

CSV file specifications for TFX daily statistics report

Exchange Forex Margin Contracts

AN:Alphanumeric N:Numeric K:Japanese Kanji

No.	item	record form	type	len	decimal	variable	comments
1	Record type	Header	AN	3			H00
2	Record ID	Header	AN	10			CL-PRT-002
3	Date of record	Header	N	8			YYYYMMDD
4	Trading day	Header	N	8			YYYYMMDD
5	Number of record	Header	N		0	○	
6	Beginning time of record	Header	N	6			HHMMSS
7	Record type	Details	AN	3			D01
8	Trading day	Details	N	8			YYYYMMDD
9	Contract code	Details	AN	7			USD/JPY EUR/JPY GBP/JPY AUD/JPY CHF/JPY CAD/JPY NZD/JPY
10	Contract name	Details	K	100		○	Contract name (official appellation)
11	Daily settlement price (Previous)	Details	N	10	2	○	
13	OPEN	Details	N	10	2	○	
14	OPEN (time)	Details	N	6			HHMMSS
15	HIGH	Details	N	10	2	○	
16	HIGH (time)	Details	N	6			HHMMSS
17	LOW	Details	N	10	2	○	
18	LOW (time)	Details	N	6			HHMMSS
19	LAST	Details	N	10	2	○	
20	LAST (time)	Details	N	6			HHMMSS
21	Daily settlement price	Details	N	10	2	○	
22	Daily settlement price diff	Details	N	10	2	○	Included minus display
23	Swap point	Details	N	20	0	○	Included minus display
24	Trading volume	Details	N	20	0	○	
25	Open interest	Details	N	20	0	○	
26	Record type	Footer	AN	3			F 90
27	Record ID	Footer	AN	10			CL-PRT-002
28	Date of record	Footer	N	8			YYYYMMDD
29	Trading day	Footer	N	8			YYYYMMDD
30	Number of record	Footer	N		0	○	
31	Ending time of record	Footer	N	6			HHMMSS