

ELX FUTURES
DAILY PRICE, VOLUME AND OPEN INTEREST

MONTHLY SUMMARY

MONTH	CONTRACT CODE	CONTRACT MONTH	OPEN	LAST	SETTLE	BLOCK VOLUME	EFP VOLUME	ELECTRONIC VOLUME	TOTAL VOLUME	OPEN INTEREST	TOTAL VOLUME	ELX TOTAL OPEN INTEREST
October-09	ZTE	Dec-09	NA	NA	NA	0	3575	223158	226733	5831		
October-09	ZFE	Dec-09	NA	NA	NA	0	1210	475742	476952	4356		
October-09	ZNE	Dec-09	NA	NA	NA	0	1374	277051	278425	3121		
October-09	ZBE	Dec-09	NA	NA	NA	0	84	128389	128473	1181	1110583	14489
TRADE DATE	CONTRACT CODE	CONTRACT MONTH	OPEN	LAST	SETTLE	BLOCK VOLUME	EFRP VOLUME	ELECTRONIC VOLUME	TOTAL VOLUME	OPEN INTEREST	ELX TOTAL VOLUME	ELX TOTAL OPEN INTEREST
30/10/2009	ZTE	Dec-09	108-215	108-265	108-257	0	410	15493	15903	5831		
30/10/2009	ZFE	Dec-09	115-305	116-157	116145	0	150	31890	32040	4356		
30/10/2009	ZNE	Dec-09	117-280	118-210	118-195	0	99	20302	20401	3121		
30/10/2009	ZBE	Dec-09	118-295	120-070	120-050	0	0	8118	8118	1181	76462	14489
29/10/2009	ZTE	Dec-09	108-230	108-207	108-202	0	60	14023	14083	4044		
29/10/2009	ZFE	Dec-09	116-077	115-282	115-270	0	150	25815	25965	3005		
29/10/2009	ZNE	Dec-09	118-105	117-230	117-230	0	435	23188	23623	2541		
29/10/2009	ZBE	Dec-09	119-175	118-250	118-220	0	0	5679	5679	1023	69350	10613
28/10/2009	ZTE	Dec-09	108-187	108-227	108-227	0	300	16050	16350	4262		
28/10/2009	ZFE	Dec-09	116-020	116-062	116-060	0	220	27120	27340	3500		
28/10/2009	ZNE	Dec-09	117-285	118-075	118-080	0	252	17744	17996	3742		
28/10/2009	ZBE	Dec-09	119-125	119-215	119-260	0	0	7074	7074	860	68760	12364
27/10/2009	ZTE	Dec-09	108-137	108-195	108-190	0	455	17136	17591	3546		
27/10/2009	ZFE	Dec-09	115-122	115-312	115-305	0	240	26072	26312	3613		
27/10/2009	ZNE	Dec-09	117-060	117-315	117-295	0	252	16385	16637	3787		
27/10/2009	ZBE	Dec-09	118-030	119-085	119-040	0	0	6063	6063	959	66603	11895
26/10/2009	ZTE	Dec-09	108-137	108-127	108-130	0	45	11710	11755	3651		
26/10/2009	ZFE	Dec-09	115-157	115-107	115-112	0	300	20415	20715	3466		
26/10/2009	ZNE	Dec-09	117-105	117-020	117-025	0	0	16245	16245	3080		
26/10/2009	ZBE	Dec-09	118-235	117-290	118-020	0	56	5101	5157	828	53872	11025
23/10/2009	ZTE	Dec-09	108-145	108-137	108-147	0	525	10817	11342	3494		
23/10/2009	ZFE	Dec-09	115-217	115-180	115-207	0	70	22648	22718	3753		
23/10/2009	ZNE	Dec-09	117-195	117-145	117-190	0	0	12920	12920	2615		
23/10/2009	ZBE	Dec-09	119-080	118-285	119-010	0	0	4124	4124	686	51104	10548
22/10/2009	ZTE	Dec-09	108-165	108-180	108-182	0	490	7986	8476	3564		
22/10/2009	ZFE	Dec-09	115-297	115-300	115-305	0	0	20367	20367	3841		
22/10/2009	ZNE	Dec-09	118-020	117-305	117-310	0	0	10245	10245	2900		
22/10/2009	ZBE	Dec-09	119-285	119-200	119-200	0	0	3752	3752	783	42840	11088

