

FOR PRODUCTS THAT ARE TRADED IN BOTH Open Outcry(RTH) AND ON CME Globex (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BID, A=ASK, N=Nominal, P=Post Settlement Session, #=New Contract High Price, *=New Contract Low Price, R=Record Volume or Open Interest. Settlement Prices are Determined by CME Rule 813.

PIT OPEN RANGE		PIT HIGH	PIT LOW	PIT CLOSING RANGE	SETT. PRICE & PT. CHGE			VOLUME TRADES CLEARED		OPEN INTEREST	--CONTRACT-- HIGH LOW		
EMINI S&P FUT													
SEP16	2152.25	2158.25	2145.25	----	2157.00	+	430	7580	1363596	2903351 +	369	2177.75	1787.50
DEC16	2144.50	2150.50	2137.75A	----	2149.40	+	440	----	3196	40288 +	1230	2170.00	1783.00
MAR17	2134.75	2143.00B	2131.50A	----	2142.60	+	440	----	6	870 +	1	2163.50	1783.75A
JUN17	----	----	----	----	2136.20	+	440	----	----	320 UNCH		2142.75B	1960.25A
TOTAL	EMINI S&P FUT							7580	1366798	2944829 +	1600		
S&P 500 FUT													
SEP16	2150.50 @2151.30	2158.20	2147.20	2157.50 @2156.80A	2157.00	+	430	1529	482	93612 -	380	2177.40B	1775.80A
DEC16	2140.00	2149.30	2140.00	2149.30	2149.40	+	440	110	----	1101 -	88	2164.60B	1785.00A
MAR17	----	2141.20B	2134.20A	2141.20B	2142.60	+	440	----	----	60 UNCH		2157.80B	1780.80A
JUN17	----	2134.80B	2127.80A	2134.80B	2136.20	+	440	----	----	60 UNCH		2151.40B	1777.70A
TOTAL	S&P 500 FUT							1639	482	94833 -	468		
GLOBEX OPEN		GLOBEX HIGH	GLOBEX LOW		SETT. PRICE & PT. CHGE			VOLUME TRADES CLEARED		OPEN INTEREST	--CONTRACT-- HIGH LOW		
E-400 MIDCAP F													
SEP16	1536.90	1544.90	1529.80		1544.30	+	1010	----	12327	82375 +	394	1565.50	1213.20A
DEC16	----	1537.80B	1528.20A		1538.90	+	1010	----	----	10 UNCH		1558.40B	1212.00A
TOTAL	E-400 MIDCAP F							0	12327	82385 +	394		
S&P GROWTH FUT													
SEP16	----	1218.30B	1216.10A		1219.40	+	140	----	----	21 UNCH		1228.00B	1119.60A
TOTAL	S&P GROWTH FUT							0	0	21			
S&P VALUE FUT													
SEP16	----	931.00B	927.20A		931.80	+	450	----	----	29 UNCH		942.40B	864.70A
TOTAL	S&P VALUE FUT							0	0	29			
EMINI NAS BIO F													
SEP16	----	----	----		3117.20	+	3330	----	----	124 UNCH		----	----
TOTAL	EMINI NAS BIO F							0	0	124			
EMINI NASD FUT													
SEP16	4713.25	4729.25	4698.00		4728.25	+	1400	2000	168596	289385 +	5420	4760.25	3902.00A
DEC16	4698.75	4720.50B	4691.25		4720.25	+	1400	----	147	502 +	12	4751.50B	3915.00A
MAR17	4694.00	4702.25B	4694.00		4714.25	+	1400	----	1	49 UNCH		4734.00B	3910.75A
JUN17	----	----	----		4708.25	+	1400	----	----	7 UNCH		4710.00	4174.00
TOTAL	EMINI NASD FUT							2000	168744	289943 +	5432		
MINI \$5 DOW FUT													
SEP16	18248.00	18281.00	18188.00		18269.00	+	21.00	1498	106420	142263 +	3363	18565.00	15256.00A
DEC16	18149.00	18186.00	18103.00A		18174.00	+	21.00	----	25	487 -	3	18450.00	15262.00A
MAR17	----	18098.00B	18054.00A		18096.00	+	21.00	----	21	110 +	20	18323.00B	16796.00
TOTAL	MINI \$5 DOW FUT							1498	106466	142860 +	3380		
US REAL EST F													
SEP16	328.8	330.6	328.4		330.2	-	1.5	104	167	9888 -	19	336.9	305.3A
TOTAL	US REAL EST F							104	167	9888 -	19		
NIKKEI (\$) FUT													
SEP16	16155.00	16285.00	15980.00		16095.00	-	30	----	13082	36142 +	276	17830.00	14990.00
DEC16	16115.00	16215.00B	15950.00A		16060.00	-	20	----	46	185 +	34	17545.00	15030.00A
TOTAL	NIKKEI (\$) FUT							0	13128	36327 +	310		
NTKKFI (YEN) F													
SEP16	16125.00	16255.00	15945.00		16060.00	-	35	250	44717	69320 -	2141	20520.00B	14715.00A
DEC16	----	16110.00B	15835.00A		15930.00	-	35	----	66	131 +	66	19405.00B	14630.00A
TOTAL	NIKKEI (YEN) F							250	44783	69451 -	2075		