

MONTHLY
ELX FUTURES
DAILY PRICE, VOLUME AND OPEN INTEREST

Monthly Summary

Monthly Summary												
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
December-09	ZTE	Dec-09	NA	NA	NA	0	0	3920	3920	105		
December-09	ZTE	Mar-10	NA	NA	NA	0	400	267061	267461	10035		
December-09	ZFE	Dec-09	NA	NA	NA	0	0	1838	1838	4		
December-09	ZFE	Mar-10	NA	NA	NA	0	100	260024	260124	3990		
December-09	ZNE	Dec-09	NA	NA	NA	0	236	1847	2083	0		
December-09	ZNE	Mar-10	NA	NA	NA	0	181	184838	185019	3786		
December-09	ZBE	Dec-09	NA	NA	NA	0	0	778	778	0		
December-09	ZBE	Mar-10	NA	NA	NA	0	143	80844	80987	2763	802210	20683
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
12/31/2009	ZTE	Dec-09	NA	NA	108-230	0	0	0	0	105		
12/31/2009	ZTE	Mar-10	108-070	108030	108-042	0	0	3349	3349	10035		
12/31/2009	ZFE	Dec-09	NA	NA	115-157	0	0	0	0	4		
12/31/2009	ZFE	Mar-10	114-182	114-117	114-122	0	0	3398	3398	3990		
12/31/2009	ZNE	Mar-10	115-115	115-070	115-145	0	0	2511	2511	3786		
12/31/2009	ZBE	Mar-10	115-215	115-105	115-120	0	0	902	902	2763	10160	20683
12/30/2009	ZTE	Dec-09	NA	NA	108-257	0	0	1549	1549	105		
12/30/2009	ZTE	Mar-10	108-085	108-077	108-072	0	0	7852	7852	10257		
12/30/2009	ZFE	Dec-09	NA	NA	116-017	0	0	0	0	4		
12/30/2009	ZFE	Mar-10	114-232	114-205	114-215	0	0	5465	5465	4242		
12/30/2009	ZNE	Mar-10	115-215	115-250	115-270	0	0	4824	4824	3523		
12/30/2009	ZBE	Mar-10	115-145	115-255	115-280	0	0	1639	1639	2804	21329	20935
12/29/2009	ZTE	Dec-09	NA	NA	108-245	0	0	0	0	1654		
12/29/2009	ZTE	Mar-10	108-065	108-070	108-070	0	0	6077	6077	8888		
12/29/2009	ZFE	Dec-09	NA	NA	115-317	0	0	0	0	4		
12/29/2009	ZFE	Mar-10	114-127	114-212	114-205	0	0	9016	9016	4006		
12/29/2009	ZNE	Mar-10	115-110	115-220	115-210	0	0	2341	2341	3072		
12/29/2009	ZBE	Mar-10	114-315	115-135	115-130	0	0	1122	1122	2515	18556	20139
12/28/2009	ZTE	Dec-09	NA	NA	108-242	0	0	0	0	1654		
12/28/2009	ZTE	Mar-10	108-087	108-057	108-067	0	0	7018	7018	8928		
12/28/2009	ZFE	Dec-09	NA	NA	115-307	0	0	0	0	4		
12/28/2009	ZFE	Mar-10	114-160	114-172	114-182	0	0	3748	3748	4540		
12/28/2009	ZNE	Dec-09	NA	NA	NA	0	0	0	0	136		
12/28/2009	ZNE	Mar-10	115-115	115-130	115-165	0	0	1299	1299	3177		
12/28/2009	ZBE	Dec-09	NA	NA	NA	0	0	0	0	764		
12/28/2009	ZBE	Mar-10	114-270	115-015	115-000	0	0	1360	1360	2515	13425	21718
12/24/2009	ZTE	Dec-09	NA	NA	108-282	0	0	0	0	1654		
12/24/2009	ZTE	Mar-10	108-147	108-110	108-110	0	0	973	973	9758		
12/24/2009	ZFE	Dec-09	NA	NA	116-057	0	0	0	0	4		
12/24/2009	ZFE	Mar-10	115-005	114-255	114-247	0	0	416	416	4601		
12/24/2009	ZNE	Dec-09	NA	NA	NA	0	0	0	0	136		
12/24/2009	ZNE	Mar-10	116-065	115-230	115-230	0	0	357	357	3289		
12/24/2009	ZBE	Dec-09	NA	NA	NA	0	0	0	0	764		
12/24/2009	ZBE	Mar-10	115-265	115-160	115-160	0	0	60	60	2287	1806	22493

