EBS Historical Data

This page describes the types of EBS data available from CME DataMine.

EBS is our award winning Foreign Exchange electronic trading platform that has long been considered the primary source of reliable transactional spot FX market data, providing a true view of the spot FX market - not merely an indication of it. The EBS Spot FX historical data consists of value-add tick data including quote and dealt volumes.

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Dates Available

EBS Spot FX, EBS FX Level 1 & Level 2 historical data is available

By Dataset

Dataset	Start Date	End Date
Tick	11/5/2019	Present
Level 1	11/5/2019	Present
Level 2	11/5/2019	Present

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Sample Files

The files are large, you will need to contact MarketTechSales@cmegroup.com to obtain a file.

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FAQ

What is included in EBS Spot FX Tick historical data?

EBS Spot FX Tick History includes on Trading Days' worth of Tick Data for the EBS Spot FX Market. It contains current trading day Best Bid and Offer as well as Dealt Rates. The data is available in one-second time-slice intervals.

What is included in EBS Spot FX Level 1 historical data?

EBS FX Level 1 historical data includes tick data for the EBS Spot FX Market. It contains the Top of the Order Book – Best Bid and Best Offer information including Quote and Dealt Volumes. Level 1 history is created on a time-slice basis and includes a Price Record and Deal Record. The Price Record lists the EBS Market Best Prices at the end of a time-slice and the Deal Records lists the highest paid and the lowest given deal prices during the time-slice period. The data is available in one-second time-slice intervals.

What is included in EBS Spot FX Level 2 historical data?

EBS FX Level 2 historical data includes tick data for the EBS Spot FX Market. It contains Bid & Offer information including Quote and Dealt Volumes for the full Depth of the Order Book (up to ten price levels) with volume. Level 2 history is created on a time-slice basis and includes a Price Record and a Deal Record. The Price Record lists the EBS Market order book at the end of a time-slice, and the Deal Record lists the highest paid and lowest given prices during the period of a time-slice.

- Various Time-slice intervals available, depending on history start date:
    - As of September 2009: 100 millisecond time-slice
    - As of January 2008: 250 millisecond time-slice
    - Prior to January 2008: one-second time-slice

What format is the file delivered in?

Data is provided in .csv format (comma separated values) for the all data files available.

Are files compressed?

Yes, the files are compressed into zip files.

What is the precision level for timestamping for these datasets?

The Tick and Level 1 data is report in one-second time intervals.

The Level 2 data is reported in different intervals depending on the time. These can be seen below:

- As of September 2009: 100 millisecond time-slice
- As of January 2008: 250 millisecond time-slice
- Prior to January 2008: one-second time-slice

Do Tick, Level 1 and Level 2 all come from the same source?

Yes, all three feeds are created from the same source.

What tenors are available for purchase?

Please see the below table for available spot and cross currency pairs.

USD SPOT RATES

AUD / USD	USD/AED	USD/CNH	USD/KWD	USD/RUB	USD/SGD
EUR / USD	USD/BHD	USD/HKD	USD/MXN	USD/SAR	USD/TRY
GBP / USD	USD/CAD	USD/ILS	USD/NOK	USD/SEK	USD/ZAR
NZD / USD	USD/CHF	USD/JPY	USD/PLN		

CURRENCY CROSSES

AUD/CAD	CAD/CNH	EUR/AUD	EUR/GBP	EUR/RON	GBP/CNH
AUD/CHF	CAD/JPY	EUR/CAD	EUR/HUF	EUR/RUB	GBP/JPY
AUD/CNH	CHF/JPY	EUR/CHF	EUR/JPY	EUR/SEK	GBP/NZD
AUD/JPY	CNH/HKD	EUR/CNH	EUR/NOK	GBP/AUD	NZD/CAD
AUD/NZD	CNH/JPY	EUR/CZK	EUR/NZD	GBP/CAD	NZD/JPY
CAD/CHF	CNH/MXN	EUR/DKK	EUR/PLN	GBP/CHF	SGD/CNH

PRECIOUS METALS

XAG/USD	Silver
XAU/USD	Gold
XPD/USD	Palladium (Settles via loco Zurich)
XPT/USD	Platinum (Settles via loco Zurich)
SAG/USD	Small Silver
SAU/EUR	Small Gold
LPD/USD	Palladium (Settles via loco London)
LPT/USD	Platinum (Settles via loco London)

How many files are available per day?

Three files are available per day. They will be made available after 5:30pm EST.

