



Market Information System
FLEX Connection Specifications
Index • Statistics

Ver.DS.17.3

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Tokyo Stock Exchange

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1. OUTLINE

1.1. Purpose

This document contains information on the variety and formats of messages (User tag) concerning index/statistics for TSE market information system.

2. USER DATA SECTION

The user data section will be edited by combining different tags.

2.1. Definition of Tags

Tags will be used as a means of outputting information. Different tags will be used for different information classifications; the same tag will never be used in different messages types. When information to be newly output occurs, a tag may be newly set for such information. Therefore, each client system must be in such specification that allows the operator to determine specific tags to be used and to receive and dispose of such tags if the operator considers it appropriate.

2.1.1. Basic Tag Format

Each tag has its own format. For the formats of different tags, refer to “2.4 Information Concerning Individual Tags”.The following figure shows the basic format of tags.

Tag ID	Reserved	Data of information (the format varies among different tag IDs)
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* Tag ID will be numbered using 1 to 9 and A to Z.

* The Flag(Reserved) is Space(2bytes).

2.1.2. Output Conditions for Tags

For the output conditions for different tags, refer to “2.4 Information Concerning Individual Tags”.

2.2. List of Tags Used for Different Message Types

(1) Statistics message

Item No.	Tag ID	Name	Description
1	MV	Market value	Tag for total market value information.
2	YS	Simple yield	Tag for simple yield information.
3	YW	Weighted yield	Tag for weighted yield information.
4	AP	Simple stock price average	Tag for simple stock price average information.
5	AW	Weighted stock price average	Tag for weighted stock price average information.
6	AT	Simple stock price average by industry	Tag for simple stock price average information by industry.
7	IY	Japanese yen CB indicator	Tag for information concerning yen-denominated CB index (overall)/(parity 100 or higher)/(parity less than 100).
8	NC	Number of gainers/decliners	Tag for the number of listed issues and the number of gainers/decliners.
9	TV	Estimated total trading volume	Tag for estimated total trading volume information.
10	TA	Estimated total turnover	Tag for estimated total turnover information.
11	VS	VWAP by market	Tag for information concerning volume weighted average price by market.
12	RO	Ranking by trading volume	Tag for ranking by trading volume information.
13	RA	Ranking by turnover	Tag for ranking by turnover information.
14	RC	Ranking by net change (up/down)	Tag for ranking by net change (up/down) information.
15	RP	Ranking by net change (up/down) rate	Tag for ranking by net change (up/down) rate information.
16	TS	ToSTNeT statistics	Tag for ToSTNeT statistical information.

(2) Index message

Item No.	Tag ID	Name	Description
17	4I	Stock index/open, high, low and current price	Tag for index (Open, high, low and current prices)
18	SQ	SQ	Tag for SQ information.

(3) Control message

Item No.	Tag ID	Name	Description
19	LC	Control	Tag for various types of control information.

2.3. List of Issue Classification Codes/Applicable Tags

2.3.1. Statistics messages

Message type	Issue classification code*1		Tag ID	M V	Y S	Y W	A P	A W	A T	I Y	N C	T V	T A	V S	R O	R A	R C	R P	T S
	Large classification	Medium classification	Name Exchange code	Market value	Simple yield	Weighted yield	Simple stock price average	Weighted stock price average	Simple stock average by industry	Japanese yen CB indicator	Number of gainers/decliners	Estimated total trading volume *2	Estimated total turnover *2	VWAP by market	Ranking by trading volume	Ranking by turnover	Ranking by net change (Up/Down)	Ranking by net change rate (Up/Down)	ToSTNeT statistics
Statistics message*3 (200)	Stock-related(01)	First section (Domestic stock) (11) Second section (Domestic stock) (12)	1 (TSE)	*	*	*	*	*	* ⁵		*	*	*	*	*	*	*	*	*
		Foreign stock(13) *4	1 (TSE)								*	*	*						
		Mothers (Domestic stock) (14) TOKYO PRO Market (Domestic stock) (22) JASDAQ Standard (Domestic stock) (24) JASDAQ Growth (Domestic stock) (26)	1 (TSE)	*	*	*	*	*			*	*	*		*	*	*	*	*
		CB(11)	1 (TSE)							*	*	*	*		*		*	*	*
	CB-related(02)	EB(14)	1 (TSE)								*	*							

*1: Issue Classification Code of issues applicable for statistics computation.

*2: Includes ToSTNeT stock (First Section(Domestic Stock), Second Section(Domestic Stock), Mothers(Domestic Stock) , TOKYO PRO Market (Domestic stock) , JASDAQ Standard (Domestic stock), JASDAQ Growth (Domestic stock)) and ToSTNeT CB.

*3: Statistics message isn't output at the time of backup of morning session after start of afternoon session.

*4: This includes the total of First Section (Foreign Stock)(13), Foreign beneficial security(16)(except exchange traded fund), Second Section(Foreign Stock) (21), Mothers(Foreign Stock) (18) ,TOKYO PRO Market (Foreign stock) (23), JASDAQ Standard (Foreign stock) (25), and JASDAQ Growth (Foreign stock) (27).

*5: Only First section (Domestic stock) is applicable.

2.3.2. Index messages

Message type	Issue classification code	Tag ID Name Exchange code	4 I	S Q
			Open, high, low and current price/rate	SQ
Index message (300)	—	1 (TSE)	*	*

2.3.3. Control message

Message type	Issue classification code	Tag Name Exchange code	L C
			Control
Control message (900, 905)	—	—	*

2.4. Information Concerning Individual Tags

The following pages describe the output conditions and the formats of individual tags.

The table below shows the main references for output condition or format, etc.

Item No.	Name	Reference document	Reference item
1	Simple stock price average, Day-on-day comparison	Common Items 5.3.5. General Rules for Data Sets	(1) Price, Parity, VWAP, Index
2	Weighted stock price average, Day-on-day comparison		
3	Simple average, Parity average		
4	VWAP by market, Day-on-day comparison		
5	Net change (up/down),		
6	Index(Open, High, Low, Current, Day-on-day comparison)		
7	Market value, Day-on-day comparison		(2) Trading volume, Turnover
8	Estimated total trading volume		
9	Estimated total Turnover		
10	1st to 30th ranking by trading volume		
11	1st to 30th ranking by turnover		(4) Yield
12	Simple yield, Day-on-day comparison		
13	Weighted yield, Day-on-day comparison		
14	Divergence average, Direct yield average		
15	Net change (up/down) rate		(5) Time
16	Time		
17	Industry code	Common Items 6. Appendix	6.1. Industry Code
18	Index type	Index • Statistics 3. Appendix	3.1. Index type
19	Detail output timing for statistics and index messages	System Operation 2.1. Time Schedule of a business day	Table. 2.1-2 Output time zone
20	Issue Classification Code and Applicable Tags	Index • Statistics 2.3 List of Issue Classification Codes/Applicable Tags	2.3.1 Statistics messages 2.3.2 Index Message 2.3.3 Control Message

MV: Market value

1. Format (45 bytes)

Tag ID	Reserved	Time	Issue classification code	Total market value		Day-on-day comparison (16)		
				Turnover/trade sum Unit flag	Total market value	Turnover/trade sum Unit flag	Day-on-day comparison	Sign
(2)	(2)	(6)	(4)	(1)	(14)	(1)	(14)	(1)

2. Content and output condition

Content and output condition	Remarks
<p>1. Content</p> <p>In this tag, total market value information for each market (issue classification) will be set.</p> <p>This data appears as part of a statistics message.</p> <p>2. Output condition</p> <p>(1)When there is regular output</p> <p>(2)When latest statistics information is retransmitted</p> <p>(3)At the discretion of TSE</p>	

3. Detailed format

Item No.	Name	Location	Byte count	Format	Description	Setting condition
1	Tag ID	0	2	C	Indicates that this is the total Market value tag.	MV is set.
2	Reserved	2	2	C	This item is reserved for future use.	
3	Time	4	6	C	Indicates the time of computation.	(6 bytes) : HH (24-hour notation) MM△△ (*) △ represents space
4	Issue classification code	10	4	C	Indicates the issue classification code.	
5	Total market value	14	15			
	Trading volume/ Turnover unit flag	(14)	(1)	C	Indicates the unit of the turnover.	If there is no turnover, spaces will be set.
	Total market value	(15)	(14)	C	Indicates the total market value. The unit used for the computation is ¥1 million.	
6	Day-on-day comparison	29	(16)			
	Trading volume/ Turnover unit flag	(29)	(1)	C	Indicates the unit of Day-on-day comparison.	If not applicable, spaces will be set.
	Day-on-day comparison	(30)	(14)	C	Indicates the change in the total market value (after adjustment) from the previous day.	
	Sign	(44)	(1)	C	Indicates the sign of Day-on-day comparison.	+, - or space will be set.

