Euronext FX Data Suite

Empowering Data Driven Choices

Euronext FX, powered by award-winning FastMatch technology, is a cutting-edge ECN for trading Spot FX, Precious Metals and NDFs. With quote-to-feed and order-to-ack latencies **sub 25 microseconds**, ENFX execution and market data speeds are unmatched, especially important in times of volatility.

ENFX offers comprehensive FX data products derived from the core ECN, including real-time and historical data solutions.

ECN Market Data: Spot FX & Precious Metals

Available in real-time, EOD and/or historical

Level 1
Best bid, best offer from one of our four matching engines: NY, LD, TY, SG

NEW
Spread Matrix
A near real-time view of institutional spread and consensus per currency pair

Level 5 / Level 10
5 or 10 aggregated levels of best bid, best offer with volumes

ECN Prints + Mid V2
Streaming mid-price from NY4 matching engine, and traded from all 4 locations delayed 500ms, including per trade paid/ given indicators.

ECN Market Data: NDFs

Available in real-time, and/or EOD

Level 1
Best bid, best offer in 1m NDFs

Quant Data: Euronext FX Market Flow

Derived from traded data on the Euronext FX ECN, FX Market Flow offers subscribers daily metrics that reflect market trends. These metrics are designed to be used by quant funds to assist in the implementation of overnight trading strategies.

This product has been developed together with the Euronext Quant Team based on their successful Equity Market Flow product.

Universe: All 108 currency pairs traded on Euronext FX, $23Bn average daily volume across NY, LD, TY and SG.

History: 7 years of historical data, since January 2016

History methodology: Raw data collected point-in-time.

Frequency: End of day

Delivery: Flat file generated at end of day, computed on Euronext-FX servers. The output file is made available to subscribers on a server.

FX Market Flow V1

Launched: January 2023

FX Market Flow V2

Launched: October 2023

On a given ccy pair and computation period:

V1: **180** metrics

V2: **684** metrics

	V1	V2
6	**Participant types:** All, Tier1 Bank, Tier2 Bank, Buyside, Prop Trading Firm, Broker Dealer	**Participant types:** All, Tier1 Bank, Tier2 Bank, Buyside, Prop Trading Firm, Broker Dealer
3	**Trade types:** Maker, Taker, All	**Trade types:** Maker, Taker, All
2	**Basic sided metrics:** Turnover, Trade	**Basic sided metrics:** Turnover, Trade
5 / 7	**Function metrics:** Simple difference, Relative difference, Net sign, Concentration BUY, Concentration SELL	**Function metrics:** Simple difference, Relative difference Net sign, Concentration BUY, Concentration SELL, + Net Open, + Net Close
1 / 3	**Aggregation computation:** at Firm Id level	**Aggregation computation:** at Firm Id level, at Client Id level, at Firm Id by Client Id level