

Euronext Derivatives Volume and Open Interest

Get a comprehensive view of the trading flow distribution across Euronext Derivatives markets.



Data available

- Derivatives Volume and Open Interest at T+1
- Long and short open interest per account type
- Contracts with >3 Market Makers: Open Interest by account type (Client, House, Market Maker)
- Contracts with <3 Market Makers: Open Interest by Client and Own Account (House & Market Maker combined)
- Euronext Derivatives markets covered: Amsterdam, Brussels, Lisbon, Paris and Milan.

Market Concentration – HHI

The new product enhances the Volume & Open Interest product by providing insights into market concentration in Euronext derivatives using Herfindahl-Hirschman Index (HHI) ratios. It enables clients to assess concentration on individual contracts and series through proprietary clearing data calculations.



Access

- Subscription-based product
- Euronext Data Shop SFTP
- File in CSV format
- Delivery at T+1 after each trading day

For more information, please click on the button below or contact our expert team at datasolutions@euronext.com

Get in Touch

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. No information set out or referred to in this publication shall form the basis of any contract. The creation of rights and obligations in respect of financial products that are traded on the exchanges operated by Euronext's subsidiaries shall depend solely on the applicable rules of the market operator. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext. Euronext refers to Euronext N.V. and its affiliates.