

Document title

EURONEXT NEXTHISTORY® COMMODITIES DAILY COMMITMENT OF TRADERS (DAILY COT) CLIENT SPECIFICATION

Document type or subject

CLIENT SPECIFICATION

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PREFACE

DOCUMENT HISTORY

The following table provides a description of all changes to this document.

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	27/01/2026	Initial release of the document

CONTACT INFORMATION

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FURTHER INFORMATION

For additional product information, please contact us at datasolutions@euronext.com.

CONTENTS

- 1. INTRODUCTION 4**
- 2. DATA OVERVIEW 5**
- 3. DATA FILES 6**

1. INTRODUCTION

The NextHistory Commodities Daily Commitment of Traders (Daily CoT) product provides clients with a daily aggregated report of positions held in commodity derivatives, as anticipation of the weekly regulatory report published in alignment of Article 58 of MiFID II (Directive 2014/65/EU).

This product addresses demand for more frequent position data by delivering an end-of-day (EOD) file that takes into consideration positions declared on a given holding date and that were declared until maximum 1 day after the holding date (meaning T and T+1).

The Daily CoT report includes, for each category:

- Number of persons holding positions
- Long and short position volumes
- Changes since the previous report
- Percentage of open interest

Euronext Commodities Covered :

- Corn / Mais
- Milling Wheat / Ble de Meunerie
- Rapeseed / Colza

1.1 SOFTWARE REQUIREMENTS

Software for reading and processing data files should be purchased from a third-party supplier. Clients need to make sure that this software is capable of handling very large data files.

2. DATA OVERVIEW

The NextHistory Commodities Daily Commitment of Traders (Daily CoT) product includes the following files:

FILE NAME	CONTENTS
Daily CoT	Positions reported by market participants on the commodities contracts, aggregated by Participant Type, Holding Position Day, Product Code & Maturity.

3. DATA FILES

3.1 FORMAT

- All files are in CSV format. The delimiter is a semicolon, so this character is never used in the fields.
- All dates have the same format: DD/MM/YYYY (DD = day, MM = month, YYYY = year).
- All numerical values follow standard international practice (decimal separator is a point).

3.2 FILE AVAILABILITY

There is no fixed availability time for the Daily CoT files. The files are made available on the SFTP server as soon as they are ready and the availability of the files varies per day depending on previous day's trading activity, in any case not before 23:00 CET.

3.3 SFTP DELIVERY

The Daily CoT files are available via SFTP:

- Host: data.prodnr.euronext.cloud
- Port: 22000

Please refer to the Data Shop SFTP Guide (available [here](#)) for instructions on how to set up your sftp account.

3.4 SFTP FILE LOCATION

FILE AVAILABLE	DIRECTORIES
Daily CoT files	Most Recent File <ul style="list-style-type: none"> • /DER_EU_ENXT_COM_COT/CURRENT Historical Archive <ul style="list-style-type: none"> • /DER_EU_ENXT_COM_COT/CSH_EU_ENXT_COM_COT_YYYY/CSH_EU_ENXT_COM_COT_YYYYMM

3.5 HTTPS DELIVERY

The Daily CoT files are also available on <https://live.euronext.com/en/user/datashop/files> using the client's credentials.

MY DATA SHOP

[My SFTP Settings](#) [My Licenses](#) [My Files](#)

Product Type: From: To:

Search:

FILE NAME	PRODUCT	LICENSE EXPIRATION	FILE UPDATED	FILE SIZE
No records found for that specific search				

3.6 FILE CONTENT

Possible Field Format:

“X”: Alphanumeric

“D”: Decimal/Floating Point

“N”: Numeric/Integer

3.6.1 Daily CoT File

File name:

- DER_EU_ENXT_COMM_COT_YYYYMMDD.csv

The file contains one record per commodity/Holder type for the relevant period.

File Layout:

REF.	FIELD NAME	FORMAT	DESCRIPTION
1.01	<HoldingPositionDay>	yyyy-mm-dd	Trading day to which the provided data relates.
1.02	<ContractName>	X	Commodity name
1.03	<ContractCode>	X	Commodity Code
1.04	<HolderType>	X	Positions holder type. <ul style="list-style-type: none"> • Investment Firms or Credit Institutions • Investment Funds • Other Financial Institutions • Commercial Undertakings
1.05	<NbOfPoss_Lng_RskRdcg>	N	Number of Long Position Risk Reducing directly related to commercial activities (expressed in lots)
1.06	<NbOfPoss_Lng_Othr>	N	Number of Long Position Other (expressed in lots)
1.07	<NbOfPoss_Lng_Ttl>	N	Number of Long Position Total (expressed in lots)
1.08	<NbOfPoss_Shrt_RskRdcg>	N	Number of Short Position Risk Reducing directly related to commercial activities (expressed in lots)

REF.	FIELD NAME	FORMA T	DESCRIPTION
1.09	<NbOfPoss_Shrt_Othr>	N	Number of Short Position Other (expressed in lots)
1.10	<NbOfPoss_Shrt_Ttl>	N	Number of Short Position Total (expressed in lots)
1.11	<ChngsSncLastRpt_Lng_RskRdc>	D	Changes since the previous report (+/-) in number of Long Position Risk Reducing directly related to commercial activities
1.12	<ChngsSncLastRpt_Lng_Othr>	D	Changes since the previous report (+/-) in number of Long Position Other
1.13	<ChngsSncLastRpt_Lng_Ttl>	D	Changes since the previous report (+/-) in number of Long Position Total
1.14	<ChngsSncLastRpt_Shrt_RskRdc>	D	Changes since the previous report (+/-) in number of Short Position Risk Reducing directly related to commercial activities
1.15	<ChngsSncLastRpt_Shrt_Othr>	D	Changes since the previous report (+/-) in number of Short Position Other
1.16	<ChngsSncLastRpt_Shrt_Ttl>	D	Changes since the previous report (+/-) in number of Short Position Total
1.17	<Pct_OpnIntrst_Lng_RskRdcg >	D	Percentage of the total open interest for Long Position Risk Reducing directly related to commercial activities
1.18	<Pct_OpnIntrst_Lng_Othr>	D	Percentage of the total open interest for Long Position Other
1.19	<Pct_OpnIntrst_Lng_Ttl>	D	Percentage of the total open interest for Long Position Total
1.20	<Pct_OpnIntrst_Shrt_RskRdcg>	D	Percentage of the total open interest for Short Position Risk Reducing directly related to commercial activities
1.21	<Pct_OpnIntrst_Shrt_Othr>	D	Percentage of the total open interest for Short Position Other
1.22	<NbOfHolders>	D	Change versus previous trading day in long open interest positions for Client account.