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12/23/2009	ZTE	Dec-09	NA	NA	108-317	0	0	0	0	1654		
12/23/2009	ZTE	Mar-10	108-170	108-147	108-145	0	0	5725	5725	9970		
12/23/2009	ZFE	Dec-09	NA	NA	116-150	0	0	0	0	4		
12/23/2009	ZFE	Mar-10	115-060	115-005	115-012	0	0	5846	5846	4621		
12/23/2009	ZNE	Dec-09	NA	NA	NA	0	0	0	0	136		
12/23/2009	ZNE	Mar-10	116-100	116-030	116-040	0	0	2977	2977	3249		
12/23/2009	ZBE	Dec-09	NA	NA	NA	0	0	0	0	764		
12/23/2009	ZBE	Mar-10	116-085	115-255	115-300	0	0	1240	1240	2349	15788	22747
12/22/2009	ZTE	Dec-09	NA	NA	109-010	0	0	0	0	1654		
12/22/2009	ZTE	Mar-10	108-170	108-147	108-155	0	0	4146	4146	9213		
12/22/2009	ZFE	Dec-09	NA	NA	116-197	0	0	0	0	4		
12/22/2009	ZFE	Mar-10	115-057	115-037	115-060	0	0	9152	9152	4538		
12/22/2009	ZNE	Dec-09	NA	NA	NA	0	0	0	0	136		
12/22/2009	ZNE	Mar-10	116-110	116-050	116-075	0	0	5402	5402	3202		
12/22/2009	ZBE	Dec-09	NA	NA	NA	0	0	0	0	764		
12/22/2009	ZBE	Mar-10	116-090	115-305	116-030	0	0	2582	2582	2353	21282	21864
12/21/2009	ZTE	Dec-09	NA	NA	109-032	0	0	0	0	1654		
12/21/2009	ZTE	Mar-10	108-212	108-185	108-177	0	0	10916	10916	9012		
12/21/2009	ZFE	Dec-09	NA	NA	116-262	0	0	0	0	4		
12/21/2009	ZFE	Mar-10	115-245	115-142	115-130	0	0	9171	9171	4655		
12/21/2009	ZNE	Dec-09	NA	NA	NA	0	0	0	0	136		
12/21/2009	ZNE	Mar-10	117-110	116-205	116-205	0	0	7048	7048	3252		
12/21/2009	ZBE	Dec-09	NA	NA	NA	0	0	0	0	764		
12/21/2009	ZBE	Mar-10	117-195	116-255	116-280	0	0	4319	4319	2504	31454	21981
12/18/2009	ZTE	Dec-09	NA	NA	109-072	0	0	0	0	1654		
12/18/2009	ZTE	Mar-10	108-240	108-230	108-232	0	0	10914	10914	9019		
12/18/2009	ZFE	Dec-09	NA	NA	117-097	0	0	0	0	4		
12/18/2009	ZFE	Mar-10	116-062	115-315	115-307	0	0	9750	9750	5891		
12/18/2009	ZNE	Dec-09	NA	NA	119-035	0	0	0	0	136		
12/18/2009	ZNE	Mar-10	118-000	117-200	117-190	0	0	5862	5862	3574		
12/18/2009	ZBE	Dec-09	NA	NA	119-140	0	0	0	0	764		
12/18/2009	ZBE	Mar-10	118-305	118-095	118-080	0	143	4788	4931	2917	31457	23959
12/17/2009	ZTE	Dec-09	NA	NA	109-095	0	0	0	0	1654		
12/17/2009	ZTE	Mar-10	108-227	108-257	108-255	0	0	15528	15528	8623		
12/17/2009	ZFE	Dec-09	NA	NA	117-177	0	0	0	0	4		
12/17/2009	ZFE	Mar-10	115-280	116-095	116-082	0	0	18305	18305	5742		
12/17/2009	ZNE	Dec-09	NA	NA	119-170	0	0	0	0	136		
12/17/2009	ZNE	Mar-10	117-165	118-030	118-015	0	0	8582	8582	3812		
12/17/2009	ZBE	Dec-09	NA	NA	120-020	0	0	0	0	764		
12/17/2009	ZBE	Mar-10	118-005	119-000	118-300	0	0	4420	4420	4179	46835	24914
12/16/2009	ZTE	Dec-09	NA	NA	109-047	0	0	0	0	1654		
12/16/2009	ZTE	Mar-10	108-197	108-207	108-200	0	0	15524	15524	6236		
12/16/2009	ZFE	Dec-09	NA	NA	117-002	0	0	0	0	4		
12/16/2009	ZFE	Mar-10	115-250	115-225	115-227	0	0	13817	13817	4886		
12/16/2009	ZNE	Dec-09	NA	NA	118-230	0	0	0	0	136		
12/16/2009	ZNE	Mar-10	117-105	117-070	117-080	0	0	11616	11616	3920		
12/16/2009	ZBE	Dec-09	NA	NA	118-210	0	0	0	0	764		
12/16/2009	ZBE	Mar-10	117-255	117-185	117-160	0	0	2773	2773	4187	43730	21787

