

# JNXS Data File Formats

Version 2.00

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# 1 Introduction

This document describes the **data format** of the following files provided by Japannexts over its **SFTP** service:

- Stock Master Data File
- Base Price Data File
- EOD Data File
- U-Market Stock & Price Data File
- Master File
- Tick Data File
- ITCH Binary Data File

**Note:** The **Master File** is also available at [www.Japannexts.co.jp/en/trading](http://www.Japannexts.co.jp/en/trading).

For further information and inquiries, contact Japannexts Technical Support at [ito@Japannexts.co.jp](mailto:ito@Japannexts.co.jp).

# 2 File Format

Files are provided in **CSV** or **JSON** format, with fields delimited by semicolons (;) or commas (,).

# 3 Stock Master Data File

A Japannexts **Stock Master Data** file is available for each trading session. The file name format is **JNX\_ST\_MASTER\_YYYYMMDD.csv**, where YYYYMMDD is the file generation date.

**Note:** The file is composed of a single header line, zero or more data lines, and a single trailer line. The fields in each line are delimited by a semicolon (;) and described in the following sections.

## 3.1 Header

Name	Type	Length	Comments
<b>Data Type Flag</b>	String	1	Value: H = Header
<b>File Creation Date</b>	String	8	YYYYMMDD format.
<b>File Creation Time</b>	String	6	HHMMSS format.

## 3.2 Data line

Name	Type	Length	Comments
<b>Data Type Flag</b>	String	1	Value: D = Data
<b>Stock Code</b>	String	4	Securities Identification Code Committee (SICC) code.
<b>ISIN Code</b>	String	12	International Securities Identification Number (ISIN).

<b>Stock Short Name</b>	String	24	Stock short name.
<b>Stock Short Name</b>	String	24	Stock short name.
<b>Primary Exchange</b>	String	1	Value: 0 = Tokyo Stock Exchange
<b>Negotiable Margin Issue Flag</b>	String	1	Negotiable margin issue.
<b>Trade Suspension Flag</b>	String	1	Indicates if a stock is suspended for a day by Japannexts .
<b>Standardized Margin Issue Flag</b>	String	1	Standardized margin issue.
<b>Margin Restriction Flag</b>	String	1	Values: 1 = Japannexts increased collateral issue 2 = Japannexts daily publicized stock 3 = (not used) 4 = (not used) 5 = TSE restricted issue 6 = Japannexts restricted issue
<b>Loan Stock Flag</b>	String	1	Values: 1 = Japannexts loan transaction issue 2 = Japannexts money loan transaction issue (buy side of margin transaction)
<b>Loan Restriction Flag</b>	String	1	Values: 1 = Japannexts restricted stock loan application issue 2 = Japannexts precaution notice stock loan issue
<b>Delisting Flag</b>	String	8	Primary exchange delisting date in YYYYMMDD format.
<b>Lot Size</b>	String	8	Trading lot size.

### 3.3 Trailer line

Name	Type	Length	Comments
<b>Data Type Flag</b>	String	1	Value: T = Trailer
<b>Data Count</b>	String	9	Row count excluding header and trailer.

## 4 Base Price Data File

A Japannexts **Base Price Data** file is available for each trading session. The file name format is **JNX\_B\_PRICE\_YYYYMMDD.csv**, where YYYYMMDD is the file generation date.

**Note:** The file is composed of a single header line, zero or more data lines, and a single trailer line. The fields in each line are delimited by a semicolon (;) and described in the following sections.

### 4.1 Header

Name	Type	Length	Comments
<b>Data Type Flag</b>	String	1	Value: H = Header
<b>File Creation Date</b>	String	8	YYYYMMDD format.
<b>File Creation Time</b>	String	6	HHMMSS format.

### 4.2 Data line

Name	Type	Length	Comments
<b>Data Type Flag</b>	String	1	Value: D = Data
<b>Stock Code</b>	String	4	Securities Identification Code Committee (SICC) code.
<b>Stock Short Name</b>	String	24	Stock short name.
<b>Stock Short Name</b>	String	24	Stock short name.
<b>Base Price</b>	String	12	Base price at Japannexts .
<b>Primary Exchange Reference Price</b>	String	12	Base Price on primary exchange.

### 4.3 Trailer line

Name	Type	Length	Comments
<b>Data Type Flag</b>	String	1	Value: T = Trailer
<b>Data Count</b>	String	9	Row count excluding header and trailer.

## 5 EOD Data File

A Japannexts **EOD Data** file (reconciliation file) is available after each trading session. The file name format is **JNX\_EOD\_YYYYMMDD.csv**, where YYYYMMDD is the file generation date.

**Note:** The file is composed of a single header line, zero or more data lines, and a single trailer line. The fields in each line are delimited by a semicolon (;) and described in the following sections.