YS: Simple yield

1. Format (32 bytes)

Tag ID	Reserved	Time	Issue classification code	Simple yield (9)		Day-on-day comparison (9)	
				Simple yield	Sign	Day-on-day comparison	Sign
(2)	(2)	(6)	(4)	(8)	(1)	(8)	(1)

2. Content and output condition

Content and output condition	Remarks
<p>1. Content</p> <p>In this tag, simple yield information for each market (issue classification) will be set.</p> <p>This data appears as part of a statistics message.</p> <p>2. Output condition</p> <p>Same as the total market value tag.</p>	

3. Detailed format

Item No.	Name	Location	Byte count	Format	Description	Setting condition
1	Tag ID	0	2	C	Indicates that this is the simple yield tag.	YS is set.
2	Reserved	2	2	C	This item is reserved.	
3	Time	4	6	C	Indicates the time of computation.	(6 bytes) : HH (24-hour notation) MM△△ (*) △ represents space
4	Issue classification code	10	4	C	Indicates the issue classification code.	
5	Simple yield	14	9			
	Simple yield	(14)	(8)	C	Indicates the simple yield. Unit: 1/100%	
	Sign	(22)	(1)	C	Indicates the sign of Simple yield.	+ will be set.
6	Day-on-day comparison	23	9			
	Day-on-day comparison	(23)	(8)	C	Indicates the change in the final simple yield from the previous day.	
	Sign	(31)	(1)	C	Indicates the sign of Day-on-day comparison.	+, - or space will be set.

YW: Weighted yield

1. Format (32 bytes)

Tag ID	Reserved	Time	Issue classification code	Weighted yield (9)		Day-on-day comparison (9)	
				Weighted yield	Sign	Day-on-day comparison	Sign
(2)	(2)	(6)	(4)	(8)	(1)	(8)	(1)

2. Content and output condition

Content and output condition	Remarks
<p>1. Content</p> <p>In this tag, weighted yield information for each market (issue classification) will be set.</p> <p>This data appears as part of a statistics message.</p> <p>2. Output condition</p> <p>Same as the total market value tag.</p>	

3. Detailed format

Item No.	Name	Location	Byte count	Format	Description	Setting condition
1	Tag ID	0	2	C	Indicates that this is the weighted yield tag.	YW is set.
2	Reserved	2	2	C	This item is reserved for future use.	
3	Time	4	6	C	Indicates the time of computation.	(6 bytes) : HH (24-hour notation) MM△△ (*) △ represents space
4	Issue classification code	10	4	C	Indicates the issue classification code.	
5	Weighted yield	14	9			
	Weighted yield	(14)	(8)	C	Indicates the weighted yield. Unit: 1/100%	
	Sign	(22)	(1)	C	Indicates the sign of weighted yield.	+ will be set.
6	Day-on-day comparison	23	9			
	Day-on-day comparison	(23)	(8)	C	Indicates the change in the final weighted yield from the previous day.	
	Sign	(31)	(1)	C	Indicates the sign of Day-on-day comparison.	+, - or space will be set.

AP: Simple stock price average

1. Format (46 bytes)

Tag ID	Reserved	Output time	Issue classification code	Simple stock price average(16)			Day-on-day comparison(16)		
				Unit flag	Simple stock price average	Sign	Unit flag	Day-on-day comparison	Sign
(2)	(2)	(6)	(4)	(1)	(14)	(1)	(1)	(14)	(1)

2. Content and output condition

Content and output condition	Remarks
<p>1. Content</p> <p>In this tag, simple stock price average information for each market (issue classification) will be set.</p> <p>This data appears as part of a statistics message.</p> <p>2. Output condition</p> <p>Same as the total market value tag.</p>	

3. Detailed format

Item No.	Name	Location	Byte count	Format	Description	Setting condition
1	Tag ID	0	2	C	Indicates that this is the simple stock price average tag.	AP is set.
2	Reserved	2	2	C	This item is reserved for future use.	
3	Output time	4	6	C	Indicates the time of computation.	(6 bytes) : HH (24-hour notation) MM△△ (*) △ represents space
4	Issue classification code	10	4	C	Indicates the issue classification code.	
5	Simple stock price average	14	16			
	Unit flag	(14)	(1)	C	Indicates that this is the unit flag.	2 is set.
	Simple stock price average	(15)	(14)	C	Indicates the simple stock price average. The unit used for the computation is ¥1/100 (i.e., sen)	
	Sign	(29)	(1)	C	Indicates the sign of Simple stock price average.	+ will be set.
6	Day-on-day comparison	30	16			
	Unit flag	(30)	(1)	C	Indicates that this is the unit flag.	2 is set.
	Day-on-day comparison	(31)	(14)	C	Indicates the change in the final simple stock price average from the previous day.	
	Sign	(45)	(1)	C	Indicate the sign of Day-on-day comparison.	+, - or space will be set.

AW: Weighted stock price average

1. Format (46 bytes)

Tag ID	Reserved	Output Time	Issue classification code	Weighted stock price average(16)			Day-on-day comparison(16)		
				Unit flag	weighted stock price average	Sign	Unit flag	Day-on-day comparison	Sign
(2)	(2)	(6)	(4)	(1)	(14)	(1)	(1)	(14)	(1)

2. Content and output condition

Content and output condition	Remarks
<p>1. Content In this tag, weighted stock price average information for each market (issue classification) will be set. This data appears as part of a statistics message.</p> <p>2. Output condition Same as the total market value tag.</p>	

3. Detailed format

Item No.	Name	Location	Byte count	Format	Description	Setting condition
1	Tag ID	0	2	C	Indicates that this is the weighted stock price average tag.	AW is set.
2	Reserved	2	2	C	This item is reserved.	
3	Output time	4	6	C	Indicates the time of computation.	(6 bytes) : HH (24-hour notation) MM△△ (*) △ represents space
4	Issue classification code	10	4	C	Indicates the issue classification code.	
5	Weighted stock price average	14	16			
	Unit flag	(14)	(1)	C	Indicates that this is the unit flag.	2 is set.
	Weighted stock price average	(15)	(14)	C	Indicates the weighted stock price average. The unit used for the computation is ¥1/100 (i.e., sen)	
	Sign	(29)	(1)	C	Indicates the sign of Weighted stock price average.	+ will be set.
6	Day-on-day comparison	30	16			
	Unit flag	(30)	(1)	C	Indicates that this is the unit flag.	2 is set.
	Day-on-day comparison	(31)	(14)	C	Indicates the change in the final weighted stock price average from the previous day.	
	Sign	(45)	(1)	C	Indicates the sign of Day-on-day comparison.	+, - or space will be set.

