



SYSTEMS PRODUCT SHEET

NAME : ORDER DATA

DESCRIPTION : Represents the order flow of FXCM retail traders.

SYMBOLS : ALL

INTERVAL : execution time

TIME ZONE : UTC

FORMAT : FIX 4.4

DATA POINTS : Sample Data → DateTime, Symbol, Quantity, Rate
: Real-Feed → LastPx, LastQty, Symbol, TransactTime, TransactDate, PreviouslyReported, TradeReportID, Side, OrderID, Account, TradeReportTransType, SecurityType, Currency, NoPartyIDs, PartyID

SAMPLE DATA : July2017-Dec2017 (Sales), Jan2018 (GitHub)

DEFINITIONS

COLUMN	DESCRIPTION
DateTime	Date and Time of execution (Expressed in UTC)
Symbol	Instrument traded
Quantity	Quantity that was bought (positive) or sold (negative)
Rate	Executed price

TAG	FIELD	DESCRIPTION
31	LastPx	Price of this (last) fill
32	LastQty	Quantity that was bought/sold on this (last) fill
55	Symbol	Instrument traded
60	TransactTime	Time of execution (Expressed in UTC)
75	TradeDate	Indicates date of trade referenced
570	PreviouslyReported	Y = Previously reported to counterparty N = Not reported to counterparty
571	TradeReportID	Unique identifier of trade capture report
54	Side	1 = Buy 2 = Sell
37	OrderID	Unique transaction identifier



1	Account	Account mnemonic
487	TradeReportTransType	Default to 487=0 [New trades only]
167	SecurityType	Default 167=FOR [Foreign Exchange contract]
15	Currency	Symbol
453	NoPartyIDs	Default to 453=1
448	PartyID	Default to 448=FXCM



<https://github.com/fxcm/MarketData/Orders>

Enjoy a free one-month sample of our historical Orders Data.

<https://sampledata.fxcorporate.com/orders/sample.csv.gz>

Each data set would include:

- DateTime (UTC)
- Symbol
- Quantity (Volume)
- Rate (Price)

Note:

- Losses can exceed deposits
- Past performance is not indicative of future results
- Scope of the data may vary per product
- This is for personal use and abides by our [EULA](#)
- For more information, you may contact us: premiumdata@fxcm.com