### 5.1 Header

Name	Type	Length	Comments
<b>Data Type Flag</b>	String	1	Value: H = Header
<b>File Creation Date</b>	String	8	YYYYMMDD format.
<b>File Creation Time</b>	String	6	HHMMSS format.

### 5.2 Data line

Name	Type	Length	Comments
<b>Data Type Flag</b>	String	1	Value: D = Data
<b>Trade Date</b>	String	8	YYYYMMDD format.
<b>Board Name</b>	String	4	Values: DAY = J-Market Daytime Session NGHT = J-Market Nighttime Session DAYX = X-Market DAYU = U-Market
<b>Institution Code</b>	String	8	Institution Code provided by JASDEC. Value is '000' + firm code.
<b>Session ID</b>	String	20	Trading session ID provided by Japannexts .
<b>Sub ID</b>	String	10	SenderSubID.
<b>Trade No</b>	String	8	Trade number.
<b>Match Number</b>	String	30	Match number (YYYYMMDD-XXXXXXXXXX format).
<b>Order No</b>	String	8	Order number.
<b>Order No Suffix</b>	String	6	Order number suffix.
<b>Stock Code</b>	String	4	Securities Identification Code Committee (SICC) code.
<b>Side Flag</b>	String	1	Values: 1 = Buy 2 = Sell 5 = Short sell 6 = Short sell exempt
<b>Price</b>	String	10	Executed Price.
<b>Quantity</b>	String	9	Executed Quantity.
<b>Account Type ID</b>	String	1	Values: A = Agency P = Principal

<b>Client Order ID</b>	String	40	Unique identifier for the order as assigned by firm.
<b>Execution Time</b>	String	18	YYYY-MM-DD HH:MM:SS format.
<b>Liquidity Flag</b>	String	1	Values: M = Maker T = Taker

### 5.3 Trailer line

Name	Type	Length	Comments
<b>Data Type Flag</b>	String	1	Value: T = Trailer
<b>Data Count</b>	String	9	Row count excluding header and trailer.

## 6 U-Market Stock & Price Data File

A Japannexts **U-Market Stock & Price Data** file is available before each trading session. The file name format is **DAYU\_ST\_MASTER\_YYYYMMDD.csv**, where YYYYMMDD is the file generation date.

**Note:** The file starts with a header row which lists the field names for each column. Each line is delimited by a comma (,).

### 6.1

Name	Type	Length	Comments
<b>SYMBOL</b>	String	4	Securities Identification Code Committee (SICC) code.
<b>EXCHANGE_CODE</b>	String	1	Primary exchange code. T = Tokyo Stock Exchange
<b>ISIN</b>	String	12	International Securities Identification Number (ISIN).
<b>FULLNAME_EN</b>	String	72	Stock full name.
<b>NAME</b>	String	26	Stock short name.
<b>NO_OF_SHARES</b>	String	18	Number of shares.
<b>TRADING_UNIT</b>	String	8	Trading unit.
<b>BASE_PRICE</b>	String	21	Base price.
<b>LOWER_LIMIT</b>	String	21	Lower price limit.
<b>UPPER_LIMIT</b>	String	21	Upper price limit.

## 7 Master File

A **Master** file is available before each trading session in JSON format. The file name format is **JNX\_MASTER\_YYYYMMDD.json**, where YYYYMMDD is the file generation date.

The **Master** file consists of three types of messages:

- **TradeDate**—a single message specifying the trade date for all data in the file.
- **TickSize**—multiple messages defining price tick size tables in the same manner as the JNX ITCH feed.
- **Orderbook**—multiple messages providing information about tradable instruments.

### 7.1 Trade Date

Name	Type	Comments
<b>MessageType</b>	String	Value: TradeDate = Trade date message
<b>TradeDate</b>	String	YYYYMMDD format.

### 7.2 Price Tick Size

Name	Type	Comments
<b>MessageType</b>	String	Value: TickSize = Price Tick Size Message
<b>PriceTickSizeTableId</b>	Integer	Price tick size table identifier. Note: This is not the same as the Price Tick Size Table Id field in the ITCH Price Tick Size Message.
<b>PriceTickSize</b>	Integer	Price tick size.
<b>PriceStart</b>	Integer	Start of price range for this price tick size. PriceDecimals value is '1'.

### 7.3 Orderbook Directory

Name	Type	Comments
<b>MessageType</b>	String	Value: Orderbook = Orderbook Directory Message
<b>OrderbookId</b>	String	Securities Identification Code Committee (SICC) code.
<b>OrderbookCode</b>	String	International Securities Identification Number (ISIN).
<b>Group</b>	String	Orderbook group identifier. Values: DAY = J-Market Daytime Session NGHT = J-Market Nighttime Session DAYX = X-Market DAYU = U-Market
<b>RoundLotSize</b>	Integer	Number of shares representing a round lot.
<b>PriceTickSizeTableId</b>	Integer	Price tick size table identifier. Note: This is not the same as the Price Tick Size Table Id field in the ITCH Price Tick Size Message.
<b>PriceDecimals</b>	Integer	Number of decimal places in price fields. Value is '1'.
<b>StockShortName</b>	String	Stock short name.

