

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

CME Group, Inc.

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PRELIMINARY

PG44 BULLETIN #101@

NIKKEI 225 OPTIONS

Fri, May 26, 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:	MAY17	JUN17	JUL17	AUG17	SEP17	DEC17	MAR18
NIKKEI 225 FUT		06/08			09/07	12/07	03/08
NIKKEI 225 OPT	05/19	06/08	07/21	08/18	09/07	12/07	03/08

EXPIRATION:

NIKKEI 225 OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, MAY 26

ON	MAY17 1550-2300	JUN17 1200-2300	JUL17 1550-2300	AUG17 1650-2300	SEP17 1300-2300	DEC17 1550-2300	MAR18 1550-2300
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NIKKEI 225 FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH LOW
NIKKEI (\$) FUT								
JUN17	19825.00	19825.00	19595.00	19715.00 - 100	----	10992	39692 - 586	20040.00 18255.00
SEP17	19825.00	19825.00	19625.00A	19740.00 - 100	----	53	127 - 17	20065.00 18290.00A
					0	11045	39819 - 603	

ADDITIONAL NIKKEI FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH LOW
ENY FUT								
JUN17	----	----	19610.00A	19705.00 -05.00	----	----	25 UNCH	20010.00B 18260.00A
TOTAL ENY FUT					0	0	25	
FT1 FUT								
JUN17	7510.00	#7537.50B	7499.50A	7530.00 + 32.50	----	35	70 - 5	7537.50B 7034.00A
TOTAL FT1 FUT					0	35	70 - 5	
FT5 FUT								
JUN17	17885.00	#18020.00B	17870.00A	17950.00 + 15.00	----	6	164 UNCH	18020.00B 16625.00A
TOTAL FT5 FUT					0	6	164	
II FUT								
MAY17	----	----	----	9509.75 UNCH	----	----	- 621	----
JUN17	----	----	----	9573.00 + 96.50	----	1013	403 + 174	----
TOTAL II FUT					0	1013	403 - 447	
RS1 FUT								
JUN17	1336.50	1338.40B	1336.20	1337.70 + 0.40	----	20	306 - 3	1339.60B 1284.40A
TOTAL RS1 FUT					0	20	306 - 3	
RSG FUT								
JUN17	1194.00	1195.80B	1193.60A	1195.70 + 1.10	----	4	291 UNCH	1196.60 1122.90
TOTAL RSG FUT					0	4	291	
RSV FUT								
JUN17	1126.10	1128.00B	1125.90A	1127.80 + 0.50	----	10	822 - 3	1148.20B 1102.20A
TOTAL RSV FUT					0	10	822 - 3	
SDA FUT								
DEC17	----	----	----	48.900 UNCH	----	----	13959 UNCH	48.950 44.100
DEC18	----	----	----	52.450 UNCH	----	----	18656 UNCH	53.300 44.000A
DEC19	----	54.350B	----	54.350 + 0.100	----	----	17694 UNCH	56.450 43.950A
DEC20	57.050	57.050	57.000	56.950 UNCH	----	60	7572 + 40	58.550B 43.900A
DEC21	----	59.200B	----	59.150 UNCH	----	----	4780 UNCH	60.550B 44.150A
DEC22	----	----	----	60.400 UNCH	----	----	1440 UNCH	62.500B 56.400A
DEC23	----	----	----	62.750 UNCH	----	----	580 UNCH	64.500B 57.800A
DEC24	----	----	----	65.100 UNCH	----	----	1280 UNCH	66.800B 59.800A
DEC25	----	66.950B	----	66.900 UNCH	----	----	120 UNCH	68.500 60.650A
DEC26	----	69.650B	----	69.600 UNCH	----	----	220 UNCH	70.700 62.150A
DEC27	----	72.200B	----	72.150 UNCH	----	----	561 UNCH	72.800B 63.900A
TOTAL SDA FUT					0	60	66862 + 40	
SDI FUT								
JUN17	----	----	----	11.970 UNCH	----	----	41 UNCH	12.250 11.350A
SEP17	----	----	----	12.050 UNCH	----	----	20 UNCH	12.160B 11.800
TOTAL SDI FUT					0	0	61	
TRI FUT								
JUN17	----	----	----	4659.50 + 0.50	----	----	11250 UNCH	----
SEP17	----	----	----	4678.50 + 0.50	----	----	1000 UNCH	----
DEC17	----	----	----	4688.50 + 0.50	----	----	13690 UNCH	----
MAR18	----	----	----	4711.00 + 0.50	----	----	5500 UNCH	----
TOTAL TRI FUT					0	0	31440	