

MONTHLY
ELX FUTURES
DAILY PRICE, VOLUME AND OPEN INTEREST

Monthly Summary

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MONTH	CONTRACT CODE	CONTRACT MONTH	OPEN	LAST	SETTLE	BLOCK VOLUME	EFP VOLUME	ELECTRONIC VOLUME	TOTAL VOLUME	OPEN INTEREST	ELX TOTAL VOLUME	ELX TOTAL OPEN INTEREST
November-09	ZTE	Dec-09	NA	NA	NA	0	335	255404	255739	3478		
November-09	ZTE	Mar-09	NA	NA	NA	0	0	10526	10526	224		
November-09	ZFE	Dec-09	NA	NA	NA	0	1050	275119	276169	1710		
November-09	ZFE	Mar-09	NA	NA	NA	0	0	8941	8941	212		
November-09	ZNE	Dec-09	NA	NA	NA	0	567	217272	217839	1996		
November-09	ZNE	Mar-09	NA	NA	NA	0	0	4734	4734	191		
November-09	ZBE	Dec-09	NA	NA	NA	0	140	107053	107193	1200		
November-09	ZBE	Mar-09	NA	NA	NA	0	0	3332	3332	255	884473	9266
TRADE DATE	CONTRACT CODE	CONTRACT MONTH	OPEN	LAST	SETTLE	BLOCK VOLUME	EFP VOLUME	ELECTRONIC VOLUME	TOTAL VOLUME	OPEN INTEREST	ELX TOTAL VOLUME	ELX TOTAL OPEN INTEREST
11/30/2009	ZTE	Dec-09	109-127	109-150	109-152	0	0	54	54	3478		
11/30/2009	ZTE	Mar-10	108-265	108-305	108-302	0	0	10494	10494	224		
11/30/2009	ZFE	Dec-09	108-075	118-137	118-147	0	0	801	801	1710		
11/30/2009	ZFE	Mar-10	116-312	117-087	117-085	0	0	8930	8930	212		
11/30/2009	ZNE	Dec-09	120-315	121-040	121-055	0	0	1074	1074	1996		
11/30/2009	ZNE	Mar-10	119-225	119-295	119-300	0	0	4715	4715	191		
11/30/2009	ZBE	Dec-09	122-300	123-060	123-110	0	0	207	207	1200		
11/30/2009	ZBE	Mar-10	122-085	122-200	122-230	0	0	3329	3329	255	29604	9266
11/27/2009	ZTE	Dec-09	109-145	109-132	109-130	0	0	1788	1788	3478		
11/27/2009	ZTE	Mar-10	NA	NA	108-265	0	0	0	0	0		
11/27/2009	ZFE	Dec-09	118-135	118-077	118-072	0	0	1206	1206	2228		
11/27/2009	ZFE	Mar-10	NA	NA	117-010	0	0	0	0	3		
11/27/2009	ZNE	Dec-09	121-070	121-015	121-025	0	0	1499	1499	2750		
11/27/2009	ZNE	Mar-10	NA	NA	119-280	0	0	0	0	3		
11/27/2009	ZBE	Dec-09	122-250	123-010	123-060	0	0	95	95	1385		
11/27/2009	ZBE	Mar-10	NA	BN	122-200	0	0	0	0	3	4588	9850
11/25/2009	ZTE	Dec-09	109-097	109-092	109-095	0	15	9440	9455	3852		
11/25/2009	ZTE	Mar-10	NA	NA	108-24	0	0	0	0	0		
11/25/2009	ZFE	Dec-09	117-270	117-302	117-295	0	0	7361	7361	2791		
11/25/2009	ZFE	Mar-10	NA	NA	116-237	0	0	0	0	3		
11/25/2009	ZNE	Dec-09	120-030	120-165	120-15	0	0	7673	7673	3864		
11/25/2009	ZNE	Mar-10	NA	NA	119-07	0	0	0	0	3		
11/25/2009	ZBE	Dec-09	121-210	122-090	122-060	0	0	3641	3641	1439		
11/25/2009	ZBE	Mar-10	NA	NA	121-180	0	0	0	0	3	28130	11955
11/24/2009	ZTE	Dec-09	109-072	109-092	109-090	0	0	11454	11454	4138		
11/24/2009	ZTE	Mar-10	108-235	108-242	108-237	0	0	32	32	0		
11/24/2009	ZFE	Dec-09	117-200	117-280	117-265	0	0	12141	12141	3924		
11/24/2009	ZFE	Mar-10	116-155	116-202	116-182	0	0	11	11	3		
11/24/2009	ZNE	Dec-09	119-265	120-060	120-030	0	0	8104	8104	4946		
11/24/2009	ZNE	Mar-10	118-210	118-280	118-255	0	0	19	19	3		
11/24/2009	ZBE	Dec-09	121-015	121-220	121-170	0	0	4525	4525	1382		
11/24/2009	ZBE	Mar-10	120-310	120-310	120-300	0	0	3	3	3	36289	14399

