EFS <YYYYMMDD> <HHMM>

This file contains all EFS OTC trades occurred on business day YYYYMMDD until the time HHMM.

Data Structure

The structure of the csv file is defined by

- the header line (prefix: HEADER),
- a data line (prefix: DATA), or
- the closing line (prefix TAIL).

Each data line represents an EFS OTC trade. In case that no EFS OTC trade occurred on the business day until the time specified in the csv file name, the csv file only contains a header and a closing line but no data line.

The closing line contains the number of OTC trades included to the csv file.

The structure of the data lines are defined as follows.

Column Header	Content	Length	Examples
tranIDNo	Transaction ID or Multilateral Trade Registration ID	Char 6	01AX5C
Prod ID	Product ID of the futures leg	Char 4	FGBL
Year	Expiration year YYYY of the futures leg	Char 4	2010
Month	Expiration month of the futures leg	Char 2	03 (i.e. March)
futPrc	Price of futures leg consistent with price format specified in the contract specification, i.e. different futures product ID may result	Long	12656 (i.e. 126.56 since price format of FGBL has 2 decimals)

	in a different futures leg price format.		
futSize	Quantity of the Futures Leg	Char 6	250
tradeType	OTC Trade Type of the futures leg	Char 1	always “W” for EFS OTC trades
dateLstUpdateDat	Business Date YYYYMMDD	Char 8	20100418
dateLstUpdateTim	Creation time of OTC trade HHMMSSSS representing HH:MM:SS,SS		14385738 (i.e. 14:38:57,38)
currTypCod	Currency	Char 3	EUR
swapStrtDat	Start date of the swap in YYYYMMDD	Char 8	20100128
swapEndDat	End date of the swap in YYYYMMDD	Char 8	20200127
nomVal	The nominal value of the swap in units of 1.000	Char 9	10345 (i.e. 10.345.000)
cpnFixRat	Fixed leg coupon rate of the swap with 4 decimals	Char 6	25000 (i.e. 2.5000)