File format/glossary for the following Eris Swap Futures files

ftp://ftp.erisfutures.com/Eris_Instruments_YYYYMMDD_Prices_Prev_PAI_Rate.csv
ftp://ftp.erisfutures.com/Eris_Instruments_YYYYMMDD_Prices_TopDay_PAI_Rate.csv
ftp://ftp.erisfutures.com/Eris_Instruments_YYYYMMDD_Settles.csv
CME DataMine ERIS PAI file

#	Column	Column Name	Column Name Explanation
1	A	Symbol	Eris contract symbol (CME & BBG, LI=LIBOR, YI=SOFR)
2	B	FinalSettlementPrice	Settlement price used in daily VM; rounded to the 4th decimal
3	C	EvaluationDate	Date of values/the settlement date
4	D	FirstTradeDate	Date contract first listed for trading
5	E	ErisPAIDate	Date Eris PAI starts to accumulate
6	F	EffectiveDate	Effective date of underlying swap
7	G	CashFlowAlignmentDate	Unadjusted maturity date of underlying swap. Date used for aligning all roll dates
8	H	MaturityDate	Final date of settlement of payments for the contract
9	I	NPV (A)	Eris A value; the NPV of future fixed and floating coupon payments in price units
10	J	FixedNPV	NPV of future fixed coupon payments; in price units
11	K	FloatingNPV	NPV of future forecasted floating coupon payments; in price units
12	L	Coupon (%)	Contract fixed rate (%)
13	M	FairCoupon (%)	Contract coupon that would produce a zero swap NPV (%)
14	N	FixedPayment	Fixed payment taking place on Evaluation date; in price units
15	O	FloatingPayment	Floating payment taking place on Evaluation date; in price units
16	P	NextFixedPaymentDate	Date of next fixed payment
17	Q	NextFixedPaymentAmount	Next fixed payment amount; displayed in contract price terms
18	R	PreviousFixingDate	Date of previous floating index fixing
19	S	PreviousFixingRate	Previous floating rate index reset; in decimal units (0.0100 = 1.0%)
20	T	NextFloatingPaymentDate	Date of next floating payment
21	U	NextFloatingPaymentAmount	Forecasted next floating payment in price units; blank for LIBOR contracts prior to rate reset
22	V	NextFixingDate	Date of next 3mLIBOR fixing; LIBOR contracts only
23	W	PreviousSettlementDate	Date of previous settlement/previous EvaluationDate
24	X	PreviousSettlementPrice	FinalSettlementPrice on PreviousSettlementDate/prior day EvaluationDate
25	Y	PreviousErisPAI	ErisPAI (C) on PreviousSettlementDate
26	Z	PAIRateDate	Publication date of PAIRate (%) (the effective date for the rate)
27	AA	PAIRate (%)	Rate (%) used for determining ErisPAI (C)
28	AB	AccrualDays	Days of accrual used in determining DailyIncrementalErisPAI
29	AC	DailyIncrementalErisPAI	ErisPAI accrued since PreviousSettlementDate; calculated as AccrualDays of PAIRate interest on PrevNPVForPAI
30	AD	PastFxdFltPmts (B)	Fixed and floating coupon payments that have taken place, and no longer in NPV (A)
31	AE	ErisPAI (C)	Accumulated PAI/price alignment interest
32	AF	SettlementPrice (100+A+B-C)	Daily settlement value, rounded to 10 decimals
33	AG	RFQ NPV TickSize ($)	not used
34	AH	Nominal	Price unit of contract, set to 100; 1 unit = $1,000.00
35	AI	ResetRateDescriptor	not used
36	AJ	InterpolationFactor	not used
37	AK	PrevNPVForPAI	PreviousSettlementDate NPV (A) less payments taking place today; in price units, blank for LIBOR contracts
38	AL	FixedAccrualStartDate	Accrual start date for NextFixedPayment
39	AM	FixedAccrualEndDate	Accrual end date for NextFixedPaymentAmount
40	AN	UnpaidFixedAccrual	Fixed coupon amount accrued since FixedAccrualStartDate to EvaluationDate; amount of accrued fixed coupon included in NPV (A)
41	AO	FloatingAccrualStartDate	Accrual start date for NextFloatingPayment
42	AP	FloatingAccrualEndDate	Accrual end date for NextFloatingPaymentAmount
43	AQ	IntPeriodSOFRIndex	Equivalent to Fed SOFR Index. 1.0000 on a FloatingAccrualStartDate, then grows by daily compounding each subsequent SOFR fixing. Used to keep track of accumulated SOFR interest in a floating interest period
44	AR	FloatStartDF	Later of today/EvaluationDate or FloatingAccrualStartDate
45	AS	FloatEndDF	FloatingAccrualEndDate
46	AT	UnpaidFloatingAccrual	Floating coupon amount accrued since FloatingAccrualStartDate to EvaluationDate; amount of accrued floating coupon included in NPV (A)
47	AU	CompoundRemainingFloatAmt	Forecasted remaining SOFR interest in floating accrual period, plus compounded SOFR interest on UnpaidFloatingAccrual
48	AV	LastTradeDate	Last date the contract may be traded
49	AW	InitialSpeculatorMargin	CME SPAN margin
50	AX	SecondarySpeculatorMargin	CME SPAN margin
51	AY	InitialHedgerMargin	CME SPAN margin
52	AZ	SecondaryHedgerMargin	CME SPAN margin
53	BA	ExchangeSymbol (EX005)	CME Group contract symbol (Globex & clearing)
54	BB	BloombergTicker	Bloomberg contract symbol
55	BC	FirstFixingDate	not used
56	BD	DiscountCurve	Curve used for the discounting of forecasted cash flows; FFOIS or SOFR
57	BE	FloatingIndex	References whether contract is a LIBOR or SOFR contract, referring to floating leg of swap
58	BF	PV01	$ price change in contract value for -0.010% (1bp) change in contract coupon
59	BG	DV01	$ price change in contract value for -0.010% (1bp) change in market rates
60	BH	ShortName	tenor_IMMmth_startYR-endYR_floating index
61	BI	EffectiveYearMonth	CME field; YYYYMM effective date of contract/underlying swap
62	BJ	NetUnpaidFixedFloatingAccrual	Fixed coupon accrual minus floating coupon accruals since last payment date, amount that is in NPV(A)
63	BK	NPV(A)lessNetUnpaidFixedFloatingAccrual	Swap NPV less NetUnpaidFixedFloatingAccrual (accruals since coupon accrual start date that are in NPV)
64	BL	PastFxdFltPmts(B)plusNetUnpaidFixedFloatingAccrual	Past fixed and floating payments plus NetUnpaidFixedFloatingAccrual (accruals since coupon accrual start date that are in NPV)