<b>PrimaryExchange</b>	String	Value: T = Tokyo Stock Exchange.
<b>NegotiableMarginIssueFlag</b>	String	Negotiable margin issue.
<b>TradeSuspensionFlag</b>	String	Indicate if a stock is suspended for a day by Japannexts .
<b>StandardizedMarginIssueFlag</b>	String	Standardized margin issue.
<b>MarginRestrictionFlag</b>	String	Values: 1 = Japannexts increased collateral issue 2 = Japannexts daily publicized stock 3 = (not used) 4 = (not used) 5 = TSE restricted issue 6 = Japannexts restricted issue
<b>LoanStockFlag</b>	String	Values: 1 = Japannexts loan transaction issue 2 = Japannexts money loan transaction issue (buy side of margin transaction)
<b>LoanRestrictionFlag</b>	String	Values: 1 = Japannexts restricted stock loan application issue 2 = Japannexts precaution notice stock loan issue
<b>DelistingFlag</b>	String	Primary exchange delisting date in YYYYMMDD format.
<b>OutstandingShares</b>	String	Number of company's shares available for trading.
<b>BasePrice</b>	Integer	Base price at Japannexts . PriceDecimals value is '1'.
<b>MaxPriceLimit</b>	Integer	Upper price limit.
<b>MinPriceLimit</b>	Integer	Lower price limit.

**Note:** Since the Master file is created before the trading session begins, there is a possibility of a discrepancy in IPO BasePrice.

## 8 Tick Data File

The **Tick Data** file provides the five best limits and trades for all tradable instruments at Japannexts .

Each **Tick Data** file is a compressed CSV file. The file name format is **YYYYMMDD\_BOARD\_TICKDATA.csv.bz2**, where YYYYMMDD is the file generation date and BOARD denotes the orderbook group identifier (e.g., DAY, DAYX, NGHT).

Name	Description
<b>EntryTime</b>	Message time stamp (YYYY-MM-DD HH:MM:SS.MMM)
<b>SecurityCode</b>	Securities Identification Code Committee (SICC) code
<b>MessageType</b>	0 for a trade; 1 to 5 for best limit 1 to 5
<b>BidPrice</b>	0 when MessageType = 0
<b>BidQuantity</b>	0 when MessageType = 0
<b>OfferPrice</b>	0 when MessageType = 0
<b>OfferQuantity</b>	0 when MessageType = 0
<b>TradePrice</b>	0 when OfferQuantity = 0 and MessageType > 0
<b>TradeQuantity</b>	0 when OfferQuantity = 0 and MessageType > 0

**Note:** A BidQuantity or OfferQuantity of '0' denotes no bid/offer at the stated limit; for a limit of '1', '0' denotes an empty order book.

## 9 ITCH Binary Data File

The **ITCH Binary Data** file contains raw ITCH data, structured as a repeated sequence of 2-byte Message Length values followed by the corresponding ITCH messages. For detailed information on decoding the ITCH messages, please refer to the **ITCH Protocol Specifications** at [www.Japannexts.co.jp/library](http://www.Japannexts.co.jp/library).

Name	Type	Length	Comments
<b>Message Length</b>	Integer	2	Length of ITCH Message
<b>ITCH Message</b>		variable	ITCH Message

## 10 Revision History

Date	Version	Description
2025-09-30	2.00	Document format has been revamped. Parts of the text have been reworded to improve readability. Removed section Instrument Ranking Data Files. Removed Sapporo, Nagoya, and Fukuoka options from Primary Exchange in Stock Master Data File. Replaced "Quick code" with "Securities Identification Code Committee (SICC) code". Section numbers changed to accommodate new format. No other changes made to technical content.
2024-10-18	1.6	Added ITCH binary Data File.
2023-12-26	1.5	Added Sapporo, Nagoya, and Fukuoka Exchanges to the Primary Exchange Data line in Stock Master Data File.
2023-09-26	1.4	Added note that BasePrice might be different for IPOs Added Tickdata File
2023-07-19	1.3	Trade Date message added to Master File. MessageType for Price Tick Size message changed from Ticksize to TickSize. Unified Alpha and Char types into String type for all files. NegotiableMarginIssueFlag type changed from integer to String in Orderbook Directory message of Master File. Fixed value for PrimaryExchange in Master File. Removed length column in Instrument Ranking Data Files. Added missing comments for Data Lines columns in CSV files. Fixed comment in Base Price file for Primary Exchange Reference Price column.
2023-04-03	1.2	Added Master JSON File.
2022-05-20	1.1	Updated 'U-market Stock & Price Data File' name. Removed the details of the decommissioned 'Stock Group Data File'. Minor grammar corrections.
2021-10-27	1.0	Initial version.