

Futures Daily Market Report for Equity Derivatives - Non-US Based
10-Feb-2023

COMMODITY NAME	CONTRACT MONTH	DAILY PRICE RANGE				SETTLE		VOLUME AND OI TOTALS						
		OPEN#	HIGH	LOW	CLOSE#	PRICE	CHANGE	TOTAL VOLUME	OI	CHANGE	EFP	EFS	BLOCK VOLUME	SPREAD VOLUME
0F8-National Bank of Canada (Flex Div Adj Future Cash)														
0F8	Feb-17-23					101.127	-0.313	0			0	0	0	0
0F8	Mar-17-23					101.477	-0.314	0			0	0	0	0
0F8	Apr-21-23					101.921	-0.314	0			0	0	0	0
0F8	May-19-23					102.282	-0.311	0			0	0	0	0
0F8	Jun-16-23					102.644	-0.309	0			0	0	0	0
0F8	Jul-21-23					103.105	-0.301	0			0	0	0	0
0F8	Aug-18-23					103.475	-0.295	0			0	0	0	0
Totals for 0F8:								0	0	0	0	0	0	0

NOTE: The information contained in this report is compiled for the convenience of subscribers and is furnished without responsibility for accuracy and is accepted by the subscriber on the condition that errors or omissions shall not be made the basis for any claim, demand or cause of action.

NOTE: OI information is not available until the next business day.

NOTE: Volume is aggregated and representative of each Futures market strip including applicable TAS and Minute Marker(s) trading activity.

Open Price reflects the first trade in the Market. Close price reflects the prevailing market price at the end of the trading session.

NOTE: OI information is not available for FLEX products.

NOTE: The EFP column includes Basis Trades and the EFS column includes AA Trades for the respective markets they are utilized in (IFLO and IFLL). This aggregation is for reporting purposes only and does not constitute a change in the trade type.

NOTE: Spread Volume includes futures/options combinations, spreads, and defined strategies.