How far back do you maintain these records?

Tick data is available from July 2000 to present day.

Level 1 data is available from July 2014 to present.

Level 1 data is available from July 2014 to present.

How many levels of depth are available?

Top of Book is the best bid and offer price (BBO) of a tenors order book.

Depth of Book is 5 levels deep for the bid and ask of a tenors order book.

Full Order Book is all bid and asks in a tenors order book

Do you have sample files available?

Yes, the files are large, you will need to contact MarketTechSales@cmegroup.com to obtain a file.

Are there any anomalies in the the data?

There are no known anomolies.

When are these files delivered?

The files are delivered once per business day; at the close of every business day.

Top of Book and Depth of Book daily files are delivered around 6pm EST.

Full Order Book daily files are are delivered around 7pm EST.

If I purchase daily updates of these datasets, will I get historical data as well?

No. When an order is placed for daily updates of these datasets, the first file included will be generated for the start date of the subscription. However, files remain accessible for 30 days after purchase, enabling the customer to reference previous day's data.

How large are these files?

Below you will find the average daily size of each dataset:

Top of Book – 2 to 5 MB per tenor, per day

Depth of Book – 2 to 5 MB per tenor, per day

Full Order Book – 2 to 10 MB per tenor, per day.

What is the file structure for the EBS Spot FX Tick dataset?

Please see the below table to find the file structure for this dataset.

FIELD NAME	CSV COLUMN	EXAMPLE VALUE	SUPPORTED VALUE	DESCRIPTION
Date	A	2019/09/01	YYY/MM/DD	Date of Update
Time	B	10:00:05.122	HH:MM:SS:.sss	Time of Update
Currency Pair	C	USD/JPY	Currency Pair	First ccy= base ccy; Second ccy= local ccy
Event Type	D	Q; D	Alpha	Q=Price/Quote; D=Deal
BidPrc	E	110.765	Numeric	Floating point bid price
OfferPrc	F	110.775	Numeric	Floating point offer price
Side	G	G; P	Alpha	G=Given; P=Paid
Last Trade	H	110.775	Numeric	Floating point deal price

What is the file structure for the EBS Spot FX Level 1 dataset?

Please see the below table to find the file structure for this dataset.

FIELD NAME	CSV COLUMN	EXAMPLE VALUE	SUPPORTED VALUE	DESCRIPTION
Date	A	09/01/19	MM/DD/YY	Calendar date for the event
Time	B	10:00:05	HH:MM:SS	Time of Update in GMT 24-hour format
Currency Pair	C	USD/JPY	Currency Pair	First ccy= base ccy; Second ccy= local ccy
Event Type	D	Q; D	Alpha	Q=Price/Quote; D=Deal
BidPrc	E	110.765	Numeric	Floating point bid price (for price); floating point given price (for deal)
OfferPrc	F	110.775	Numeric	Floating point offer price (for price); floating point paid price (for deal)
BidSz	G	5000000	Numeric	Bid size (for price); Deal size (for gives)
OfferSz	H	4000000	Numeric	Offer size (for price); Deal size (for paids)

What is the file structure for the EBS Spot FX Level 2 dataset?

Please see the below table to find the file structure for this dataset.

FIELD NAME	CSV COLUMN	EXAMPLE VALUE	SUPPORTED VALUE	DESCRIPTION

Date	A	2019/09/01	YYYY/MM/DD	Calendar date for the event
Time	B	10:00:05.012	HH:MM:SS.sss	Time of Update in GMT 24-hour format
Currency Pair	C	EUR/USD	Currency Pair	First ccy= base ccy; Second ccy= local ccy
Event Type	D	Q; D	Alpha	Q=Price/Quote; D=Deal
Gender /Side	E	0;1	Numeric	Q Records: 0=Bid; 1=Offer. D Records: 0=Given; 1=Paid
Distance	F	1; 2; 3; 4; 5; 6; 7; 8; 9; 10	Numeric	Price rank where 1 represents that this is the best price, 2 is the 2^{nd} best, etc. For D records, this will be blank
Price	G	1.36121	Numeric	Floating point price
Amount	H	9000000	Numeric	Amount of trade at this price
Quote Count	I	2	Numeric	Number of quotes for price and amount by floor trading sessions. For deals – number of counterparties involved for paid/given.
Total Amount	J	4	Numeric	Only reported for deals (D Records) Total amount of trades, either buys or sells during the time-slice intervals. (available from November 2011).

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