

CSV file specifications for TIFFE daily statistics report

Future contract

AN:Alphanumeric N:Numeric K:Japanese Kanji

No.	item	type	len	comments			
1	Record type	AN	8	TSTL01** ↘ BM : Block trade for currency future products OM : Outright trade for currency future products BR : Block trade for interest rate future products OR : Outright trade for interest rate future products			
2	Business day (Year)	N	4	YYYY			
3	Business day (Month)	N	2	MM			
4	Business day (Day)	N	2	DD			
5	Business day (Month)	AN	9	1:January 2:February 3:March 4:April 5:May 6:June 7:July 8:August 9:September 10:October 11:November 12:December			
6	Business day (Day)	N	2	DD			
7	Business day (Year)	N	4	YYYY			
8	Contract name (Japanese)	K	66				
9	Contract name (English)	AN	55				
10	Contract month	AN	5	Data record: YY.MM	The Sum of a contract : 9999	Every 32 rows: 9999	Blank row: Blank
11	Daily settlement price (Previous) (Price based)	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
12	Daily settlement price (Previous) (Interest rate based)	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
13	OPEN (Price based)	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
14	OPEN (Interest rate based)	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
15	HIGH (Price based)	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
16	HIGH (Interest rate based)	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
17	LOW (Price based)	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
18	LOW (Interest rate based)	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
19	LAST (Price based)	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
20	LAST (Interest rate based)	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
21	Official closing price (Price based)	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
22	Official closing price (Interest rate based)	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
23	Daily settlement price (Price based)	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
24	Daily settlement price (Interest rate based)	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
25	Daily settlement price diff	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
26	Traded volume	N	18	"ZZZ,ZZZ,ZZ9"	"ZZZ,ZZZ,ZZ9"	"----"	Blank
27	Exercised volume	N	18	Record type TSTL010M, OR: "ZZZ,ZZZ,ZZ9" or "----" if not underlying Record type TSTL01BM, BR: "----"	Record type TSTL010M, OR: "ZZZ,ZZZ,ZZ9" or "----" if not underlying Record type TSTL01BM, BR: "----"	"----"	Blank
28	Open interest	N	18	Record type TSTL010M, OR: "ZZZ,ZZZ,ZZ9" Record type TSTL01BM, BR: "----"	Record type TSTL010M, OR: "ZZZ,ZZZ,ZZ9" Record type TSTL01BM, BR: "----"	"----"	Blank
29	spare	N	18	Blank	Blank	Blank	Blank
30	Comments	K	136	Blank	The comments for each contracts or Blank	Blank	Blank

CSV file specifications for TIFFE daily statistics report

Option contract

AN:Alphanumeric N:Numeric K:Japanese Kanji

No.	item	type	len	comments			
1	Record type	AN	8	TSTL02** └───┬───> OB:Block trade for options 00:Outright trade for options			
2	Business day (Year)	N	4	YYYY			
3	Business day (Month)	N	2	MM			
4	Business day (Day)	N	2	DD			
5	Business day (Month)	AN	9	1:January 2:February 3:March 4:April 5:May 6:June 7:July 8:August 9:September 10:October 11:November 12:December			
6	Business day (Day)	N	2	DD			
7	Business day (Year)	N	4	YYYY			
8	Contract name (Japanese)	K	66				
9	Contract name (English)	AN	55				
10	Contract month	AN	5	Data record: YY.MM	The Sum of a contract :	Every 32 rows:	Blank row:
11	Exercise price	N	19	ZZZZZZZZZZ9 or ---- (N/A)	9999	9999	Blank
12	Daily settlement price (Previous)	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
13	OPEN	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
14	HIGH	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
15	LOW	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
16	LAST	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
17	Official closing price	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
18	Daily settlement price	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
19	Daily settlement price diff	N	19	ZZZZZZZZZZ9 or ---- (N/A)	----	----	Blank
20	Traded volume	N	18	"ZZZ,ZZZ,ZZ9"	"ZZZ,ZZZ,ZZ9"	"----"	Blank
21	Open interest	N	18	Record type TSTL0200: "ZZZ,ZZZ,ZZ9" Record type TSTL020B: "----"	Record type TSTL0200: "ZZZ,ZZZ,ZZ9" Record type TSTL020B: "----"	"----"	Blank
22	Exercises	N	18	Record type TSTL0200: "ZZZ,ZZZ,ZZ9" Record type TSTL020B: "----"	Record type TSTL0200: "ZZZ,ZZZ,ZZ9" Record type TSTL020B: "----"	"----"	Blank
23	Volatility	N	18	Record type TSTL0200: "ZZZ,ZZZ,ZZ9" Record type TSTL020B: "----"	"----"	"----"	Blank
24	spare	N	18	Blank	Blank	Blank	Blank
25	Comments	K	136	Blank	The comments for each contracts or Blank	Blank	Blank