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12/15/2009	ZTE	Dec-09	NA	NA	109-025	0	0	0	0	1654		
12/15/2009	ZTE	Mar-10	108-187	108-190	108-177	0	0	16618	16618	7445		
12/15/2009	ZFE	Dec-09	NA	NA	116-287	0	0	0	0	4		
12/15/2009	ZFE	Mar-10	115-285	115-232	115-200	0	0	16047	16047	5331		
12/15/2009	ZNE	Dec-09	NA	NA	118-195	0	0	0	0	136		
12/15/2009	ZNE	Mar-10	117-140	117-095	117-045	0	0	12040	12040	3141		
12/15/2009	ZBE	Dec-09	NA	NA	118-220	0	0	0	0	764		
12/15/2009	ZBE	Mar-10	117-310	117-210	117-180	0	0	4167	4167	4238	48872	22713
12/14/2009	ZTE	Dec-09	NA	NA	109-040	0	0	0	0	1654		
12/14/2009	ZTE	Mar-10	108-217	108-190	108-192	0	0	14129	14129	7659		
12/14/2009	ZFE	Dec-09	NA	NA	117-062	0	0	0	0	4		
12/14/2009	ZFE	Mar-10	116-057	115-290	115-300	0	0	12311	12311	4682		
12/14/2009	ZNE	Dec-09	NA	NA	118-295	0	0	0	0	136		
12/14/2009	ZNE	Mar-10	117-195	117-165	117-180	0	0	6853	6853	3156		
12/14/2009	ZBE	Dec-09	NA	NA	119-030	0	0	0	0	764		
12/14/2009	ZBE	Mar-10	117-305	117-290	118-010	0	0	2435	2435	3963	35728	22018
12/11/2009	ZTE	Dec-09	NA	NA	119-062	0	0	0	0	1654		
12/11/2009	ZTE	Mar-10	108-230	108-220	108-220	0	0	15455	15455	7816		
12/11/2009	ZFE	Dec-09	117-150	117-150	117-145	0	0	4	4	4		
12/11/2009	ZFE	Mar-10	116-097	116=062	116-067	0	0	14727	14727	3904		
12/11/2009	ZNE	Dec-09	NA	NA	119-005	0	0	0	0	136		
12/11/2009	ZNE	Mar-10	117-305	117-200	117-215	0	0	12951	12951	2721		
12/11/2009	ZBE	Dec-09	NA	NA	118-290	0	0	0	0	764		
12/11/2009	ZBE	Mar-10	117-315	117-250	117-270	0	0	4628	4628	3980	47765	20979
12/10/2009	ZTE	Dec-09	NA	NA	109-090	0	0	0	0	1654		
12/10/2009	ZTE	Mar-10	108-247	108-242	108-247	0	0	11421	11421	7772		
12/10/2009	ZFE	Dec-09	NA	zea ct	117-227	0	0	0	0	4		
12/10/2009	ZFE	Mar-10	116-210	116-136	116-157	0	10	14538	14548	4161		
12/10/2009	ZNE	Dec-09	NA	NA	119-165	0	0	0	0	136		
12/10/2009	ZNE	Mar-10	118-175	118-025	118-055	0	0	13299	13299	1829		
12/10/2009	ZBE	Dec-09	NA	NA	119-130	0	0	0	0	764		
12/10/2009	ZBE	Mar-10	118-290	118-060	118-130	0	0	5169	5169	4144	44437	20464
12/9/2009	ZTE	Dec-09	NA	NA	109-107	0	0	0	0	1654		
12/9/2009	ZTE	Mar-10	108-262	108-252	108-265	0	0	16711	16711	6637		
12/9/2009	ZFE	Dec-09	NA	NA	117-290	0	0	0	0	4		
12/9/2009	ZFE	Mar-10	116-232	116-212	116-225	0	0	13182	13182	3982		
12/9/2009	ZNE	Dec-09	NA	NA	120-010	0	0	0	0	136		
12/9/2009	ZNE	Mar-10	118-220	118-165	118-205	0	0	12007	12007	3928		
12/9/2009	ZBE	Dec-09	120-050	120-050	120-070	0	0	1	1	764		
12/9/2009	ZBE	Mar-10	119-090	119-055	119-090	0	0	4987	4987	3072	46888	19977
12/8/2009	ZTE	Dec-09	NA	NA	109-115	0	0	0	0	1654		
12/8/2009	ZTE	Mar-10	108-255	108-272	108-272	0	0	17168	17168	3857		
12/8/2009	ZFE	Dec-09	NA	NA	118-007	0	0	0	0	4		
12/8/2009	ZFE	Mar-10	116-185	116-267	116-262	0	0	19482	19482	4258		
12/8/2009	ZNE	Dec-09	120-065	120-060	120-045	0	0	4	4	136		
12/8/2009	ZNE	Mar-10	118-125	118-250	118-250	0	0	12681	12681	3920		
12/8/2009	ZBE	Dec-09	120-140	120-160	120-160	0	0	4	4	765		
12/8/2009	ZBE	Mar-10	119-205	119-210	119-210	0	0	6405	6405	2798	55744	17392

