

FMX Futures Exchange Daily Trade Report - Data Element Definitions

Data Element	Definition
Contract	Name of the contract.
Maturity Date	Month in which the contract settles.
Open	First price at which the contract traded during the trading day. If there were no trades during the trading day, the price is blank.
High	Highest price during the trading day. The highest price is the higher of the highest sale or highest bid during the trading day. If a bid is used for the high price, it will be denoted with a "b".
Low	Lowest price during the trading day. The lowest price is the lower of the lowest sale or lowest offer during the trading day. If an offer is used for the low price, it is denoted with an "a" after the price.
Last	Last price at which the contract traded during the trading day. If there were no trades during the trading day, the price is blank.
Settlement	The daily settlement price determined in accordance with Exchange Rule III-17. If discretion is used in determining the daily settlement price, then the price is denoted with a "d" after the price.
Change	Today's settlement price minus the previous day's settlement price.
Volume	Total number of contracts traded during the trading day.
Open Interest	Total number of contracts long or short in the contract month that have not been offset.

Notes:

- 1) The daily trade report is posted twice daily on T+1 at ~1:00am ET (preliminary) and 10:45am ET (final)
- 2) In the historical trade data section the final daily trade report will be listed first for each trade date (higher on the page) with the preliminary report(s) below

For any questions about or issues with the report, please contact the FMX Control Desk.

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