Document title

EURONEXT NEXTHISTORY® VOLUME AND OPEN INTEREST CLIENT SPECIFICATION

Document type or subject

CLIENT SPECIFICATION

Revision number

Revision Number: 1.0

Date

31 January 2024

PREFACE

DOCUMENT HISTORY

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

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	31/01/2024	Initial release of the document

CONTACT INFORMATION

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FURTHER INFORMATION

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CONTENTS

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 Volume and Open Interest data are as follows:

- Trading volumes per account type for all relevant derivatives contracts
- Open interest split per account type
- Long and short indication for the open interest
- Changes in open interest change versus previous trading day
- 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 cash data is stored in the following files.

Table 1 Euronext NextHistory Volume and Open Interest Data Files

FILE NAME	CONTENTS
Volume and Open Interest	Characteristics of a particular instrument on a given date. Trading volume for account the types Client, House, Market Maker and Own Account*. Open interest split per long and short positions for account the types Client, House, Market Maker and Own Account*. Change in open interest positions versus previous trading day.

*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 Volume and Open Interest 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

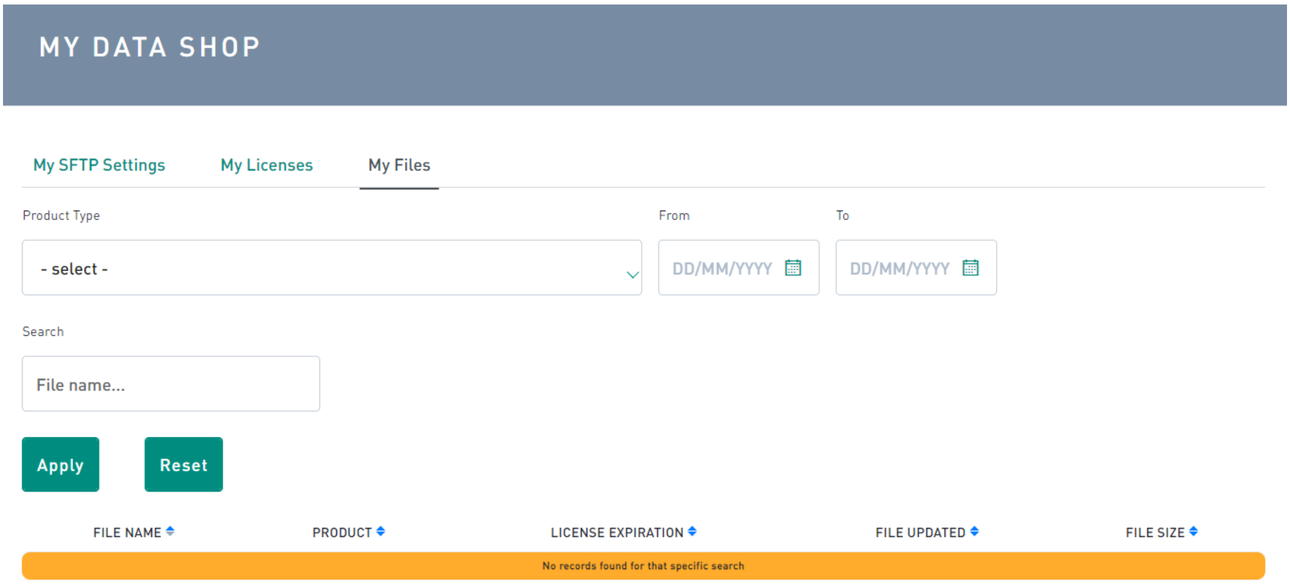
Please refer to the Data Shop SFTP Guide (available here) for instructions on how to set up your sftp account.

3.4 FTP/SFTP FILE LOCATION

FILE AVAILABLE	DIRECTORIES
Volume and Open Interest	Most Recent File /CSH_EU_ENXT_OPEN-INTEREST/CURRENT Historical Archive /CSH_EU_ENXT_OPEN_INTEREST/CSH_EU_ENXT_OPEN_INTEREST_YYYY/CSH_EU_ENXT_OPEN_INTEREST_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_OPEN-INTEREST_YYYYMMDD.csv

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

Table 1 Volume and Open Interest File

REF.	FIELD NAME	FORMAT	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. • 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: • F – Future • O – Option
1.04	<ContractName>	X	Full name of contract.
1.05	<ProductCode>	X	Unique code assigned to the contract.
1.06	<LastTradingDate>	yyyy-mm-dd	Expiry date of instrument. Last day of trading.
1.07	<StrikePrice>	D	For Options only.

REF.	FIELD NAME	FORMAT	DESCRIPTION
			The exercise (strike) price of the Option instrument in integer tick representation. Shows ‘0’ for Futures.
1.08	<InstrumentType>	X	Type of instrument: • C – Call • F – Future • P – Put
1.09	<AMR>	X	Unique code per instrument.
1.10	<ISIN_Code>	X	International Securities Identification Number (ISIN) which identifies the instrument in accordance with the ISO 6166 standard.
1.11	<NumberOfMarketMakers>	N	Number of registered market makers for the contract.
1.12	<VolumeSingleCounted>	N	Total volume (single counted) traded on the given business date.
1.13	<VolumeClient>	N	Volume traded on Client account on the given business date.
1.14	<VolumeHouse>	N	Volume traded on House account on the given business date.
1.15	<VolumeMarketMaker>	N	Volume traded on Market Maker account on the given business date.
1.16	<VolumeOwnAccount>	N	Volume traded on own account* on the given business date. *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.
1.17	<LongPositionClient>	N	Accumulated long open interest positions for Client account.
1.18	<ShortPositionClient>	N	Accumulated short open interest positions for Client account.
1.19	<LongPositionHouse>	N	Accumulated long open interest positions for House account.
1.20	<ShortPositionHouse>	N	Accumulated short open interest positions for House account.
1.21	<LongPositionMarketMaker>	N	Accumulated long open interest positions for Market Maker account.

REF.	FIELD NAME	FORMAT	DESCRIPTION
1.22	<ShortPositionMarketMaker>	N	Accumulated short open interest positions for Market Maker account.
1.23	<LongPositionOwnAccount>	N	Accumulated long open interest positions for Own 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	<ShortPositionOwnAccount>	N	Accumulated short open interest positions for Own 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.
1.25	<DoDLongPositionClient>	N	Change versus previous trading day in long open interest positions for Client account.
1.26	<DoDShortPositionClient>	N	Change versus previous trading day in short open interest positions for Client account.
1.27	<DoDLongPositionHouse>	N	Change versus previous trading day in long open interest positions for House account.
1.28,	<DoDShortPositionHouse>	N	Change versus previous trading day in short open interest positions for House account.
1.29	<DoDLongPositionMarketMaker>	N	Change versus previous trading day in long open interest positions for Market Maker account.
1.30	<DoDShortPositionMarketMaker>	N	Change versus previous trading day in short open interest positions for Market Maker account.
1.31	<DoDLongPositionOwnAccount>	N	Change versus previous trading day in long open interest positions for Own 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.
1.32	<DoDShortPositionOwnAccount>	N	Change versus previous trading day in short open interest positions for Own 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.