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12/7/2009	ZTE	Dec-09	NA	NA	109-090	0	0	0	0	1654		
12/7/2009	ZTE	Mar-10	108-182	108-242	108-240	0	0	10504	10504	3046		
12/7/2009	ZFE	Dec-09	NA	NA	117-210	0	0	28	28	4		
12/7/2009	ZFE	Mar-10	116-025	116-155	116-142	0	10	13556	13566	4394		
12/7/2009	ZNE	Dec-09	119-195	119-215	119-185	0	0	7	7	136		
12/7/2009	ZNE	Mar-10	117-280	118-095	118-065	0	0	9604	9604	2630		
12/7/2009	ZBE	Dec-09	119-270	120-000	119-310	0	0	7	7	769		
12/7/2009	ZBE	Mar-10	119-120	119-100	119-040	0	0	3436	3436	1384	37152	14017
12/4/2009	ZTE	Dec-09	109-080	109-080	109-037	0	0	10	10	1654		
12/4/2009	ZTE	Mar-10	108-270	108-185	108-18	0	175	21127	21302	2543		
12/4/2009	ZFE	Dec-09	117-062	117-062	117-1	0	0	220	220	32		
12/4/2009	ZFE	Mar-10	116-235	116-027	116-03	0	80	22895	22975	4592		
12/4/2009	ZNE	Dec-09	NA	NA	119-065	0	0	0	0	136		
12/4/2009	ZNE	Mar-10	118-230	117-270	117-27	0	0	19183	19183	2273		
12/4/2009	ZBE	Dec-09	119-150	120-005	119-22	0	0	163	163	776		
12/4/2009	ZBE	Mar-10	120-090	118-275	118-26	0	0	6760	6760	1217	70613	13223
12/3/2009	ZTE	Dec-09	109-110	109-110	109-107	0	0	513	513	1664		
12/3/2009	ZTE	Mar-10	108-265	108-270	108-265	0	135	22812	22947	730		
12/3/2009	ZFE	Dec-09	NA	NA	117-300	0	0	0	0	252		
12/3/2009	ZFE	Mar-10	116-240	116-242	116-237	0	0	17540	17540	2034		
12/3/2009	ZNE	Dec-09	119-285	120-030	120-020	0	236	284	520	136		
12/3/2009	ZNE	Mar-10	118-315	118-235	118-235	0	9	13311	13320	2013		
12/3/2009	ZBE	Dec-09	121-130	120-260	120-310	0	0	37	37	838		
12/3/2009	ZBE	Mar-10	121-050	120-050	120-060	0	0	5909	5909	1007	60786	8674
12/2/2009	ZTE	Dec-09	109-150	109-117	109-112	0	0	880	880	2145		
12/2/2009	ZTE	Mar-10	108-297	108-272	108-270	0	55	16374	16429	338		
12/2/2009	ZFE	Dec-09	118-107	118-115	118-030	0	0	987	987	252		
12/2/2009	ZFE	Mar-10	117-047	116-297	116-285	0	0	16402	16402	1836		
12/2/2009	ZNE	Dec-09	120-210	120-180	120-130	0	0	984	984	651		
12/2/2009	ZNE	Mar-10	119-125	119-055	119-035	0	43	11011	11054	2121		
12/2/2009	ZBE	Dec-09	122-030	122-000	121-300	0	0	276	276	852		
12/2/2009	ZBE	Mar-10	121-120	121-110	121-070	0	0	5678	5678	970	52690	9165
12/1/2009	ZTE	Dec-09	109-147	109-142	109-145	0	0	968	968	2985		
12/1/2009	ZTE	Mar-10	108-307	108-302	108-302	0	35	16720	16755	652		
12/1/2009	ZFE	Dec-09	118-132	118-107	118-115	0	0	599	599	1217		
12/1/2009	ZFE	Mar-10	117-077	117-047	117-050	0	0	11260	11260	340		
12/1/2009	ZNE	Dec-09	120-315	120-245	120-265	0	0	568	568	1551		
12/1/2009	ZNE	Mar-10	119-265	119-155	119-175	0	129	9079	9208	1006		
12/1/2009	ZBE	Dec-09	122-240	122-070	122-110	0	0	290	290	1098		
12/1/2009	ZBE	Mar-10	122-045	121-165	121-200	0	0	6065	6065	784	45713	9633

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