



SYSTEMS PRODUCT SHEET

NAME : VOLUME DATA

DESCRIPTION : Represents the amount of volume and transactions of FXCM retail traders.

SYMBOLS : AUDJPY, AUDUSD, CADJPY, CHFJPY, EURAUD, EURCAD, EURCHF, EURGBP, EURJPY, EURNOK, EURSEK, EURUSD, GBPCHF, GBPJPY, GBPUSD, NZDJPY, NZDUSD, USDCAD, USDCHF, USDCNH, USDJPY, USDNOK, USDSEK, FRA40, GER30, JPN225, SPX500, UK100, US30, USOil, XAGUSD, XAUUSD

INTERVAL : 1-min

TIME ZONE : UTC

FORMAT : JSON

DATA POINTS : DateTime, Symbol, Name, Value

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

DEFINITIONS :

COLUMN	DESCRIPTION
DateTime	Date and Time (Expressed in UTC)
Symbol	Instrument
Name	Data Type
Value	Calculated index

NAME	DESCRIPTION
OSA	Open Sell Amount. This is the current outstanding sell volume at the open.
OSQ	Open Sell Quantity. This is the current outstanding sell transactions at the open.
OSP	Open Sell average Price. This is the current outstanding sell average price at the open.
OBA	Open Buy Amount. This is the current outstanding buy volume at the open.
OBQ	Open Buy Quantity. This is the current outstanding buy quantity at the open.
OBP	Open Buy average Price. This is the current outstanding buy average price at the open.
HSA	High Sell Amount. This is the current outstanding sell volume at the high.

HSQ	High Sell Quantity. This is the current outstanding sell transactions at the high.
HSP	High Sell average Price. This is the current outstanding sell average price at the high.
HBA	High Buy Amount. This is the current outstanding buy volume at the high.
HBQ	High Buy Quantity. This is the current outstanding buy transactions at the high.
HBP	High Buy average Price. This is the current outstanding buy average price at the high.
LSA	Low Sell Amount. This is the current outstanding sell volume at the low.
LSQ	Low Sell Quantity. This is the current outstanding sell transactions at the low.
LSP	Low Sell average Price. This is the current outstanding sell average price at the low.
LBA	Low Buy Amount. This is the current outstanding buy transactions at the low.
LBQ	Low Buy Quantity. This is the current outstanding buy volume at the low.
LBP	Low Buy average Price. This is the current outstanding buy average price at the low.
CSA	Close Sell Amount. This is the current outstanding sell volume at the close.
CSQ	Close Sell Quantity. This is the current outstanding sell transactions at the close.
CSP	Close Sell average Price. This is the current outstanding sell average price at the close.
CBA	Close Buy Amount. This is the current outstanding buy volume at the close.
CBQ	Close Buy Quantity. This is the current outstanding buy transactions at the close.
CBP	Close Buy average Price. This is the current outstanding buy average price at the close.
SOA	Sell Opened Amount. This is the total volume of opening sell transactions for the entire interval.
SOQ	Sell Opened Quantity. This is the number of opening sell transactions for the entire interval.
BOA	Buy Opened Amount. This is the total volume of opening buy transactions for the entire interval.



BOQ	Buy Opened Quantity. This is the number of opening buy transactions for the entire interval.
SCA	Sell Closed Amount. This is the total volume of closing sell transactions for the entire interval.
SCQ	Sell Closed Quantity. This is the number of closing sell transactions for the entire interval.
BCA	Buy Closed Amount. This is the total volume of closing buy transactions for the entire interval.
BCQ	Buy Closed Quantity. This is the number of closing buy transactions for the entire interval.



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

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

<https://sampledata.fxcorporate.com/volume/{instrument}.csv.gz>

Instrument : AUDJPY, AUDUSD, CADJPY, CHFJPY, EURAUD, EURCAD, EURCHF, EURGBP, EURJPY, EURNOK, EURSEK, EURUSD, GBPCHF, GBPJPY, GBPUSD, NZDJPY, NZDUSD, USDCAD, USDCHF, USDCNH, USDJPY, USDNOK, USDSEK, FRA40, GER30, JPN225, SPX500, UK100, US30, USOil, XAGUSD, XAUUSD

Each data set would include:

- DateTime (UTC)
- Symbol
- Name
- Value

Note:

- Losses can exceed deposits
- Past performance is not indicative of future results
- Scope of the data may vary per product
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- For more information, you may contact us: premiumdata@fxcm.com