

Historical Data Specification for Open interest data
of Margin Transactions
(Ver. 1.0)

Tokyo Stock Exchange, Inc.
March 9, 2006

1 Summary of Information Provided

(1) Content

Detail

The open interest data of short/long positions conducted on negotiable/standardized margin transaction (including its week-over-week comparison) for stocks and investment trusts listed on the Tokyo Stock Exchange, Inc. (hereinafter referred to “TSE”) are recorded.

Total

Total data of issues for loan transaction, issues for standardized margin transaction, and others (neither loan nor margin) are recorded by the category of 1st Section/2nd Section/Mothers/investment trusts, etc.

(2) Data available from:

The record date, January 4, 2002.

2 Explanation of the Data

(1) Data Sequence

The following represents the image of the output file.

Total Classification

0	Details
0	Details
}	
0	Details
0	Details
1	Total of issues for loan transaction
2	Total of issues for loan transaction, TSE 1st section
}	
K	Grand total for investment trusts etc.

For those data after record date of November 4, 2005 includes header and footer. The header and footer shall be separated by linefeed code.

(2) File Format

1 file is made per record date. The file format is in CSV file. Therefore, each field is separated by a comma (“,”) with each record delineated by a 1-byte linefeed code: (“LF”:x0A). A comma is inserted between each of the fields described below.

(3) File name and its extension

For those data between record dates of January 4, 2002 to October 28, 2005, the name of the file shall be the order date. (e.g. for those record date of January 4, 2002, the file name is “20020104”) and the extension is set as “.csv.” For those data after record date of November 4, 2005, the name of the file shall be the order date followed by “_I10_680_2012” (e.g. for those record date of November 4, 2005, the file name is “20051104_I10_680_2012”) and the extension is set as “.DAT.”

(4) Encoding

Single-byte alphanumeric: JIS

(5) Units of Measure

Per stock (beneficiary certificates and investment certificates are in number of certificates)

* The number of stocks recorded before the record date of May 6, 2005, is rounded down to the 1,000.

(6) Method of Recording Values

- Preceding zeros are recorded as spaces. (For zeros, set as “Δ~Δ0”) For those data before record date of May 6, 2005 does not record “space”
- For negative values, a minus sign (“-”) is placed immediately before the number.

(7) Field Descriptions

- Regarding the number of bytes

Since the space is not set for preceding zeros for those record dates before May 6, 2005, the number of bytes does not always match as it describes below.

- The total value for Mother’s shares

For those data before record dates of July 26, 2002, “4: Total of issues for loan transactions, Mothers”, ”9: Total of issues for standardized margin transaction excluding issues for loan transaction, Mothers”, “E: Total of others, Mothers”, “J: Grand total for Mothers”, is not recorded. Instead the data is included either under the identifier of “3: Total of issues for loan transaction, TSE 2nd section”, “8: Total of issues for standardized margin transaction excluding issues for loan transaction, TSE 2nd Section”, “D: Total of others, 2nd Section”, and is included in “I: Grand total for TSE 2nd Section” according to each classification.

- The total value of investment trust

For those data before record dates of July 26, 2002, “5: Total of issues for loan transaction, investment trust, etc.”, “A: Total of issues for standardized margin transaction excluding issues for loan transaction, investment trust, etc.” “F: Total of others, investment trust, etc.” and “K: Grand total for investment trust, etc.” is not recorded. Instead, the data is included in “3: Total of issues for loan transaction, TSE 2nd Section” and “I: Grand total for TSE 2nd Section.”

No.	Field Name	Character		Description
		Bytes	Mode	
1	Local Code	9	C	<p>Local Code</p> <p>□□□□ □□□□ □</p> <p>Spaces Name Code Reserved Code</p> <p>If the Total Classification is any value other than zero (0), the Local Code field contains all spaces.</p>
2	Total Classification	1	C	<p>Identifies the classification of the detail data or totals data.</p> <p>0: Details</p> <p>1: Total of issues for loan transaction</p> <p>2: Total of issues for loan transaction, TSE 1st section</p> <p>3: Total of issues for loan transaction, TSE 2nd section</p> <p>4: Total of issues for loan transaction, Mothers</p> <p>5: Total of issues for loan transaction, investment trusts, etc.</p> <p>6: Total of issues for standardized margin transaction excluding issues for loan transaction</p> <p>7: Total of issues for standardized margin transaction excluding issues for loan transaction, TSE 1st Section</p> <p>8: Total of issues for standardized margin transaction excluding issues for loan transaction , TSE 2nd Section</p> <p>9: Total of issues for standardized margin transaction excluding issues for loan transaction , Mothers</p> <p>A: Total of issues for standardized margin transaction excluding issues for loan transaction, investment trusts, etc.</p> <p>B: Total of others (issues neither for loan nor standardized margin transaction)</p> <p>C: Total of others, TSE 1st section</p> <p>D: Total of others, TSE 2nd section</p> <p>E: Total of others, Mothers</p> <p>F: Total of others, investment trusts, etc.</p> <p>G: Grand total</p> <p>H: Grand total for TSE 1st section</p> <p>I: Grand total for TSE 2nd section</p> <p>J: Grand total for Mothers</p> <p>K: Grand total for investment trusts, etc.</p>

No.	Field Name		Character		Description	
			Bytes	Mode		
3	Totals	Short	Open Interest	13	C	Total open interest data of short position for both negotiable and standardized margin transactions
4			Comparison to Previous Week	13	C	The comparison to previous week's open interest
5		Long	Open Interest	13	C	Total open interest data of long position for both negotiable and standardized margin transactions
6			Comparison to Previous Week	13	C	The comparison to previous week's open interest
7	Short	Negotiable	Open Interest	13	C	Open interest data of short position for negotiable margin transactions
8			Comparison to Previous Week	13	C	The comparison to previous week's open interest
9		Standardized	Open Interest	13	C	Open interest data of short position for standardized margin transactions
10			Comparison to Previous Week	13	C	The comparison to previous week's open interest
11	Long	Negotiable	Open Interest	13	C	Open interest data of long position for negotiable margin transactions
12			Comparison to Previous Week	13	C	The comparison to previous week's open interest
13		Standardized	Open Interest	13	C	Open interest data of long position for standardized margin transactions
14			Comparison to Previous Week	13	C	The comparison to previous week's open interest
15	Security Classification		1	C	The code identifying the security type: 1: Issues for loan transaction 2: Issues for standardized margin transaction 3: Other (issues neither for loan nor standardized margin transaction)	
16	Record Date		8	C	The record date Example: Input November 15, 2004 as "20041105"	

Title Data Layout Form (Output)	Open interest data of Margin Transactions Layout Form									
	Record Size	191 Bytes								

Data Record

Character Format

Comma delimiter (",")

Open interest data for Margin	Local Code	Total Classification	Short													Long													Short																
			Totals													Totals													Negotiable																
			Open interest						Comparison to previous week							Open Interest						Comparison to previous week							Open interest						Comparison to previous week										
			Digits													Digits													Digits																
No.	9	1	1	3													1	3													1	3													1

Continued	Short										Long										Security Classification		Record Date		Unread code (X)																																								
	Standardized										Negotiable										Standardized																																												
	Open interest					Comparison to previous week					Open interest					Comparison to previous week					Open Interest		Comparison to previous week																																										
	Digits										Digits										Digits		Digits		Digits																																								
No.	9									1	10									1	11									1	12									1	13									1	14									1	15		16		1