AT: Simple stock price average by industry

1. Format (46 bytes)

Tag ID	Reserved	Output Time	Industry code	Simple stock price average (16)			Day-on-day comparison (16)		
				Unit flag	Simple stock price average	Sign	Unit flag	Day-on-day comparison	Sign
(2)	(2)	(6)	(4)	(1)	(14)	(1)	(1)	(14)	(1)

2. Content and output condition

Content and output condition	Remarks
<p>1. Content In this tag, simple stock price average information by industry classification will be set. This data appears as part of a statistics message.</p> <p>2. Output condition Same as the total market value tag.</p>	

3. Detailed format

Item No.	Name	Location	Byte count	Format	Description	Setting condition
1	Tag ID	0	2	C	Indicates that this is the simple stock price average by industry tag.	AT is set.
2	Reserved	2	2	C	This item is reserved.	
3	Output time	4	6	C	Indicates the time of computation.	(6 bytes) : HH (24-hour notation) MM △△(*) △ represents space
4	Industry code	10	4	C	This tag will also be sent for industries without issues. This tag will not be sent for "Others" (9999).	One industry code is set in one tag.
5	Simple stock price average	(14)	(16)			
	Unit flag	(14)	(1)	C	Indicates that this is the unit flag.	2 is set.
	Simple stock price average	(15)	(14)	C	Indicates the simple stock price average by industry. The unit used for the computation is ¥1/100 (i.e., sen).	
	Sign	(29)	(1)	C	Indicates the sign of Simple stock price average.	+ will be set.
6	Day-on-day comparison	(30)	(16)			
	Unit flag	(30)	(1)	C	Indicates that this is the unit flag.	2 is set.
	Day-on-day comparison	(31)	(14)	C	Indicates the change in the final simple stock price average by industry from the previous day.	
	Sign	(45)	(1)	C	Indicates the sign of Day-on-day comparison.	+, - or space will be set.

IY: Japanese yen CB indicator

1. Format (210 bytes)

Tag ID	Reserved	Time	Overall (100)																				Parity 100 or higher(50)									
			Simple average(32)						Divergence average(18)				Parity average(32)						Direct yield average(18)				Simple average(16)			Divergence average(9)		Parity average(16)			Divergence average(9)	
			Unit flag	Simple	Sign	Unit flag	Day-on-day comparison	Sign	Divergence average	Sign	Day-on-day comparison	Sign	Unit flag	Parity average	Sign	Unit flag	Day-on-day comparison	Sign	Direct yield average	Sign	Day-on-day comparison	Sign	Unit flag	Simple average	Sign	Divergence average	Sign	Unit flag	Parity average	Sign	Direct yield average	Sign
(2)	(2)	(6)	(1)	(14)	(1)	(1)	(14)	(1)	(8)	(1)	(8)	(1)	(1)	(14)	(1)	(1)	(14)	(1)	(8)	(1)	(8)	(1)	(1)	(14)	(1)	(8)	(1)	(1)	(14)	(1)	(8)	(1)

Continued

Parity less than 100(50)										
Simple average(16)			Divergence average(9)		Parity average(16)			Direct yield average(9)		
Unit flag	Simple average	Sign	Divergence average	Sign	Unit flag	Parity average	Sign	Direct yield average	Sign	
(1)	(14)	(1)	(8)	(1)	(1)	(14)	(1)	(8)	(1)	

2. Content and output condition

Content and output condition	Remarks
<p>1. Content In this tag, CB indicator (overall, parity 100 or higher, and parity less than 100) information will be set. This data appears as part of a statistics message.</p> <p>2. Output condition Same as the total market value tag.</p>	

3. Detailed format

Item No.	Name	Location	Byte count	Format	Description	Setting condition
1	Tag ID	0	2	C	Indicates that this is the Japanese yen CB indicator tag.	IY is set.
2	Reserved	2	2	C	This item is reserved for future use.	
3	Output time	4	6	C	Indicates the time of computation.	(6 bytes) : HH (24-hour notation) MM△△(*) △ represents space
4	Overall	10	100		Indicates the CB index (overall).	
	Simple average	(10)	(32)			
	Unit flag	(10)	(1)	C	Indicates that this is the unit flag for the simple average.	2 is set.
	Simple average	(11)	(14)	C	Indicates the simple average. The unit used for the computation is ¥1/100 (i.e., sen).	
	Sign	(25)	(1)	C	The sign for the simple average will be set.	+ is set.
	Unit flag	(26)	(1)	C	Indicates that this is the unit flag for the Day-on-day comparison of simple average.	2 is set.
	Day-on-day comparison	(27)	(14)	C	Indicates the Day-on-day comparison of simple average.	
	Sign	(41)	(1)	C	The sign for the Day-on-day comparison of simple average will be set.	+, - or space will be set.
	Divergence average	(42)	(18)			
	Divergence average	(42)	(8)	C	Indicates the divergence average. The unit is 1/100%.	
	Sign	(50)	(1)	C	The sign for the divergence average will be set.	+ is set.
	Day-on-day comparison	(51)	(8)	C	Indicates the Day-on-day comparison of convergence average.	
	Sign	(59)	(1)	C	The sign for the Day-on-day comparison of convergence average will be set.	+, - or space will be set.
	Parity average	(60)	(32)			
	Unit flag	(60)	(1)	C	Indicates that this is the unit flag for the parity average.	2 is set.
	Parity average	(61)	(14)	C	Indicates the parity average. The unit used for the computation is 1/100 points.	
	Sign	(75)	(1)	C	The sign for the parity average will be set.	+ is set.
	Unit flag	(76)	(1)	C	Indicates the unit flag for the Day-on-day comparison of parity average.	2 is set.
	Day-on-day comparison	(77)	(14)	C	Indicates the Day-on-day comparison of parity average.	

		Sign	(91)	(1)	C	The sign for the Day-on-day comparison of parity average will be set.	+, - or space will be set.
		Direct yield average	(92)	(18)			
		Direct yield average	(92)	(8)	C	Indicates the direct yield. The unit is 1/100%.	
		Sign	(100)	(1)	C	The sign for the direct yield will be set.	+ is set.
		Day-on-day comparison	(101)	(8)	C	Indicates the Day-on-day comparison of direct yield.	
		Sign	(109)	(1)	C	The sign for the Day-on-day comparison of direct yield will be set.	+, - or space will be set.

(Continued)

Item No.	Name	Location	Byte count	Format	Description	Setting condition
5	Parity 100 or higher	110	50		Indicates the CB indicator (parity 100 or higher).	
	Simple average	(110)	(16)			
	Unit flag	(110)	(1)	C	Indicates that this is the unit flag for the simple average.	2 is set.
	Simple average	(111)	(14)	C	Indicates the simple average. The unit used for the computation is ¥1/100 (i.e., sen).	
	Sign	(125)	(1)	C	The sign for the simple average will be set.	+ is set.
	Divergence average	(126)	(9)			
	Divergence average	(126)	(8)	C	Indicates the divergence average. The unit is 1/100%.	
	Sign	(134)	(1)	C	The sign for the divergence average will be set.	+ is set.
	Parity average	(135)	(16)			
	Unit flag	(135)	(1)	C	Indicates that this is the unit flag for the parity average.	2 is set.
	Parity average	(136)	(14)	C	Indicates the parity average. The unit used for the computation is 1/100 points.	
	Sign	(150)	(1)	C	The sign for the parity average will be set.	+ is set.
	Direct yield average	(151)	(9)			
	Direct yield average	(151)	(8)	C	Indicates the direct yield. The unit is 1/100%.	
	Sign	(159)	(1)	C	The sign for the direct yield will be set.	+ is set.
6	Parity less than 100	160	50		Indicates the CB indicator (parity less than 100).	
	Simple average	(160)	(16)			
	Unit flag	(160)	(1)	C	Indicates that this is the unit flag for the simple average.	2 is set.
	Simple average	(161)	(14)	C	Indicates the simple average. The unit used for the computation is ¥1/100 (i.e., sen).	
	Sign	(175)	(1)	C	The sign for the simple average will be set.	+ is set.
	Divergence average	(176)	(9)			
	Divergence average	(176)	(8)	C	Indicates the divergence average. The unit is 1/100%.	
	Sign	(184)	(1)	C	The sign for the divergence average will be set.	+ is set.
	Parity average	(185)	(16)			
	Unit flag	(185)	(1)	C	Indicates that this is the unit flag for the parity average.	2 is set.
	Parity average	(186)	(14)	C	Indicates the parity average. The unit used for the computation is 1/100 points.	
	Sign	(200)	(1)	C	The sign for the parity average will be set.	+ is set.