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11/23/2009	ZTE	Dec-09	109-045	109-060	109-055	0	0	9447	9447	4774		
11/23/2009	ZFE	Dec-09	117-122	117-170	117-165	0	0	9256	9256	4457		
11/23/2009	ZNE	Dec-09	119-100	119-205	119-200	0	0	5894	5894	5221		
11/23/2009	ZBE	Dec-09	120-175	121-010	120-290	0	0	2980	2980	1544	27577	15996
11/20/2009	ZTE	Dec-09	109-080	109-057	109-062	0	0	17041	17041	5785		
11/20/2009	ZFE	Dec-09	117-202	117-150	117-162	0	0	12521	12521	4645		
11/20/2009	ZNE	Dec-09	119-245	119-155	119-180	0	0	8418	8418	5626		
11/20/2009	ZBE	Dec-09	120-240	120-240	120-280	0	0	5319	5319	1377	43299	17433
11/19/2009	ZTE	Dec-09	109-050	109-075	109-067	0	15	19068	19083	4717		
11/19/2009	ZFE	Dec-09	117-110	117-192	117-180	0	10	16685	16695	4784		
11/19/2009	ZNE	Dec-09	119-160	119-225	119-210	0	0	13978	13978	5523		
11/19/2009	ZBE	Dec-09	120-240	120-300	120-260	0	0	6054	6054	1174	55810	16198
11/18/2009	ZTE	Dec-09	109-037	109-052	109-050	0	0	17216	17216	3543		
11/18/2009	ZFE	Dec-09	117-105	117-100	117-100	0	0	14591	14591	5094		
11/18/2009	ZNE	Dec-09	119-205	119-140	119-140	0	0	10797	10797	5405		
11/18/2009	ZBE	Dec-09	120-275	120-140	120-160	0	0	7673	7673	1116	50277	15158
11/17/2009	ZTE	Dec-09	109-032	109-042	109-042	0	0	12561	12561	2609		
11/17/2009	ZFE	Dec-09	117-082	117-125	117-127	0	0	17274	17274	4942		
11/17/2009	ZNE	Dec-09	119-170	119-230	119-240	0	0	12409	12409	5279		
11/17/2009	ZBE	Dec-09	120-205	121-010	121-020	0	0	7496	7496	1623	49740	14453
11/16/2009	ZTE	Dec-09	109-000	109-037	109-037	0	0	16638	16638	3433		
11/16/2009	ZFE	Dec-09	117-007	117-095	117-110	0	20	14770	14790	5109		
11/16/2009	ZNE	Dec-09	118-315	119-190	119-220	0	0	18377	18377	5206		
11/16/2009	ZBE	Dec-09	119-255	120-210	120-270	0	0	9203	9203	2001	59008	15749
11/13/2009	ZTE	Dec-09	109-000	109-007	109-007	0	0	14966	14966	4287		
11/13/2009	ZFE	Dec-09	116-297	116-310	116-297	0	60	13142	13202	4595		
11/13/2009	ZNE	Dec-09	119-015	119-005	118-305	0	0	12354	12354	3925		
11/13/2009	ZBE	Dec-09	119-055	119-145	119-140	0	0	5749	5749	1971	46271	14778
11/12/2009	ZTE	Dec-09	108-317	109-002	109-005	0	75	18667	18742	3440		
11/12/2009	ZFE	Dec-09	116-305	116-292	116-292	0	0	21990	21990	5062		
11/12/2009	ZNE	Dec-09	118-300	118-305	118-295	0	0	16258	16258	5999		
11/12/2009	ZBE	Dec-09	118-300	118-305	118-290	0	0	9197	9197	1716	66187	16217
11/11/2009	ZTE	Dec-09	108-310	109-010	109-012	0	0	307	307	4249		
11/11/2009	ZFE	Dec-09	116-240	116-287	117-000	0	0	419	419	5427		
11/11/2009	ZNE	Dec-09	118-180	118-265	119-010	0	0	697	697	4812		
11/11/2009	ZBE	Dec-09	118-135	119-005	119-120	0	0	295	295	1144	1718	15632
11/10/2009	ZTE	Dec-09	108-300	108-310	108-305	0	50	17482	17532	4249		
11/10/2009	ZFE	Dec-09	116-237	116-242	116-235	0	80	15146	15226	5427		
11/10/2009	ZNE	Dec-09	118-190	118-190	118-185	0	0	12405	12405	4812		
11/10/2009	ZBE	Dec-09	118-170	118150	118-130	0	0	5450	5450	1148	50613	15636
11/9/2009	ZTE	Dec-09	108-295	108-295	108-297	0	0	11371	11371	4085		
11/9/2009	ZFE	Dec-09	116-200	116-232	116-227	0	70	13110	13180	5182		
11/9/2009	ZNE	Dec-09	118-095	118-190	118-170	0	0	9375	9375	3260		
11/9/2009	ZBE	Dec-09	118-085	118-180	118-160	0	14	6351	6365	1221	40291	13748

