



**Forex Data  
File Format Document**

**Version 4.5**

# 1.0 Quote Data

## Sample

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```
07/08/2013,16:00:00.113,1.28711,1.2872,TDF,,LAX
07/08/2013,16:00:00.269,1.28704,1.28729,FXN,,NYC
07/08/2013,16:00:00.269,1.28704,1.28729,FXN,,
07/08/2013,16:00:00.348,1.28706,1.28726,SAXO,EUR,CPH
07/08/2013,16:00:00.414,1.28708,1.28725,GACI,NAM,NYC
07/08/2013,16:00:01.031,1.28707,1.28726,GACI,,
07/08/2013,16:00:01.164,1.287,1.2874,CCIB,ASI,LBU
07/08/2013,16:00:01.195,1.2871,1.28723,GOSP,,SGP
07/08/2013,16:00:01.250,1.28712,1.2872,TDF,NAM,LAX
07/08/2013,16:00:01.250,1.28712,1.2872,TDF,,
07/08/2013,16:00:01.250,1.28712,1.2872,TDF,,
07/08/2013,16:00:01.250,1.28712,1.2872,TDF,,
07/08/2013,16:00:01.278,1.28708,1.28726,GACI,,NYC
```

## File Layout

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Quote Data is provided as ASCII text files in .ASC format. Each record contains seven (7) comma-separated fields and is laid out as follows:

Field Name	Type	Description
Quote Date	MM/DD/YYYY	Date of Quote
Quote Time	HH:MM:SS.000	milliseconds (use this custom format in Excel)
Bid Price	Number	Bid price
Ask Price	Number	Ask price
Contributor Code	Character	Feed Source – see Appendix A*
Region Code	Character	Region where feed source is located – see Appendix B*
City Code	Character	City where feed source is located – see Appendix C*

\* The listed codes are subject to change. Contributor Codes begin in the data on 8.11.2010.

## 2.0 One-Minute Bid Data

### Sample

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```
07/21/2013,16:01,1.31348,1.3137,1.3132,1.3133
07/21/2013,16:02,1.3135,1.3138,1.3135,1.3138
07/21/2013,16:03,1.3136,1.3136,1.3135,1.3135
07/21/2013,16:04,1.3135,1.3136,1.31348,1.31348
07/21/2013,16:05,1.31351,1.3136,1.3135,1.3136
07/21/2013,16:06,1.3135,1.3135,1.3135,1.3135
07/21/2013,16:07,1.3135,1.3136,1.3135,1.3136
07/21/2013,16:08,1.3135,1.3136,1.3135,1.3135
07/21/2013,16:09,1.3135,1.3135,1.3135,1.3135
07/21/2013,16:10,1.3135,1.3136,1.31346,1.31346
```

### File Layout

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One-Minute Bid Data is provided as ASCII text files in .ASC format, and is generated from the filtered Bid-only Forex data. Each minute record contains six (6) comma-separated fields and is laid out as follows:

Field Name	Type	Description
Date	MM/DD/YYYY	Date of Minute Bar
Time	HH:MM	Time of Minute Bar. The minute time stamp reflects the interval from the start of the previous minute at :00 seconds to the end at :59 seconds. For example, the minute bar time stamp 09:26 reflects all Bids from 09:25:00.000 to 09:25:59.999.
Open	Number	Price of first Bid within the minute bar. Up to seven decimal places.
High	Number	Highest Bid price within the minute bar. Up to seven decimal places.
Low	Number	Lowest Bid price within the minute bar. Up to seven decimal places.
Close	Number	Price of last Bid within the minute bar. Up to seven decimal places.

## Appendix A – Contributor Codes

The listed codes are subject to change. Contributor Codes begin in the data on 8.11.2010.

Code	Bank	City	Region
ABS	Association of Banks in Singapore	SGP	ASI
AFUO	Affin Money Brokers	KUL	ASI
ANZB	ANZ Bank, Tokyo	TYO	ASI
ANZB	ANZ, Hong Kong	HKG	ASI
ANZB	ANZ, Singapore	SGP	ASI
ANZB	ANZ Bank, Papua New Guinea	PNG	ASI
AXI	Axicorp Financial Services	SYD	ASI
BAB	Bahrain Association of Banks	BAH	EUR
BASF	Engelhard Industrial Bullion	NYC	NAM
BAT	Banks Association of Turkey, Istanbul	IST	ASI
BCAN	Bank of Canada, Ottawa	YOW	NAM
BCBR	Banco Central do Brasil, Brasilia	BSB	NAM
BCEB	Banco Central de Bolivia, LaPaz	LPB	NAM
BDEM	Banco de Mexico, Mexico City	MEX	NAM
BDL	Debt Management Office, London	LDN	EUR
BKEN	Bank of England, London	LDN	EUR
BKTW	Bank of Taiwan, Taipei	TPE	ASI
BNA	Bank Nederlandse Antillen, Curaco	CUR	NAM
BNBG	Bulgarian National Bank, Sofia	SOF	EUR
BOJP	Bank of Japan	TYO	ASI
BOTH	Bank of Thailand, Bangkok	BBK	ASI
BPBI	Bulgarian Postbank, Sofia	SOF	EUR
BRAS	Banco do Brasil, London	LDN	EUR
BRC	Bankers Association of Republic of China	TPE	ASI
CBCE	Central Bank of Sri Lanka, Colombo	CMB	ASI
CBKU	Central Bank of Kuwait	KWI	EUR
CBRF	Central Bank of Russia, Moscow	MOW	EUR
CCBC	Chang Hwa Commercial Bank, Taipei	TPE	ASI
CCBP	Natixis, Paris	PAR	EUR
CCIB	City Credit Investment Bank, Labuan	LBU	ASI
CCM	Cougar Capital Management, New York	NYC	NAM
CET	CETIP Custody & Settlement, Brasilia	BSB	NAM
CNB	Czech National Bank, Prague	PRG	EUR
CNI	China National Interbank Funding Center	SHA	ASI
CPBI	CPR Billets, Paris	PAR	EUR