		Direct yield average	(201)	(9)			
		Direct yield average	(201)	(8)	C	Indicates the direct yield. The unit is 1/100%.	
		Sign	(209)	(1)	C	The sign for the direct yield will be set.	+ is set.

NC: Number of gainers/decliners

1. Format (84 bytes)

Tag ID	Reserved	Output Time	Issue classification code	Number of listed companies	Number of listed issues	Number of active issues		Number of gainers		Number of decliners		Number of issues with no change		Number of issues with no comparison		Number of inactive issues	
						Number of issues	Ratio	Number of issues	Ratio	Number of issues	Ratio	Number of issues	Ratio	Number of issues	Ratio	Number of issues	Ratio
(2)	(2)	(6)	(4)	(5)	(5)	(5)	(5)	(5)	(5)	(5)	(5)	(5)	(5)	(5)	(5)	(5)	(5)

2. Content and output condition

Content and output condition	Remarks
<p>1. Content In this tag, number of listed issues/ number of gainers/decliners information by market (issue classification) will be set. This data appears as part of a statistics message.</p> <p>2. Output condition Same as the total market value tag.</p>	

3. Detailed format

Item No.	Name	Location	Byte count	Format	Description	Setting condition
1	Tag ID	0	2	C	Indicates that this is the tag for gainers/decliners.	NC is set.
2	Reserved	2	2	C	This item is reserved for future use.	
3	Output time	4	6	C	Indicates the time of computation.	(6 bytes) : HH (24-hour notation) MM△△(*) △ represents space
4	Issue classification code	10	4	C	Indicates the classification of the numbers of gainers/decliners, using the corresponding issue classification code.	0113 is set for Foreign Stock.
5	Number of listed companies	14	5	C	Indicates the number of listed companies. Unit: company	
6	Number of listed issues	19	5	C	Indicates the number of listed issues. Unit: issue	
7	Number of active issues	24	10		Indicates the number of issues for which trades were executed.	0 is set if no execution.(ratio:0%)
	Number of issues	(24)	(5)	C	Unit: issue	
	Ratio	(29)	(5)	C	Unit: 1/100%	
8	Number of gainers	34	10	C	Indicates the number of gainers. The settings of the items is the same as for active issues.	
9	Number of decliners	44	10	C	Indicates the number of decliners. The settings of the items is the same as for active issues.	
10	Number of issues with no change	54	10	C	Indicates the number of issues that did not change from the previous day. The settings of the items is the same as for active issues.	

11	Number of issues with no comparison	64	10	C	Indicates the number of issues that could not be compared with the previous day. The settings of the items is the same as the active issues	
12	Number of inactive issues	74	10	C	Indicates the number of issues for which trades were not executed. The settings of the items is the same as the active issues.	

TV: Estimated total trading volume

1. Format (31 bytes)

Tag ID	Reserved	Output Time	Issue classification code	Other classification flag	Estimated total trading volume (15)	
					Trading volume/	Estimated total trading volume
(2)	(2)	(6)	(4)	(2)	(1)	(14)

2. Content and output condition

Content and output condition	Remarks
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Content and output condition	Remarks
<p>1. Content In this tag, estimated total trading volume information for each market (issue classification) will be set. This data appears as part of a statistics message.</p> <p>2. Output condition (1) When there is regular output (2) When latest statistics information is retransmitted (3) At the discretion of TSE</p>	

3. Detailed format

Item No.	Name	Location	Byte count	Format	Description	Setting condition
1	Tag ID	0	2	C	Indicates that this is the estimated total trading volume tag.	TV is set.
2	Reserved	2	2	C	This item is reserved for future use.	
3	Output time	4	6	C	Indicates the time of computation.	(6 bytes) : HH (24-hour notation) MM△△(*) △ represents space
4	Issue classification code	10	4	C	Indicates the classification of the estimated total trading volume, using the corresponding issue classification code.	Spaces will be set if the other classification flag is set. 0113 is set for Foreign Stock.
5	Other classification code	14	2	C	Identifies the classifications that are not included in the issue classification codes.	11: Total of Stock 12: ToSTNeT stock 21: Total of CB 22: ToSTNeT CB
6	Estimated total trading volume	16	15			Spaces will be set if such value is yet to be computed.
	Trading volume /Turnover unit flag	(16)	(1)	C	Indicates that this is the Trading volume/Turnover unit flag.	
	Estimated total trading volume	(17)	(14)	C	Indicates the estimated total trading volume for each issue classification.	A cumulative value of the morning and afternoon sessions is set.

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TA: Estimated total turnover

1. Format (32 bytes)

Tag ID	Reserved	Output Time	Issue classification code	Other classification flag	Estimated total turnover (16)		
					Trading volume/ Turnover unit flag	Estimated total turnover	Reserved
(2)	(2)	(6)	(4)	(2)	(1)	(14)	(1)

2. Content and output condition

Content and output condition	Remarks
<p>1. Content In this tag, estimated total turnover information for each market (issue classification) will be set. This data appears as part of a statistics message.</p> <p>2. Output condition Same as the estimated total trading volume tag.</p>	

3. Detailed format

Item No.	Name	Location	Byte count	Format	Description	Setting condition
1	Tag ID	0	2	C	Indicates that this is the estimated total turnover tag.	TA is set.
2	Reserved	2	2	C	This item is reserved.	
3	Output time	4	6	C	Indicates the time of computation.	(6 bytes) : HH (24-hour notation) MM△△(*) △ represents space
4	Issue classification code	10	4	C	Indicates the classification of the estimated total turnover, using the corresponding issue classification code.	Spaces will be set if the other classification flag is set. 0113 is set for Foreign Stock.
5	Other classification flag	14	2	C	Identifies the classifications that are not included in the issue classification codes.	11: Stock total 12: ToSTNeT stock 21: CB total 22: ToSTNeT CB
6	Estimated total turnover	16	16			Spaces will be set if such value is yet to be computed.
	Trading volume/ Turnover unit flag	(16)	(1)	C	Indicates the Trading volume/Turnover unit flag.	

		Estimated total turnover	(17)	(14)	C	<div>Indicates the estimated total turnover. The following units will be used for the computation for different issue classifications:</div> <table><tr><td>Issue classification</td><td>Unit used for computation</td></tr><tr><td>First Section(Domestic Stock)</td><td>¥1 million</td></tr><tr><td>Second Section(Domestic Stock)</td><td>¥1 million</td></tr><tr><td>Mothers(Domestic Stock)</td><td>¥1 million</td></tr><tr><td>TOKYO PRO Market (Domestic stock)</td><td>¥1 million</td></tr><tr><td>JASDAQ Standard(Domestic stock)</td><td>¥1 million</td></tr><tr><td>JASDAQ Growth (Domestic stock)</td><td>¥1 million</td></tr><tr><td>Foreign Stock</td><td>¥10,000</td></tr><tr><td>CB</td><td>¥1 million</td></tr><tr><td>Stock total</td><td>¥1 million</td></tr><tr><td>ToSTNeT stock</td><td>¥1 million</td></tr><tr><td>CB total</td><td>¥1 million</td></tr><tr><td>ToSTNeT CB</td><td>¥1 million</td></tr></table>	Issue classification	Unit used for computation	First Section(Domestic Stock)	¥1 million	Second Section(Domestic Stock)	¥1 million	Mothers(Domestic Stock)	¥1 million	TOKYO PRO Market (Domestic stock)	¥1 million	JASDAQ Standard(Domestic stock)	¥1 million	JASDAQ Growth (Domestic stock)	¥1 million	Foreign Stock	¥10,000	CB	¥1 million	Stock total	¥1 million	ToSTNeT stock	¥1 million	CB total	¥1 million	ToSTNeT CB	¥1 million	A cumulative value of the morning and afternoon sessions is set.
Issue classification	Unit used for computation																																
First Section(Domestic Stock)	¥1 million																																
Second Section(Domestic Stock)	¥1 million																																
Mothers(Domestic Stock)	¥1 million																																
TOKYO PRO Market (Domestic stock)	¥1 million																																
JASDAQ Standard(Domestic stock)	¥1 million																																
JASDAQ Growth (Domestic stock)	¥1 million																																
Foreign Stock	¥10,000																																
CB	¥1 million																																
Stock total	¥1 million																																
ToSTNeT stock	¥1 million																																
CB total	¥1 million																																
ToSTNeT CB	¥1 million																																
		Reserved	(31)	(1)	C	This item is reserved.																											

