

Free Forex Dataset Comparison

TRINH TRAN NGUYEN PHUONG

	FXCM	Oanda	TrueFX	Fixer.io	World Trading Data	Exchange Rate Api
Easy to use	 hard	 hard	 easy	 very easy	 very easy	 very easy
Realtime (bid-ask-mid)						
Intraday (OLHC)				 (only OC)		
Historical						
Level of details	★★★★★★	★★★★★★	★★★★	★★★	★	★
Time Range	1.1.2016 - now	1.1.2007 - now	1.1.2019 - last 2 months	1.1.1999 - now	1.12.2003 - last 2 days	4.1.1999 - now
Instruments	13 major currency pairs	70 major currency pairs	27 major currency pairs	170 - 3 market Base currency: EUR	150 - 3 market (any pairs in 150)	32 - 3 markets Base currency: EUR
Additional Features		Indices, commodity,...		bitcoin, gold, silver		
License				https://fixer.io/terms		MIT
Data Source				15 banks + financial firms		Liquidity pool of ECB
Limitation	2 request/s/ symbol	100 request / s 2 connection / s	no limit request	1000 request/month	250 request/month only daily rate	only daily rate
Trading Simulation						
Protocol/Format	HTTP/Pandas DF	HTTP/JSON	HTTP/JSON,CSV,HTML	HTTP/JSON,CSV	HTTP/JSON,CSV	HTTP/JSON

* Alternative:

- ECB offers also API for getting more data information, however, it need sometime to understand how to interact with the SDMX protocol.
- QuantConnect also offer zipped FXCM dataset with large time range for download with price of 0.00\$.