CPT	Chunghwa Post, Taipei	TPE	ASI
CTC	Crypto Compare	LDN	EUR
CTCB	Chinatrust Commercial Bank, Taipei	TPE	ASI
DABA	Danske Bank, Copenhagen	CPH	EUR
DBF	Deutsche Bundesbank, Frankfurt	FFT	EUR
DBSS	DBS Bank, Taipei	TPE	ASI
DCFX	Divisa, Aukland	AKL	ASI
DJ	Dow Jones, New York	NYC	NAM
DNBA	DnB NOR, Oslo	OSL	EUR
DSBA	Dah Sing Bank, Hong Kong	HKG	ASI
DUBA	Dukascopy Bank	GVA	EUR
ECBF	European Central Bank, Frankfurt	FFT	EUR
ENBA	Emirates National Bank, Dubai	DXB	EUR
ESSE	SE Banken, Stockholm	STK	EUR
ESUN	E. Sun Commercial Bank, Taipei	TPE	ASI
EWN	Edgewater Markets	NYC	NAM
FBE	European Banking Federation, Brussels	BRU	EUR
FFS	Forex Financial Services, Sydney	SYD	ASI
FRNY	Federal Reserve Bank of New York	NYC	NAM
FSP	42 Financial Services, Prague	PRG	EUR
FTC	Fideli Trade	CHI	NAM
FXDC	FX Dealer Direct, New York	NYC	NAM
FXN	Forex Capital Markets, New York	NYC	NAM
FXO	FX Open, Auckland	AKL	ASI
GACI	Gain Capital, New York	NYC	NAM
GBI	GBI	LDN	EUR
GBI	GBI	NYC	NAM
GBI	GBI	SLC	NAM
GBI	GBI	ZUR	EUR
GIBA	Erste Bank, Vienna	VIE	EUR
GUBA	Bank of Guyana, George Town	GEO	NAM
HFH	Hong Kong Forex Investment, Hong Kong	HKG	ASI
HKAB	Hong Kong Association of Banks, Hong Kong	HKG	ASI
HNBK	Hua Nan Commercial Bank, Taipei	TPE	ASI
HSBC	HSBC, New York	NYC	NAM
IBC	Interactive Brokers	CHI	NAM
ICBC	Mega International Commercial Bank, Taipei	TPE	ASI
ICE	Intercontinental Exchange Group	LDN	EUR
IMFD	International Monetary Fund, Washington	WAS	NAM
ISRA	Bank of Israel, Jerusalem	JRS	EUR
JSE	Johannesburg Stock Exchange	JNB	EUR