VS: VWAP by market

1. Format (47 bytes)

Tag ID	Reserved	Output time	Issue classification code	VWAP by market(33)						
				Unit flag	VWAP by market	Sign	Final/estimated flag	Unit flag	Day-on-day comparison	Sign
(2)	(2)	(6)	(4)	(1)	(14)	(1)	(1)	(1)	(14)	(1)

2. Content and output condition

Content and output condition	Remarks
<p>1. Content In this tag, volume weighted average price (VWAP) information for each market (issue classification) will be set. This data appears as part of a statistics message.</p> <p>2. Output condition Same as the total market value tag.</p>	

3. Detailed format

Item No.	Name	Location	Byte count	Format	Description	Setting condition
1	Tag ID	0	2	C	Indicates that this is the VWAP by market tag.	VS is set.
2	Reserved	2	2	C	This item is reserved.	
3	Output time	4	6	C	Indicates the time of computation.	(6 bytes) : HH (24-hour notation) MM△△(*) △ represents space
4	Issue classification code	10	4	C	Indicates the classification of the VWAP by market, using the corresponding issue classification code.	
5	VWAP by market	14	33			
	Unit flag	(14)	(1)	C	Indicates the unit flag.	2 is set.
	VWAP by market	(15)	(14)	C	Indicates the VWAP by market. Unit used for computation: ¥1/100	
	Sign	(29)	(1)	C	Indicates the sign of unit flag.	+ is set.
	Reserved	(30)	(1)	C	This is reserved.	
	Unit flag	(31)	(1)	C	Indicates the unit flag of the change from the previous day.	2 is set.
	Day-on-day comparison	(32)	(14)	C	Indicates the change from the previous day.	
	Sign	(46)	(1)	C	Indicates the sign of the change from the previous day.	+, - or space will be set.

RO: Ranking by trading volume

1. Format (914 bytes)

Tag ID	Reserved	Output Time	Issue classification code	Top rank by trading volume (30)					2nd to 29th ranks by turnover	30th rank by trading volume (30)				
				Rank	Issue code	Reserved	Trading volume/ Turnover unit flag	Trading volume		Rank	Issue code	Reserved	Trading volume/ Turnover unit flag	Trading volume
(2)	(2)	(6)	(4)	(2)	(12)	(1)	(1)	(14)		(2)	(12)	(1)	(1)	(14)

2. Content and output condition

Content and output condition	Remarks
<p>1. Content In this tag, information concerning top 30 issues by trading volume for each market (issue classification) will be set. This data appears as part of a statistics message.</p> <p>2. Output condition Same as the total market value tag.</p>	

3. Detailed format

Item No.	Name	Location	Byte count	Format	Description	Setting condition
1	Tag ID	0	2	C	Indicates that this is the top trading volume rankings tag.	RO is set.
2	Reserved	2	2	C	This item is reserved.	
3	Output time	4	6	C	Indicates the time of computation.	(6 bytes) : HH (24-hour notation) MM△△(*) △ represents space
4	Issue classification code	10	4	C	Indicates the issue classification code.	
5	Top rank by trading volume	14	30		Indicates the issue that is ranked 1st in trading volume. In case of shared rank, ranking will be output in ascending order of issue classification code.	Spaces will be set if there is no issue that is ranked 1 st by trading volume.
	Rank	(14)	(2)	C	Indicates the rank.	If the rank is one digit, set the rank with right-aligned and front-space. e.g. If the rank is 1 st , set △1. △ represents space
	Issue code	(16)	(12)	C	Indicates the issue code. (Refer to the list of issue codes.)	
	Reserved	(28)	(1)	C	This item is reserved.	
	Trading volume/ Turnover unit flag	(29)	(1)	C	Indicates the unit of the trading volume.	

		Trading volume	(30)	(14)	C	<div>Indicates the trading volume. The following units will be used for the computation of trading volume for different issue classifications:</div> <table><tr><td>Issue classification</td><td>Unit used for computation</td></tr><tr><td>First Section (Domestic Stock)</td><td>100 shares</td></tr><tr><td>Second Section (Domestic Stock)</td><td>100 shares</td></tr><tr><td>Mothers(Domestic Stock)</td><td>1 share</td></tr><tr><td>TOKYO PRO Market (Domestic stock)</td><td>1 share</td></tr><tr><td>JASDAQ Standard (Domestic stock)</td><td>1 share</td></tr><tr><td>JASDAQ Growth (Domestic stock)</td><td>1 share</td></tr><tr><td>CB</td><td>¥100,000</td></tr></table>	Issue classification	Unit used for computation	First Section (Domestic Stock)	100 shares	Second Section (Domestic Stock)	100 shares	Mothers(Domestic Stock)	1 share	TOKYO PRO Market (Domestic stock)	1 share	JASDAQ Standard (Domestic stock)	1 share	JASDAQ Growth (Domestic stock)	1 share	CB	¥100,000	
Issue classification	Unit used for computation																						
First Section (Domestic Stock)	100 shares																						
Second Section (Domestic Stock)	100 shares																						
Mothers(Domestic Stock)	1 share																						
TOKYO PRO Market (Domestic stock)	1 share																						
JASDAQ Standard (Domestic stock)	1 share																						
JASDAQ Growth (Domestic stock)	1 share																						
CB	¥100,000																						
6 to 34	2nd to 30th ranks by trading volume	44	870	C	Same as the top rank by trading volume.																		

RA: Ranking by turnover

1. Format (914 bytes)

Tag ID	Reserved	Output Time	Issue classification code	Top rank by turnover (30)					2nd to 29th ranks by turnover	30th rank by turnover (30)				
				Rank	Issue code	Reserved	Trading volume/ Turnover unit flag	Turnover		Rank	Issue code	Reserved	Trading volume/ Turnover unit flag	Turnover
(2)	(2)	(6)	(4)	(2)	(12)	(1)	(1)	(14)		(2)	(12)	(1)	(1)	(14)

2. Content and output condition

Content and output condition	Remarks
<p>1. Content In this tag, information concerning top 30 issues by turnover for each market (issue classification) will be set. This data appears as part of a statistics message.</p> <p>2. Output condition Same as the total market value tag.</p>	

3. Detailed format

Item No.	Name	Location	Byte count	Format	Description	Setting condition
1	Tag ID	0	2	C	Indicates that this is the top turnover rankings tag.	RA is set.
2	Reserved	2	2	C	This item is reserved.	
3	Output time	4	6	C	Indicates the time of computation.	(6 bytes) : HH (24-hour notation) MM△△(*) △ represents space
4	Issue classification code	10	4	C	Indicates the issue classification code.	
5	Top rank by turnover	14	30		Indicates the issue that is ranked 1st by turnover. In case of shared rank, ranking will be output in ascending order of issue classification code.	If there is no such issue, spaces will be set.
	Rank	(14)	(2)	C	Indicates the rank.	If the rank is one digit, set the rank with right-aligned and front-space. e.g. If the rank is 1 st , set △1. △ represents space
	Issue code	(16)	(12)	C	Indicates the issue code. (Refer to the list of issue codes.)	
	Reserved	(28)	(1)	C	This item is reserved for future use.	
	Trading volume/ Turnover unit flag	(29)	(1)	C	Indicates the Trading volume/Turnover unit flag. The unit used for the computation of turnover will be ¥1 million.	
	Turnover	(30)	(14)	C	Indicates the turnover.	
6 to 34	2nd to 30th ranks by turnover	44	870	C	Same as the top rank by turnover.	

