

Tick by Tick

NEEDS Tick Data provides tick by tick price changes on major Japanese Stock Indices, Stock Index Futures and Options, Individual Stock, Convertible Bonds and Japanese Government Bond Futures and Options. All of these can be provided as a daily update via NEEDS BULK or as an offline set of historical data for building and testing algorithmic trading software.

Stock Index Tick by Tick

Daily updated Stock Index data providing minute by minute price changes on indices based on the Tokyo Stock Exchange and Osaka Stock Exchange including Nikkei 225, 300, TSE Industrial Sectors, TSE REIT, TOPIX Core 30, TOPIX S&P 150, DJIA (OSE). Attributes include time, price and trading volume. Data available from March 1996.

Stock Index Summary Data

Summary data for Tick by Tick Stock Index file (provided for free with Tick by Tick file). Provides daily summary of activity including High Low Open Close, average prices, number of trades, trading amounts, average bid and ask sizes, average spread etc. Data updated daily and available from March 1996.

Stock Index Futures and Options Tick by Tick

Daily updated Stock Index Futures and Options tick by tick event data for all of the stock index futures and options traded in the Tokyo Stock Market, including Nikkei 225, 300 TSE Industrial Sectors etc. Data files available as best quote data or as 5 quotes data. Data items include issue code, trade volume, call/put/futures flag, time, ask and bid prices, etc. Data available from March 1996. Stock Index Futures and Options Summary data provided free with this file. Data available from March 1996.

Individual Stock Tick-by Tick

Daily updated individual equity price change event data on all stock listed on the Tokyo, Osaka, Nagoya, Fukuoka and Sapporo Stock Markets. Attributes include time, bid, ask price, trading volume, trade price etc. Data available from March 1996. Individual Stock Summary available from October 2003.

Convertible Bond Tick by Tick

Daily updated individual convertible bond tick by tick data on all listed bonds. Attributes include time, bid, ask price, trading volume, trade price etc. Data available from March 2006.

JGB Futures and Options Tick by Tick

Tick by Tick data for Japanese Government Bond Futures and Options traded on the Tokyo Stock Market. Attributes include time, price, put/call, ask and bid. Data available from March 1996.

For tick-by-tick samples, please contact a Nikkei representative.