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21/10/2009	ZTE	Dec-09	108-195	108-172	108-165	0	45	11374	11419	3443		
21/10/2009	ZFE	Dec-09	116-100	116-005	115-292	0	0	24475	24475	5310		
21/10/2009	ZNE	Dec-09	118-190	118-055	118-005	0	23	14756	14779	3036		
21/10/2009	ZBE	Dec-09	120-170	120-005	119-250	0	0	6354	6354	676	57027	12465
20/10/2009	ZTE	Dec-09	108-165	108-197	108-202	0	25	9878	9903	4276		
20/10/2009	ZFE	Dec-09	116-010	116-102	116-112	0	0	23788	23788	5428		
20/10/2009	ZNE	Dec-09	118-060	118-190	118-205	0	163	11592	11755	2729		
20/10/2009	ZBE	Dec-09	120-025	120-185	120-210	0	14	4972	4986	829	50432	13262
19/10/2009	ZTE	Dec-09	108-157	108-162	108-165	0	165	7749	7914	4079		
19/10/2009	ZFE	Dec-09	115-310	116-010	116-012	0	40	19478	19518	3657		
19/10/2009	ZNE	Dec-09	118-040	118-075	118-075	0	69	7444	7513	2424		
19/10/2009	ZBE	Dec-09	119-145	120-010	119-290	0	14	3229	3243	778	38188	10938
16/10/2009	ZTE	Dec-09	108-177	108-172	108-167	0	50	11623	11673	4391		
16/10/2009	ZFE	Dec-09	115-285	116-000	115-315	0	0	26999	26999	3684		
16/10/2009	ZNE	Dec-09	117-270	118-055	118-040	0	81	11527	11608	2061		
16/10/2009	ZBE	Dec-09	118-275	119-200	119-180	0	0	4741	4741	1147	55021	11283
15/10/2009	ZTE	Dec-09	108-192	108-177	108-177	0	0	11005	11005	3721		
15/10/2009	ZFE	Dec-09	116-020	115-282	115-272	0	0	28335	28335	1941		
15/10/2009	ZNE	Dec-09	118-035	117-260	117-245	0	0	11914	11914	1993		
15/10/2009	ZBE	Dec-09	119-010	118-280	118-250	0	0	4472	4472	984	55726	8639
14/10/2009	ZTE	Dec-09	108-197	108-200	108-195	0	0	11315	11315	3238		
14/10/2009	ZFE	Dec-09	116-085	116-047	116-030	0	10	28299	28309	2187		
14/10/2009	ZNE	Dec-09	118-195	118-065	118-050	0	0	19116	19116	1643		
14/10/2009	ZBE	Dec-09	120-070	119-145	119-130	0	0	5844	5844	1003	64584	8071
13/10/2009	ZTE	Dec-09	108-185	108-212	108-220	0	190	8562	8752	3519		
13/10/2009	ZFE	Dec-09	116-050	116-097	116-145	0	0	12278	12278	2029		
13/10/2009	ZNE	Dec-09	118-175	118-215	118-290	0	0	9143	9143	2258		
13/10/2009	ZBE	Dec-09	120-080	120-130	120-290	0	0	3586	3586	932	33759	8737
12/10/2009	ZTE	Dec-09	108-175	108-200	108-192	0	0	296	296	3293		
12/10/2009	ZFE	Dec-09	115-280	116-085	116-057	0	0	361	361	2064		
12/10/2009	ZNE	Dec-09	118-050	118-230	118-175	0	0	469	469	2880		
12/10/2009	ZBE	Dec-09	120-050	120-125	120-040	0	0	565	565	1127	1691	9364
09/10/2009	ZTE	Dec-09	108-180	108-162	108-167	0	15	9250	9265	3293		
09/10/2009	ZFE	Dec-09	116-125	115-312	116-005	0	0	15213	15213	2061		
09/10/2009	ZNE	Dec-09	119-010	118-080	118-090	0	0	14660	14660	2880		
09/10/2009	ZBE	Dec-09	121-190	120-015	119-310	0	0	8529	8529	1120	47667	9354
08/10/2009	ZTE	Dec-09	108-217	108-217	108-212	0	115	12393	12508	3353		
08/10/2009	ZFE	Dec-09	116-245	116-192	116-190	0	0	18078	18078	2170		
08/10/2009	ZNE	Dec-09	119-175	119-070	119-050	0	0	11882	11882	2108		
08/10/2009	ZBE	Dec-09	122-200	121-275	121-230	0	0	6348	6348	937	48816	8568
07/10/2009	ZTE	Dec-09	108-192	108-232	108-235	0	315	6546	6861	3424		
07/10/2009	ZFE	Dec-09	116-150	116-270	116-285	0	30	15309	15339	1988		
07/10/2009	ZNE	Dec-09	119-010	119-205	119-230	0	0	9397	9397	1984		
07/10/2009	ZBE	Dec-09	122-005	122-260	122-280	0	0	6939	6939	808	38536	8204
06/10/2009	ZTE	Dec-09	108-202	108-197	108-202	0	125	7797	7922	3602		

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06/10/2009	ZFE	Dec-09	116-165	116-157	116-167	0	0	20388	20388	1652		
06/10/2009	ZNE	Dec-09	119-035	119-015	119-040	0	0	10001	10001	2096		
06/10/2009	ZBE	Dec-09	122-145	121-280	122-010	0	0	5760	5760	744	44071	8094
05/10/2009	ZTE	Dec-09	108-207	108-215	108-212	0	170	6086	6256	3340		
05/10/2009	ZFE	Dec-09	116-190	116-200	116-192	0	0	17604	17604	1267		
05/10/2009	ZNE	Dec-09	119-050	119-065	119-060	0	0	7034	7034	2387		
05/10/2009	ZBE	Dec-09	122-200	122-110	122-100	0	0	4346	4346	628	35240	7622
02/10/2009	ZTE	Dec-09	108-210	108-215	108-210	0	0	8939	8939	3209		
02/10/2009	ZFE	Dec-09	116-255	116-205	116-210	0	0	24147	24147	812		
02/10/2009	ZNE	Dec-09	119-160	119-060	119-070	0	0	7639	14854	2270		
02/10/2009	ZBE	Dec-09	123-045	112-135	122-090	0	0	14854	7639	644	55579	6935
01/10/2009	ZTE	Sep-09			109-002	0	0	0	0	0		
01/10/2009	ZTE	Dec-09	108-157	108-210	108-205	0	75	7130	7205	3158		
01/10/2009	ZFE	Sep-09			117-052	0	0	0	0	0		
01/10/2009	ZFE	Dec-09	116-037	116-235	116-225	0	0	26663	26663	1207		
01/10/2009	ZNE	Dec-09	118-100	119-110	119-085	0	0	13448	13448	2529		
01/10/2009	ZBE	Dec-09	121-070	122-250	122-210	0	0	7939	7939	577	55255	7471

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