RC: Ranking by net change (up/down)

1. Format (1455 bytes)

Tag ID	Reserved	Output Time	Issue classification code	Net change distinction	Top rank by net change (48)									2nd to 29th ranks by net change	30th rank by net change (48)									
					Rank	Issue code	State sign	Unit flag	Current price	Sign	Comparison type	Unit flag	Net change		Sign	Rank	Issue code	State sign	Unit flag	Current price	Sign	Comparison type	Unit flag	Net change
(2)	(2)	(6)	(4)	(1)	(2)	(12)	(1)	(1)	(14)	(1)	(1)	(1)	(14)	(1)	(2)	(12)	(1)	(1)	(14)	(1)	(1)	(1)	(14)	(1)

2. Content and output condition

Content and output condition	Remarks
<p>1. Content In this tag, information concerning top 30 issues by net change for each market (issue classification) will be set. This data appears as part of a statistics message.</p> <p>2. Output condition Same as the total market value tag.</p>	

3. Detailed format

Item No.	Name	Location	Byte count	Format	Description	Setting condition
1	Tag ID	0	2	C	Indicates that this is the net change rankings tag.	RC is set.
2	Reserved	2	2	C	This item is reserved	
3	Output time	4	6	C	Indicates the time of computation.	(6 bytes) : HH (24-hour notation) MM△△(*) △ represents space
4	Issue classification code	10	4	C	Indicates the classification of net change ranking, using the corresponding issue classification code.	
5	Net change distinction	14	1	C	Indicates the distinction between net change. 1: Up 2: Down	1: Up 2: Down
6	Top rank by net change	15	48		Indicates the issue that is ranked 1st by net change. In case of shared rank, ranking will be output in ascending order of issue classification code. Issues that do not have last prices for the day will not be included in the rankings. The last price represents trade price, special quote price, or continuous execution price.(including special quote before trading halt or continuous execution quote before trading halt)	If there is no such issue, spaces will be set.
	Rank	(15)	(2)	C	Indicates the rank.	If the rank is one digit, set the rank with right-aligned and front-space. e.g. If the rank is 1 st , set △ 1. △ represents space

		Issue code	(17)	(12)	C	Indicates the issue code.	
		State sign	(29)	(1)	C	Indicates the state of the current price.	1: Ask special quote* 2: Bid special quote* 3: Ask continuous execution quote* 4: Bid continuous execution quote* Space: Other than the above (*including special quote before trading halt or continuous execution quote before trading halt)
		Unit flag	(30)	(1)	C	Indicates the unit of the current price.	

						Indicates the current price. The unit used for the computation for each issue classification will be as follows:												
		Current price	(31)	(14)	C	<table><tr><th>Issue classification</th><th>Unit used for computation</th></tr><tr><td>First Section(Domestic Stock)</td><td rowspan="6">yen or sen*</td></tr><tr><td>Second Section (Domestic Stock)</td></tr><tr><td>Mothers(Domestic Stock)</td></tr><tr><td>TOKYO PRO Market (Domestic stock)</td></tr><tr><td>JASDAQ Standard (Domestic stock)</td></tr><tr><td>JASDAQ Growth (Domestic stock)</td></tr><tr><td>CB</td><td>sen</td></tr></table>	Issue classification	Unit used for computation	First Section(Domestic Stock)	yen or sen*	Second Section (Domestic Stock)	Mothers(Domestic Stock)	TOKYO PRO Market (Domestic stock)	JASDAQ Standard (Domestic stock)	JASDAQ Growth (Domestic stock)	CB	sen	* depends on the Unit flag.
Issue classification	Unit used for computation																	
First Section(Domestic Stock)	yen or sen*																	
Second Section (Domestic Stock)																		
Mothers(Domestic Stock)																		
TOKYO PRO Market (Domestic stock)																		
JASDAQ Standard (Domestic stock)																		
JASDAQ Growth (Domestic stock)																		
CB	sen																	

		Sign	(45)	(1)		Indicates the sign of current price.	+ or space will be set.
		Comparison type	(46)	(1)	C	Indicates comparison type. Comparison with the base price for the day will be used in the following cases: <ul style="list-style-type: none"> • The last price is not from the previous day (The base price used in this case will be the last trade price, special quote price or continuous execution price from a day before the previous day.) • On the first day of ex-new (stocks only) (The base price used in this case will reflect ex-rights.) 	1:Indicates the change from base price for the day. Space:Indicates the change from the last price from the previous day.
		Unit flag	(47)	(1)	C	Indicates the unit of the net change.	
		Net change	(48)	(14)	C	Indicates the net change.	
		Sign	(62)	(1)	C	Indicate the sign of net change.	+, - or space will be set.
7 to 35	2nd to 30th ranks by net change		63	1392	C	Same as the top rank by net change.	

RP: Ranking by net change (up/down) rate

1. Format (1245 bytes)

Tag ID	Reserved	Output Time	Issue classification code	Net change distinction	Top rank by net change rate (41)								2nd to 29th ranks by net change rate	30th rank by net change rate (41)									
(2)	(2)	(6)	(4)	(1)	Rank	Issue code	State sign	Unit flag	Current price	Sign	Comparison type	Net change rate		Sign	Rank	Issue code	State sign	size unit flag	Current price	Sign	Comparison type	Net change rate	Sign
(2)	(2)	(6)	(4)	(1)	(2)	(12)	(1)	(1)	(14)	(1)	(1)	(8)		(1)	(2)	(12)	(1)	(1)	(14)	(1)	(1)	(8)	(1)

2. Content and output condition

Content and output condition	Remarks
<p>1. Content In this tag, information concerning top 30 issues in net change rate for each market (issue classification) will be set. This data appears as part of a statistics message.</p> <p>2. Output condition Same as the total market value tag.</p>	

3. Detailed format

Item No.	Name	Location	Byte count	Format	Description	Setting condition
1	Tag ID	0	2	C	Indicates that this is the net change rate rankings tag.	RP is set.
2	Reserved	2	2	C	This item is reserved for future use.	
3	Output time	4	6	C	Indicates the time of computation.	(6 bytes) : HH (24-hour notation) MM△△(*) △ represents space
4	Issue classification code	10	4	C	Indicates the classification of net change rate ranking, using the corresponding issue classification code.	
5	Net change distinction	14	1	C	Indicates the distinction between up and down.	1: Up 2: Down
6	Top rank by net change rate	15	41		Indicates the issue that is ranked 1st by net change rate. In case of shared rank, ranking will be output in ascending order of issue classification code. Issues that do not have last prices for the day will not be included in the rankings. The last price represents trade price, special quote price or continuous execution price. (including special quote before trading halt or continuous execution quote before trading halt)	If there is no such issue, spaces will be set.
	Rank	(15)	(2)	C	Indicates the rank.	If the rank is one digit, set the rank with right-aligned and front-space. e.g. If the rank is 1 st , set △1. △ represents space
	Issue code	(17)	(12)	C	Indicates the issue code.	
	State sign	(29)	(1)	C	Indicates the state of the current price.	1: Ask special quote* 2: Bid special quote* 3: Ask continuous execution quote* 4: Bid continuous execution quote* Space: Other than the above (*including special quote before trading halt or continuous execution quote before trading halt)
	Unit flag	(30)	(1)	C	Indicates that this is the unit flag.	

					Indicates the current price. The unit used for the computation for each issue classification will be as follows:												
					<table><tr><th>Issue classification</th><th>Unit used for computation</th></tr><tr><td>First Section (Domestic Stock)</td><td rowspan="6">yen or sen*</td></tr><tr><td>Second Section (Domestic Stock)</td></tr><tr><td>Mothers(Domestic Stock)</td></tr><tr><td>TOKYO PRO Market (Domestic stock)</td></tr><tr><td>JASDAQ Standard (Domestic stock)</td></tr><tr><td>JASDAQ Growth (Domestic stock)</td></tr><tr><td>CB</td><td>sen</td></tr></table>	Issue classification	Unit used for computation	First Section (Domestic Stock)	yen or sen*	Second Section (Domestic Stock)	Mothers(Domestic Stock)	TOKYO PRO Market (Domestic stock)	JASDAQ Standard (Domestic stock)	JASDAQ Growth (Domestic stock)	CB	sen	
Issue classification	Unit used for computation																
First Section (Domestic Stock)	yen or sen*																
Second Section (Domestic Stock)																	
Mothers(Domestic Stock)																	
TOKYO PRO Market (Domestic stock)																	
JASDAQ Standard (Domestic stock)																	
JASDAQ Growth (Domestic stock)																	
CB	sen																
	Current price	(31)	(14)	C		*depends on the Unit flag.											
	Sign	(45)	(1)	C	Indicates the sign of current price.	+ or space will be set.											

