

Document title

EURONEXT NEXTHISTORY® MARKET CONCENTRATION HHI 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	12/05/2024	Initial release of the document

CONTACT INFORMATION

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FURTHER INFORMATION

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1. INTRODUCTION

Euronext NextHistory provides high-quality historical financial data that allows users to identify price trends and gain new insights into risk management and forecasting.

The main features of Euronext NextHistory Market Concentration HHI are as follows:

- Market concentration expressed as Herfindahl-Hirschman Index ratios for all open positions and long and short open positions
- Percentage of open interest split per account type
- Total positions for each series
- Number of participants split per account type
- Instrument characteristics

Euronext Derivatives Markets Covered

- Euronext Amsterdam
- Euronext Brussels
- Euronext Lisbon
- Euronext Paris

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

Euronext NextHistory derivatives data is stored in the following files.

Table 1 Euronext NextHistory Market Concentration HHI Data Files

FILE NAME	CONTENTS
Market Concentration HHI	Characteristics of a particular instrument on a given date. Total positions (long + short). Total number of participants with Open Interest (OI). Number of participants with OI for the account types Client, House, Market Maker and Own Account*. Percentage of OI positions split account the account types Client, House, Market Maker and Own Account*. Herfindahl-Hirschman Index ratios for total Open positions, Long positions and Short positions.

*Combination of House and Market Maker accounts. Populated if number of Market Makers is less than 3.

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 NextHistory Market Concentration HHI 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.

3.3 FTP/SFTP DELIVERY

The files are available via SFTP:

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

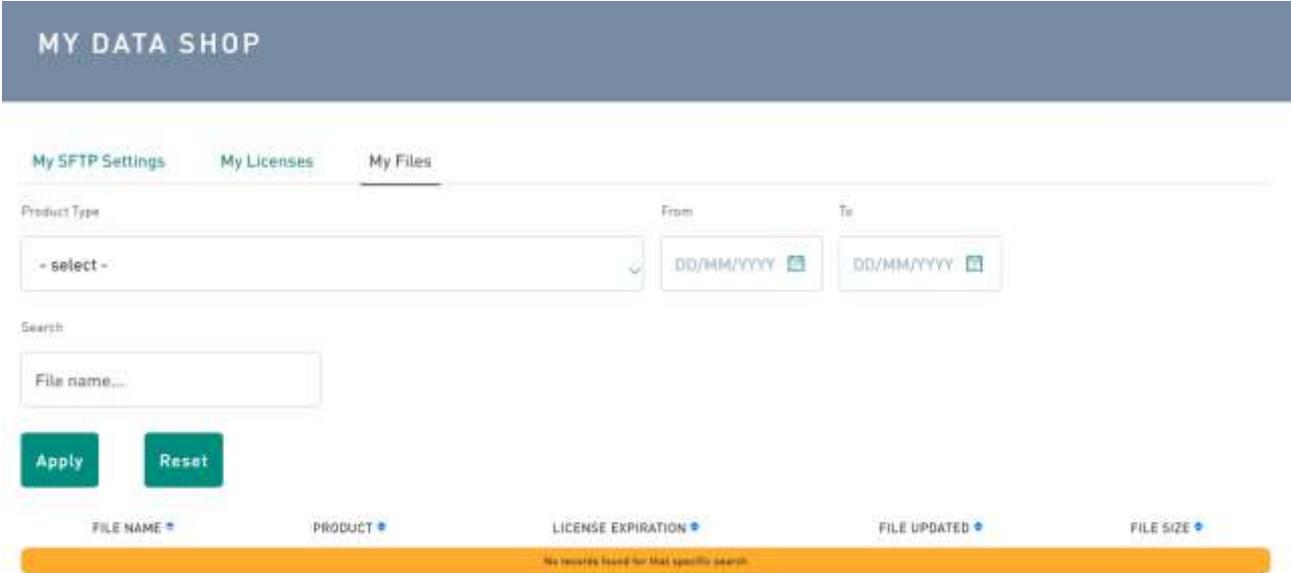
Please refer to the Data Shop SFTP Guide (available [here](#)) for instructions on how to set up your sftp account.