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11/6/2009	ZTE	Dec-09	108-275	108-297	108-297	0	0	21291	21291	5501		
11/6/2009	ZFE	Dec-09	116-147	116-217	116-210	0	70	22149	22219	4497		
11/6/2009	ZNE	Dec-09	118-040	118-135	118-135	0	162	18942	19104	3731		
11/6/2009	ZBE	Dec-09	118-120	118-150	118-140	0	56	7418	7474	1179	70088	14908
11/5/2009	ZTE	Dec-09	108-270	108-280	108-277	0	105	14076	14181	5832		
11/5/2009	ZFE	Dec-09	116-090	116-142	116-135	0	0	17402	17402	3929		
11/5/2009	ZNE	Dec-09	117-315	118-030	118-025	0	198	13867	14065	3638		
11/5/2009	ZBE	Dec-09	118-200	118-090	118-070	0	14	6842	6856	1191	52504	14590
11/4/2009	ZTE	Dec-09	108-252	108-260	108-262	0	25	16820	16845	5156		
11/4/2009	ZFE	Dec-09	116-092	116-075	116-067	0	110	31106	31216	4279		
11/4/2009	ZNE	Dec-09	118-045	117-295	117-265	0	45	16988	17033	4067		
11/4/2009	ZBE	Dec-09	118-270	118-125	118-030	0	0	6593	6593	1240	71687	14742
11/3/2009	ZTE	Dec-09	108-260	108-257	108-255	0	50	14724	14774	6283		
11/3/2009	ZFE	Dec-09	116-155	116-100	116-092	0	210	19919	20129	4429		
11/3/2009	ZNE	Dec-09	118-195	118-060	118-050	0	90	14386	14476	3410		
11/3/2009	ZBE	Dec-09	120-010	119-045	119-020	0	28	5833	5861	1241	55240	15363
11/2/2009	ZTE	Dec-09	108-245	108-247	108-250	0	0	10993	10993	5862		
11/2/2009	ZFE	Dec-09	116-115	116-122	116-130	0	420	14130	14550	4508		
11/2/2009	ZNE	Dec-09	118-140	118-150	118-155	0	72	13777	13849	3098		
11/2/2009	ZBE	Dec-09	119-315	119-270	119-260	0	28	6132	6160	1190	45552	14658

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