		Comparison type	(46)	(1)	C	<p>Comparison with the base price for the day will be used in the following cases:</p> <ul style="list-style-type: none"> • The last price is not from the previous day (The base price used in this case will be trade price, special quote price or continuous execution price from a day other than the previous day) • On the first day of ex-new (stocks only) (The base price used in this case will reflect ex-rights.) 	<p>Space: Indicates the change from the previous day. 1: Indicates the change from the base price for the day.</p>
		Net change rate	(47)	(8)	C	<p>Indicates net change rate. The unit will be 1/100%.</p>	
		Sign	(55)	(1)	C	<p>Indicates the sign of net change rate.</p>	<p>+, - or space will be set.</p>
7 to 36	2nd to 30th ranks by net change rate		56	1189	C	<p>Same as the top rank by net change rate.</p>	

TS: ToSTNeT statistics

1. Format (148 bytes)

Tag ID	Reserved	Output Time	Other classification flag	Trading volume (60)								Turnover (60)								Number of transactions(16)	
				Trading volume/ Turnover unit flag	Single-issue transaction	Trading volume/ Turnover unit flag	Closing price transaction	Trading volume/ Turnover unit flag	Basket transaction	Trading volume/ Turnover unit flag	Aggregate trading volume	Trading volume/ Turnover unit flag	Single-issue transaction	Trading volume/ Turnover unit flag	Closing price transaction	Trading volume/ Turnover unit flag	Basket transaction	Trading volume/ Turnover unit flag	Aggregate turnover	Single issue	Basket
(2)	(2)	(6)	(2)	(1)	(14)	(1)	(14)	(1)	(14)	(1)	(14)	(1)	(14)	(1)	(14)	(1)	(14)	(1)	(14)	(8)	(8)

2. Content and output condition

Content and output condition	Remarks
<p>1. Content</p> <p>In this tag, the quantities traded on the ToSTNeT and other information will be set.</p> <p>This data appears as part of a statistics message.</p> <p>Refer to “2.3 List of Issue Classification Codes/Applicable Tags,” regarding applicable Issue Classification Codes.</p> <p>2. Output condition</p> <p>(1) When there is regular output</p> <p>(2) At the discretion of TSE</p>	

3. Detailed format

Item No.	Name	Location	Byte count	Format	Description	Setting condition
1	Tag ID	0	2	C	Indicates that this is the ToSTNeT statistics tag.	TS is set.
2	Reserved	2	2	C	This item is reserved.	
3	Output time	4	6	C	Indicates the time of computation.	(6 bytes) : HH (24-hour notation) MM△△(*) △ represents space
4	Other classification flag	10	2	C	Indicates the distinction between ToSTNeT stock and ToSTNeT CB.	12: ToSTNeT stock 22: ToSTNeT CB
5	Trading volume	12	60		Indicates the total of trading volumes for each transaction type and the aggregate of these totals. Unit used for computation ToSTNeT stock...1,000 shares ToSTNeT CB¥1 million	
	Trading volume/ Turnover unit flag	(12)	(1)	C	Indicates the trading volume/turnover unit flag.	
	Single-issue transaction	(13)	(14)	C	Indicates the total of trading volumes for single-issue transactions.	
	Trading volume/ Turnover unit flag	(27)	(1)	C	Indicates the trading volume/turnover unit flag.	
	Closing price transaction	(28)	(14)	C	Indicates the total of trading volumes for closing price transactions.	
	Trading volume/ Turnover unit flag	(42)	(1)	C	Indicates the trading volume/turnover unit flag.	Stock:Indicates the unit of trading volumes for basket transaction. CB:reserved (space)
	Basket transaction	(43)	(14)	C	Indicates the total of trading volumes for basket transactions.	Stock:Indicates the total of trading volumes for basket transactions. CB:reserved (space)

	Trading volume/ Turnover unit flag	(57)	(1)	C	Indicates the trading volume/turnover unit flag.	
	Aggregate trading volume	(58)	(14)	C	Indicates the aggregate of trading volume for transactions conducted on ToSTNeT.	

(Continued)

Item No.	Name	Location	Byte count	Format	Description	Setting condition
6	Turnover	72	60		Indicates the total of turnovers for each transaction type and the aggregate of these totals.	
	Trading volume/ Turnover unit flag	(72)	(1)	C	Indicates the trading volume/turnover unit flag.	
	Single-issue transaction	(73)	(14)	C	Indicates the total of turnovers for single-issue transactions.	
	Trading volume/ Turnover unit flag	(87)	(1)	C	Indicates the trading volume/turnover unit flag.	
	Closing price transaction	(88)	(14)	C	Indicates the total of turnovers for closing price transactions.	
	Trading volume/ Turnover unit flag	(102)	(1)	C	Indicates the trading volume/turnover unit flag.	Stock:Indicates the trading volume/turnover size unit flag. CB:reserved (space)
	Basket transaction	(103)	(14)	C	Indicates the total of turnovers for basket transactions.	Stock:Indicates the total of turnovers for basket transactions. CB:reserved (space)
	Trading volume/ Turnover unit flag	(117)	(1)	C	Indicates the trading volume/turnover unit flag.	
	Aggregate turnover	(118)	(14)	C	Indicates the aggregate of turnovers for transactions conducted on the ToSTNeT.	
7	Number of transactions	132	16		Indicates the number of transactions for each transaction type.	
	Single-issue transaction	(132)	(8)	C	Indicates the number of single-issue transactions. Unit: transaction	

		Basket transaction	(140)	(8)	C	Indicates the number of basket transactions.	Stock:Indicates the number of basket transactions (Unit:transaction). CB:reserved (space)
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4I: Index/open, high, low and closing prices

1. Format (125 bytes)

Tag ID	Reserved	Index type	Open (23)					High (23)					Low (23)					Current (23)					Day-on-day comparison (25)				
			Unit flag	Index type	Sign	Time	Flag	Unit flag	Index type	Sign	Time	Flag	Unit flag	Index type	Sign	Time	Flag	Unit flag	Index type	Sign	Time	Flag	Net change rate	Sign	Unit flag	Net change	Sign
(2)	(2)	(4)	(1)	(14)	(1)	(6)	(1)	(1)	(14)	(1)	(6)	(1)	(1)	(14)	(1)	(6)	(1)	(1)	(14)	(1)	(6)	(1)	(8)	(1)	(1)	(14)	(1)

2. Content and output condition

Content and output condition	Remarks
<p>1. Content</p> <p>In this tag, index information for the TSE will be set. This data is appeared as one of index data.</p> <p>2. Output condition</p> <p>(1) Output is transmitted at fixed intervals.</p> <p>(2) Upon change of the index value due to corrections to the closing price of stock-related issues after input of the closing prices described in the previous items</p> <p>(3) When latest index information is retransmitted</p> <p>(4) At the discretion of TSE</p>	

3. Detailed format

Item No.	Name	Location	Byte count	Format	Description	Setting condition
1	Tag ID	0	2	C	Indicates that this is the index/open, high, low and closing prices tag.	4I is set.
2	Reserved	2	2	C	This item is reserved.	
3	Index type	4	4	C	Indicates the type of index.	
4	Open	8	23		Indicates the opening price.	
	Unit flag	(8)	(1)	C	Indicates the unit flag.	2 is set.
	Index type	(9)	(14)	C	Indicates the opening price of the index. Unit used for computation: 1/100 (the second decimal places will be set)	If there is no such price, spaces will be set.
	Sign	(23)	(1)	C	Indicates the sign of the opening price.	+ or space will be set.
	Time	(24)	(6)	C	Indicates the time at which the opening price was computed.	If there is no such price, spaces will be set. It is specified as "HHMMSS"
	Flag	(30)	(1)	C	Indicates the flag of the opening price.	Space will be set.
5	Highest	31	23		Indicates the highest price.	
	Unit flag	(31)	(1)	C	Same as the description of "Open"	
	Index type	(32)	(14)	C		
	Sign	(46)	(1)	C		
	Time	(47)	(6)	C		
	Flag	(53)	(1)	C		

