

Derivatives

Derivative trading has exploded over the past few years and the Derivative databases are some of the most popular among NEEDS clients. In 2009, the Tokyo Stock Exchange implemented measures to revitalize the Tokyo Options Market by providing even greater investment opportunities and enhancing the liquidity of the market. Files are available as SPOT or BULK Service.

Stock Index Futures Data

Stock Index futures data for TOPIX, Nikkei 225, 300, RN Prime Futures and 225 mini. Data includes delivery month, settlement date, trading period, high low open and close, settlement price, theoretical price, trading volume etc. Data is updated daily. Nikkei 225 and TOPIX futures available from December 1997.

Stock Index Options Data

Stock Index Options data for Nikkei 225, Nikkei 300, TOPIX, S&P/TOPIX 150, OSE and NSE Options. Data attributes include delivery month, strike price, put or call flag, trading period, High Low Open Close, trading volume, exercise volume etc. Nikkei 225 data available from June 1998.

Sector Index Futures

Industrial Sector Index futures including delivery month, settlement date, trading period, high, low, open, close, settlement price, theoretical price, trading volume etc. Data is updated daily. Data available from January 1998.

Equity Options Data

Attribute and price data for all options listed on the Japanese stock markets. Data includes Ask/ Bid Price, high low open close, Volume, Contract Month, Issue Code, Settlement price, Call/Put flag, Open Interest data etc. Flash data delivered 16:45 JST and Confirmed Data delivered at 18:40 JST. Data available from July 1997.

JGB Futures Data

Data for Japanese Government Bond Futures listed on the Tokyo Stock Exchange. Data attributes include Delivery month, par value, coupon rate, spread trade, etc. high low open and close price and yield as well as trading volume, quotations and settlement price on 5, 10 and 20 year JGB Futures. Future trading data available from October 1985.

Bond Futures Options

Futures options for listed bonds on the Tokyo Stock Market. Data attributes include call/ put, ask bid prices, high low open and close prices, etc. Data available from May 1990.

FX Futures

Futures for three month Euro-yen (TIBOR), data includes trading day, high low open close, settlement price, trading volume, open interest, final settlement price, etc. Data available from April 2003.

Please contact a Nikkei Representative if you require a customised sample of Derivatives Data.