3.4 FTP/SFTP FILE LOCATION

FILE AVAILABLE	DIRECTORIES
Market Concentration HHI	Most Recent File /DER_EU_ENXT_MKT-CONCENTRATION/CURRENT
	Historical Archive /DER_EU_ENXT_MKT-CONCENTRATION /CSH_EU_ENXT_MKT-CONCENTRATION _YYYY/CSH_EU_ENXT_MKT-CONCENTRATION _YYYYMM

3.5 HTTPS DELIVERY

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



3.6 FILE CONTENT

Possible Field Format:

“X”: Alphanumeric

“D”: Decimal/Floating Point

“N”: Numeric/Integer

3.6.1 Volume and Open Interest

File name: DER_EU_ENXT_MKT-CONCENTRATION_YYYYMMDD.csv

The file contains one record per instrument for the relevant period.

Table 1 Market Concentration HHI File

REF.	FIELD NAME	FORMA T	DESCRIPTION
1.01	<BusinessDate>	yyyy- mm-dd	Trading day to which the provided data relates.
1.02	<ExchangeCode>	X	A code typically indicating the exchange on which a contract trades. <ul style="list-style-type: none"> • A: Amsterdam - Equity Products • B: Brussels - Equity Products • F: Brussels - Index Products • J: Paris - Index Products • K: Amsterdam - Index Products • M: Lisbon - Index Products • P: Paris - Equity Products • S: Lisbon - Equity Products
1.03	<ContractType>	X	Contract Type as defined by the exchange: <ul style="list-style-type: none"> • F – Future • O – Option
1.04	<ContractName>	X	Full name of contract.
1.05	<ProductCode>	X	Unique code assigned to the contract.

REF.	FIELD NAME	FORMAT	DESCRIPTION
1.06	<UnderlyingIsinCode>	X	ISIN code of the underlying instrument, where applicable.
1.07	<ExerciseStyle>	X	Exercise type of instrument. For Options only. <ul style="list-style-type: none"> • E - European style • A - American style • Blank, if not applicable.
1.08	<LastTradingDate>	yyyy-mm-dd	Expiry date of instrument. Last day of trading.
1.09	<StrikePrice>	D	For Options only. The exercise (strike) price of the Option instrument in integer tick representation. Shows '0' for Futures.
1.10	<InstrumentType>	X	Type of instrument: <ul style="list-style-type: none"> • C – Call • F – Future • P – Put
1.11	<Amr>	X	Unique code per instrument.
1.12	<IsinCode>	X	International Securities Identification Number (ISIN) which identifies the instrument in accordance with the ISO 6166 standard.
1.13	<TotalPositions>	N	Total number open positions in the contract.
1.14	<NumberOfMarketMakers>	N	Number of market makers in the contract.
1.15	<NumberOfParticipantsWithOi>	N	Total number of participants with open interest.
1.16	<ParticipantsClientAccount>	N	Number of Client accounts with open interest.
1.17	< ParticipantsHouseAccount >	N	Number of House accounts with open interest.
1.18	< ParticipantsMmAccount >	N	Number of Market Maker accounts with open interest.
1.19	< ParticipantsOwnAccount >	N	Number of Own Account* with open interest. *Own account is a combination of the House and Market Maker accounts. This field is only populated if the number of market makers is less than 3.

REF.	FIELD NAME	FORMA T	DESCRIPTION
1.20	<PercentOiClientAccount>	D	Percentage of open interest positions for Client account.
1.21	<PercentOiHouseAccount >	D	Percentage of open interest positions for House account.
1.22	<PercentOiMmAccount >	D	Percentage of open interest positions for Market Maker account.
1.23	<PercentOiOwnAccount >	D	Percentage of open interest positions for Own Account* account. *Own account is a combination of the House and Market Maker accounts. This field is only populated if the number of market makers is less than 3.
1.24	<OpenPositionsHhi>	D	Herfindahl-Hirshman Index (HHI) ratio for all open positions.
1.25	<LongPositionsHhi>	D	Herfindahl-Hirshman Index (HHI) ratio for all long positions.
1.26	<ShortPositionsHhi>	D	Herfindahl-Hirshman Index (HHI) ratio for all short positions.