(Continued)

Item No.	Name	Location	Byte count	Format	Description	Setting condition
6	Lowest	54	23		Indicates the lowest price.	
	Unit flag	(54)	(1)	C	Same as the descripton of “Open”	
	Index type	(55)	(14)	C		
	Sign	(69)	(1)	C		
	Time	(70)	(6)	C		
	Flag	(76)	(1)	C		
7	Current price	77	23		Indicates the current price.	
	Unit flag	(77)	(1)	C	Same as the descripton of “Open”	
	Index type	(78)	(14)	C		
	Sign	(92)	(1)	C		
	Time	(93)	(6)	C		
	Flag	(99)	(1)	C		1: Final index flag (the final index for this session) 3: Final index correction flag (indicates that this is a correction to the final index) Space: Other than the above
8	Day-on-day comparison	100	25		Indicates a comparison between the current index and the index obtained by the final computation for the previous day.	
	Net change rate	(100)	(8)	C	Indicates the net change rate between the current index and the index obtained by the final computation for the previous day. Unit: 1/100% (Index/previous-day Index) x100 — 100	For the up/down rate, the value rounded to three decimal places will be set.
	Sign	(108)	(1)	C	Indicates the sign of the Day-on-day comparison.	+, - or space will be set.
	Unit flag	(109)	(1)	C	Indicates the unit flag.	2 is set.
	Net change	(110)	(14)	C	Indicates the net change between the current index and the index obtained by the final computation for the previous day. Current index — previous-day index of final computation	

	Sign	(124)	(1)	C	Indicates the sign of the Day-on-day comparison.	+, - or space will be set.
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SQ: Special Quotation

1. Format (31 bytes)

Tag ID	Reserved	SQ type	Index (22)				Reserved
			Unit flag	Index type	Sign	Time	
(2)	(2)	(4)	(1)	(14)	(1)	(6)	(1)

2. Content and output condition

Content and output condition	Remarks
<p>1. Content</p> <p>In this tag, special quotation (S.Q.) information will be set.</p> <p>This data appears as part of index data.</p> <p>2. Output condition</p> <p>(1) When S.Q is calculated after afternoon session.</p> <p>(2) When S.Q is re-calculated because TSE judges that the re-calculation is necessary.</p>	<p>SQ of Mini TOPIX isn't output.</p> <p>(It's the same value as TOPIX SQ)</p>

3. Detailed format

Item No.	Name		Location	Byte count	Format	Description	Setting condition																		
1	Tag ID		0	2	C	Indicates that this is the special quotation tag.	SQ is set.																		
2	Reserved		2	2	C	This item is reserved for future use.																			
3	SQ type		4	4	C	Indicates the type of S.Q.	<table><tr><td rowspan="2">S.Q. type</td><td>Meaning</td></tr><tr><td>TSE</td></tr><tr><td>0000</td><td>TSE Stock Index (TOPIX)</td></tr><tr><td>0028</td><td>TOPI core30</td></tr><tr><td>005B</td><td>Banking</td></tr><tr><td>0070</td><td>Mothers</td></tr><tr><td>0075</td><td>TSE REIT index</td></tr><tr><td>8507</td><td>JPX-Nikkei Index 400</td></tr><tr><td>Others</td><td>Reserved</td></tr></table>	S.Q. type	Meaning	TSE	0000	TSE Stock Index (TOPIX)	0028	TOPI core30	005B	Banking	0070	Mothers	0075	TSE REIT index	8507	JPX-Nikkei Index 400	Others	Reserved	
S.Q. type	Meaning																								
	TSE																								
0000	TSE Stock Index (TOPIX)																								
0028	TOPI core30																								
005B	Banking																								
0070	Mothers																								
0075	TSE REIT index																								
8507	JPX-Nikkei Index 400																								
Others	Reserved																								
4	Index		8	22																					
		Unit flag	(8)	(1)	C	Indicates the unit flag.	2 is set.																		
		Index type	(9)	(14)	C	Indicates the index. Unit used for computation: 1/100 points	If there is no such price, spaces will be set.																		
		Sign	(23)	(1)	C	Indicates the sign of the index.	+ or space will be set.																		
		Time	(24)	(6)	C	Indicates the time at which the S.Q. was computed.	It is specified as “HHMMSS”																		
5	Reserved		30	1	C	This item is reserved for future use.																			

LC: Control

1. Format (12 bytes)

Tag ID	Reserved	Test mode flag	Start/end flag	Time
(2)	(2)	(1)	(1)	(6)

2. Content and output condition

Content and output condition	Remarks
<p>1. Content</p> <p>In this tag, the test mode flag and the start/end flag that are used in a control message will be set.</p> <p>This tag will be edited into a control message (communication control and health check control) for output.</p> <p>2. Output condition</p> <p>(1)When this tag is edited into a control message (communication control):</p> <ul style="list-style-type: none">a. In the case of start of communication, this tag as a rule will be sent at the certain time before the beginning of the morning session.b. In the case of end of communication, this tag will be sent at the end of outputting statistics message, index message. <p>(2)When this tag is edited into a control message (health check control):</p> <p>Sent at 1-minute intervals during the period in which the above-described control message (communication control) is sent from start to end of communication</p> <p>(Even if no information is sent, this tag will be sent to allow client systems to identify that it is not a failure.)</p>	

3. Detailed format

Item No.	Name	Location	Byte count	Format	Description	Setting condition
1	Tag ID	0	2	C	Indicates that this is a control tag.	LC is set.
2	Reserved	2	2	C	This item is reserved for future use.	
3	Test mode flag	4	1	C	Indicates the flag for identifying the distinction between real and test operation. Flags are set for all control message.	1:Real operation 2:Test operation
4	Start/end flag	5	1	C	Indicates the flag for identifying the distinction between start and end.	(1) In the case of a control message (communication control): 1: Start 2: End (2)In the case of a control message (health check control):Space
5	Time	6	6	C	Indicates the time.	In the case of a control message (health check control): Time at which this message was sent((6 bytes) : HH (24-hour notation) MM△△(*) △ represents space) Other than the above: Space

3. Appendix

3.1. Index type

The list of Index type is described in “FLEX Connection Specification Index・Statistics group (Attachment_01)”.

3.2. Output order

3.2.1. Index

Output order is as below (Realtime message, SQ)

Order of output	Contents
1	Ascending order of index type in except for Leverage and Inverse index *
2	Ascending order of index type in Leverage and Inverse index*

Retransmission of latest information after each session is set in ascending order of index type.

*Please refer to “FLEX Connection Specification Index・Statistics group (Attachment_01)” for concrete Index types.

3.2.2. Statistics

Output order is as below (Retransmission of trade price after close session)

Order of output	1 st Priority Type of Statistics	2 nd Priority			3 rd Priority
		Issue classification code	Other classification flag	Industry Code	Net change distinction
1	MV:Market value	Ascending Issue classification code order	-	-	-
2	YS:Simple yield		-	-	-
3	YW:Weighted yield		-	-	-
4	AP:Simple stock price average		-	-	-
5	AW:Weighted stock price average		-	-	-
6	AT:Simple stock price average by industry	-	-	Ascending order of Industry code	-
7	IY:Japanese yen CB indicator	-	-	-	-
8	NC:Number of gainers/decliners	Ascending order of Issue classification code	-	-	-
9	TV:Estimated total trading volume		Ascending order of Other classification code if Issue classification is not set.	-	-
10	TA:Estimated total turnover			-	-
11	VS:VWAP by market		-	-	-
12	RO: Ranking by trading volume		-	-	-
13	RA: Ranking by turnover		-	-	-
14	RC: Ranking by net change (Up/Down)		-	-	Ascending order of Net change distinction
15	RP: Ranking by net change rate (Up/Down)		-	-	