Tick (1988/9/3~)
- Statistics
 - Trading value, market capitalization, etc.
 - Earnings information, P/E and P/B
 - Margin transaction open interest
- ICJ-related information (from April 2015) 

* 1 : Data underlined are available via the flat-fee service

* 2 : Total return indexes are not available via the flat-fee service

Point 2: APIs

In addition to existing CSV file download method, you can access data via APIs (Application Program Interface).

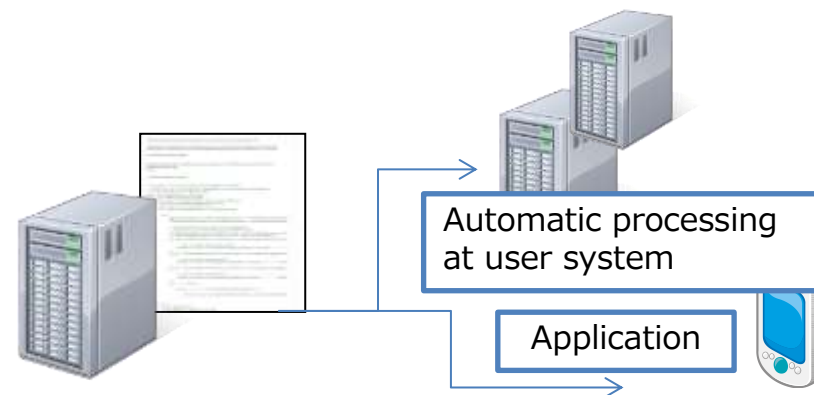
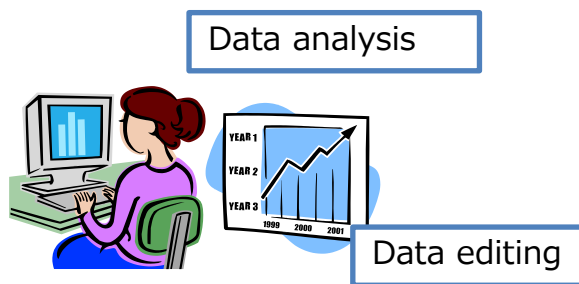
<CSV File Download>

- Easy access via web browser
- Downloading data in easily editable CSV format

<APIs>

- Direct access to database from computer program
- Integrate JPX-maintained high quality data into user system
- Reduce data management cost for analytical and other applications

* Data available via APIs are cash market data (as for quotes, only the most recent one year data), indexes, and indicative NAV.



Point 3: Flat-fee service

“Flat-fee service” is newly available in addition to existing “pay-as-you-go” fee structure.

Individual file purchase

- Purchase files as needed
- Basically, orders can be placed per month/market (For quotes, order unit is per day/issue)

New!

Flat-fee service (File)

- With monthly flat fee, you can access JPX Data Cloud at any time and download any files within the scope of the subscription plan *₁
- Several plans, which differ in available data and the number of simultaneously creatable files, are available
- Files can be created in day/issue unit (every second for quotes*₂), enabling you to create data just as you need
- As for quotes, order-book snapshot at the specified time can be created as well*₂

New!

Flat-fee service (API)

- With monthly flat fee, you can access JPX Data Cloud at any time via API within the scope of the subscription plan *₃
- Several plans with different access limits per unit time are available
- Versatile and commonly used protocols (HTTPS, JSON Format response)

*₁: Data available via the flat-fee service (file) are cash market data, indexes, and indicative NAV. Parts of this data may not be available via certain plans.

*₂: Quotes file creation in seconds and order-book snapshot file creation functions are available only for the most recent one year.

*₃: Available data for Flat-Fee Service (API) are cash market data (as for quotes, only the most recent one year), indexes, and indicative NAV.

Point 4: Shortened data delivery time

- The following data, which took several days for delivery after payment, will be available soon after settlement. *1
 - Cash market data
 - Indexes *2
- You can access everyday-updated database by subscribing for flat-fee service. *3 *4

No need for bothersome data management
Also can be used as a backup for your own database

- After subscribing via the Internet, the service quickly becomes available. *5

No need for troublesome contract procedures
No need for special IT infrastructure

*1: The time needed to provide data depends on file size, system usage status, and subscription plan.

*2: Total return indexes will continue to require several days for provision.

*3: Applicable to data covered by the flat-fee service (file) and the flat-fee service (API).

*4: Update timing depends on the trade volume of the previous day, but generally updated by the afternoon of the next day.

*5: Applicable to credit card payment. In the case of bank transfer, the service is available after TSE confirms the transfer.



Flat-fee plans

Service	plan	Quotes Search *1	Orderbook Snapshot *2	Historical quotes file *3	Constraints		Monthly Fee(JPY)*6	
							Internal Use	External Distribution
Flat-fee (file)	L	○	○	○	Simultaneous file creation	5 files	300,000	900,000
					Monthly downloadable historical quotes file *4	300 files		
	M	○	○	○	Simultaneous file creation	3 files	150,000	450,000
					Monthly downloadable historical quotes file *4	120 files		
	S	×	×	○	Simultaneous file creation	1 file	50,000	150,000
					Monthly downloadable historical quotes file *4	30 files		
Flat-fee (API)	L	○	×	×	Maximum access per 10 seconds *5	40 times	250,000	750,000
	M	○	×	×	Maximum access per 10 seconds *5	10 times	150,000	450,000

*1 Obtain quote information for specified time period. Data of the most recent year is available.

*2 Create an orderbook snapshot at specified time. Data of the most recent year is available.

*3 Download zip files containing one day quote data of each issue. Data since 2011/1/4 can be downloaded.

*4 Each historical quotes file contains one-day data of one issue.

*5 APIs can retrieve around 100 records per access.

*6 Before tax.



Details

For details, please access the following URL.

<http://db-ec.jpx.co.jp/>

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