KFB	Korea Federation of Banks Seoul	SOL	ASI
LBM	London Bullion Market Association, London	LDN	EUR
LBOT	Land Bank of Taiwan, Taipei	TPE	ASI
LME	London Metal Exchange	LDN	EUR
MANE	Magyar Nemzeti Bank, Budapest	BUD	EUR
MASH	Mashreq, Dubai	DXB	EUR
MBBT	Taiwan Business Bank, Taipei	TPE	ASI
MEC	Mecklai Financial Services, Mumbai	BOM	ASI
MYBK	Maybank, Kuala Lumpur	KUL	ASI
NBHK	Norges Bank, Oslo	OSL	EUR
NBOR	National Bank of Romania, Bucharest	BUH	EUR
NBPL	Narodowy Bank Polski, Warsaw	WAW	EUR
NDEA	Nordea, Copenhagen	CPH	EUR
NTM	Nittan Capital Bank	KUL	ASI
NYKB	Nykredit, Copenhagen	CPH	EUR
OKOY	Pohjola Bank, Helsinki	HEL	EUR
OTCD	OTC Data Services Editorial Team, New York	NYC	NAM
OTCV	OTC Data Services Editorial Team Calculated Averages, New York	NYC	GLO
OTCX	OTC Data Services Editorial Team Calculated Cross Rates, New York	NYC	GLO
OTCX	OTC Data Services Editorial Team, London	LDN	EUR
PEP	Pepperstone, Melbourne	MEL	ASI
PFD	Pacific Financial Derivatives, Auckland	AKL	ASI
PMS	Handy & Harman	NYC	NAM
QCB	Qatar Central Bank, Doha	DOH	EUR
RABO	Rabobank, London	LDN	EUR
RADA	Rada Forex, New York	NYC	NAM
RBI	Reserve bank of India, Mumbai	BOM	ASI
RBNZ	Reserve Bank of New Zealand, Wellington	WLG	ASI
RBOS	Royal Bank of Scotland, London	LDN	EUR
RIKS	Sveriges Riksbank, Stockholm	STK	EUR
RSBK	Reserve Bank, Bucharest	BUH	EUR
RSBL	Riddhi Siddhi Bullion	BOM	ASI
RZBA	Raiffeisen Bank, Sarajevo	SJV	EUR
SAK	SAK Forex	BOM	ASI
SAXO	Saxo Bank, Copenhagen	CPH	EUR
SCBL	Standard Chartered Bank, Taipei	TPE	ASI
SGSB	Raiffeisen Bank, Tirana	TIR	EUR
SHKE	Sun Hung Kai Forex and Bullion, Hong Kong	HKG	ASI
SISL	Central Bank of Iceland, Reykjavik	REK	EUR
SNB	National Bank of Serbia, Belgrade	BEG	EUR

SOLA	Landesbank Baden-Wuerttemberg, Stuttgart	STR	EUR
SRCR	South Africa Reserve Bank	JBN	EUR
TACB	Taiwan Cooperative Bank	TPE	ASI
TAIP	Taipei Forex, Taipei Taiwan	TPE	ASI
TDF	3Dfx, Los Angeles	LAX	NAM
TFS	Think Forex, Melbourne	MEL	ASI
TPBK	Taipei Fubon Commercial Bank, Taipei	TPE	ASI
TUBD	Trinkaus, Dusseldorf	DUS	EUR
UBSW	UBS Investment Bank, Zurich	ZUR	EUR
UWCB	Cathay United Bank, Taipei	TPE	ASI
WBAN	Sanpaolo IMI, Bucharest	BUH	EUR
WBRS	Windsor Brokers	LIM	EUR
WDX	WDX Organisation, London	LDN	EUR
WTEY	Wealth Trust Securities, Colombo	CMB	ASI
ZKKBK	Kantonalbank, Zurich	ZUR	EUR

## Appendix B – Region Codes

The listed codes are subject to change.

Code	Description
ASI	Asia-Pacific
EUR	Europe, Middle East & Africa (EMEA)
GLO	Global
NAM	Americas

## Appendix C – City Codes

The listed codes are subject to change.

Code	Description
AKL	Auckland
AMM	Amman
BAH	Bahrain
BBK	Bangkok
BEG	Belgrade

Code	Description
BEI	Beirut
BEL	Belgrade
BKK	Bangkok
BOM	Mumbai
BRT	Bratislava

Code	Description
BRU	Brussels
BSB	Brasilia
BUD	Budapest
BUH	Bucharest
CAI	Cairo

Code	Description
CCA	Kolkata
CHI	Chicago
CPH	Copenhagen
CUR	Curacao
DOH	Doha
DUB	Dublin
DUS	Dusseldorf
DXB	Dubai
EDI	Edinburgh
EVN	Yerevan
FFT	Frankfurt
GEO	George Town
GVA	Geneva
HAV	Havana
HEL	Helsinki
HKG	Hong Kong
IST	Istanbul
JKT	Jakarta
JNB	Johannesburg
JRS	Jerusalem
KHI	Karachi
KUL	Kuala Lumpur
KWI	Kuwait
LAX	Los Angeles
LBU	Labuan
LDN	London
LPB	La Paz
MAA	Chennai
MCT	Muscat
MEL	Melbourne
MEX	Mexico City
MIA	Miami
MIC	Michigan
MOW	Moscow
NYC	New York
OSL	Oslo
PAR	Paris
PEK	Beijing
PNG	Papua New Guinea
PRG	Prague

Code	Description
REK	Reykjavik
RIX	Riga
RYD	Riyadh
SGN	Ho Chi Minh City
SGP	Singapore
SHA	Shanghai
SJV	Sarajevo
SOF	Sofia
SOL	Seoul
STK	Stockholm
STR	Stuttgart
SUV	Suva, Fiji
SYD	Sydney
TEH	Tehran
TIR	Tirana
TLL	Tallinn
TOR	Toronto
TPE	Taipei
TYO	Tokyo
UTR	Utrecht
VIE	Vienna
VNO	Vilnius
WAS	Washington
WAW	Warsaw
WLG	Wellington
YOW	Ottawa
ZAG	Zagreb
ZUR	Zurich