

EURONEXT FX MARKET DATA

Comprehensive and global spot FX market data products

Euronext FX market data represents FX transactions by a wide variety of global participants on the Euronext FX ECN, an Electronic Communication Network for spot FX and Precious Metals trading.

The ECN offers access to large pools of diversified and bespoke liquidity, market-leading speed, transparency and cutting-edge technology.

FX Market Data

Euronext FX Tape®

500ms Snapshot of executed trades including Date / Time, Currency Pair, VWAP Price, Aggregated Size and Euronext FX Mid-price

- Real-time Euronext FX ECN Mid-price included as a continuous benchmark execution reference price.
- Multiple external contributors in addition to the Euronext FX ECN.
- Euronext FX Tape offers a reliable and accurate representation of the broader market for benchmarking, best execution, market surveillance, compliance application, and more.

ECN Data

Spot FX transaction data from the Euronext FX ECN

- **ECN Top of Book (BBO)**: Single Level price, updates when top of book price changes
- **ECN Level 2 Incremental**: Top 5 bids and offers, every change notified and client reconstructs orderbook their side
- **ECN Level 2 Snapshot**: Top 5 bids and offers, Euronext FX provides a Snapshot of the entire orderbook whenever any change takes place
- **ECN Level 2 100ms Snapshot**: Top 5 bids and offers, Euronext FX provides a Snapshot of the entire orderbook every 100ms
- **Hourly FIX**: Alternative to the WMR – available on the hour every hour across the 24 hour cycle (under construction)
- **HLOC Global & regional**: Daily High, Low, Open Close for each of the London, New York and Asian trading sessions and Globally (under construction).

About Euronext FX

Euronext FX is an Electronic Communication Network (ECN) for foreign exchange trading. Powered by FastMatch® technology, Euronext FX offers customers access to large pools of diversified and bespoke liquidity, transparency, flexibility in trading protocols and unique order types. Its award-winning technology provides unparalleled speed and the capacity to handle thousands of orders simultaneously for Euronext FX clients, including financial institutions, banks, asset managers, hedge funds, proprietary trading firms and retail brokers.

Euronext FX is a company of Euronext, the leading pan-European exchange in the Eurozone (www.euronext.com).

Euronext FX operates in London, New York, Singapore and Tokyo. (euronextfx.com)

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