

2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

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FINAL

PG44 BULLETIN #140@

NIKKEI 225 OPTIONS

Mon, Jul 24, 2017 PG44

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. RTH VOLUME REFLECTS PIT TRADING AND CASH-FOR-FUTURES ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT SESSION #=NEW CONTRACT HIGH PRICE \*NEW CONTRACT LOW PRICE R=RECORD VOL OR OPN INT. SETTLEMENT PRICE DETERMINED BY CME RULE 813. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT CAB(CABINET TRANSACTION) 1/2 TICK VALUE = \$12.50. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELIGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

NIKKEI 225 CONTRACTS LAST TRADE DATES

EXPIRATION:	JUL17	AUG17	SEP17	OCT17	DEC17	MAR18	JUN18
NIKKEI 225 FUT			09/07		12/07	03/08	06/07
NIKKEI 225 OPT	07/21	08/18	09/07	10/20	12/07	03/08	06/07

EXPIRATION:

NIKKEI 225 OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 24

ON	JUL17	AUG17	SEP17	OCT17	DEC17	MAR18	JUN18
	1550-2300	1650-2300	1300-2300	1700-2300	1550-2300	1550-2300	1650-2300

NIKKEI 225 FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
NIKKEI (\$) FUT									
SEP17	20005.00	20005.00	19875.00	19975.00 - 30	----	7035	35943 -	283 20320.00	18290.00A
DEC17	19885.00	19890.00B	19860.00A	19900.00 - 30	----	1	4 +	1 20235.00B	19750.00A
					0	7036	35947 -	282	

ADDITIONAL NIKKEI FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EI FUT									
SEP17	----	520.60B	----	520.20 + 1.20	----	----	22 UNCH	521.30B	487.90A
TOTAL EI FUT					0	0	22		
ENY FUT									
SEP17	----	----	19870.00A	19945.00 - 35.00	----	----	10 UNCH	20270.00B	19720.00A
TOTAL ENY FUT					0	0	10		
FT1 FUT									
SEP17	7358.00	7364.50B	7290.50	7333.00 - 58.50	----	59	77 + 3	7498.00B	7234.00A
TOTAL FT1 FUT					0	59	77 + 3		
FT5 FUT									
SEP17	18450.00	#18550.00B	18405.00A	18525.00 + 60.00	----	43	686 + 22	18550.00B	17210.00A
TOTAL FT5 FUT					0	43	686 + 22		
II FUT									
JUL17	----	----	----	9978.50 + 81.00	----	624	967 + 194	----	----
TOTAL II FUT					0	624	967 + 194		
RS1 FUT									
SEP17	1368.30	1370.10	1366.10	1367.90 - 0.90	----	194	387 + 125	1372.00	1332.00A
TOTAL RS1 FUT					0	194	387 + 125		
RSG FUT									
SEP17	1228.50	#1233.10	1228.10A	1232.30 + 2.30	----	41	817 + 26	1233.10	1181.30A
TOTAL RSG FUT					0	41	817 + 26		
RSV FUT									
SEP17	1145.90	1145.90	1144.20A	1145.40 - 1.40	----	28	140 + 15	1151.20	1127.70A
TOTAL RSV FUT					0	28	140 + 15		
SDA FUT									
DEC17	----	----	----	49.050 UNCH	----	----	13129 UNCH	49.000	44.100
DEC18	52.350	52.350	52.300	52.400 - 0.100	----	1200	22520 + 920	53.300	44.000A
DEC19	----	----	----	53.900 UNCH	----	----	27837 - 20	56.450	43.950A
DEC20	----	----	----	55.450 UNCH	----	----	12306 UNCH	58.550B	43.900A
DEC21	----	----	----	57.050 UNCH	----	----	7691 UNCH	60.550B	44.150A
DEC22	----	----	----	58.550 + 0.050	----	----	2230 UNCH	62.500B	56.400A
DEC23	----	----	----	60.200 - 0.050	----	----	840 UNCH	64.500B	57.800A
DEC24	----	----	----	62.500 UNCH	----	----	2700 UNCH	66.800B	59.800A
DEC25	----	----	----	63.800 UNCH	----	----	640 UNCH	68.500	60.650A
DEC26	----	----	----	65.800 UNCH	----	----	680 UNCH	70.700	62.150A
DEC27	----	----	----	67.350 - 0.050	----	----	741 UNCH	72.800B	63.900A
TOTAL SDA FUT					0	1200	91314 + 900		
SDI FUT									
SEP17	----	----	----	12.200 UNCH	----	----	20 UNCH	12.160B	11.800
DEC17	----	----	----	12.300 UNCH	----	----	60 UNCH	12.250B	12.150A
JUN18	----	----	----	12.650 UNCH	----	----	100 UNCH	12.950	12.750A
TOTAL SDI FUT					0	0	180		
TRI FUT									
SEP17	----	----	----	4795.00 - 1.50	----	----	1823 UNCH	----	----
DEC17	----	----	----	4805.00 - 1.50	----	----	13690 UNCH	----	----
MAR18	----	----	----	4829.50 - 1.50	----	----	9360 UNCH	----	----
JUN18	----	----	----	4853.00 - 1.50	----	----	7775 UNCH	----	----
TOTAL TRI FUT					0	0	32648		