EFPI <YYYYMMDD> <HHMM>

This file contains all EFP index 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 EFP index OTC trade. In case that no EFP index 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	01AX5E
Prod ID	Product ID of the futures leg	Char 4	FESX
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	Char 1	always “N” for EFP index OTC trade
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
nomVal	Equivalent value of the futures leg to be traded in units of 1.000	Char 9	1.000.000