

2020 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Customer Service: (312) 930-1000



**FINAL**

PG44 BULLETIN #228@

NIKKEI 225 OPTIONS

Tue, Nov 24, 2020 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:	NOV20	DEC20	JAN21	FEB21	MAR21	JUN21	SEP21
NIKKEI 225 FUT		12/10			03/11	06/10	09/09
NIKKEI 225 OPT	11/20	12/10	01/15	02/19	03/11	06/10	09/09

EXPIRATION:

NIKKEI 225 OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: TUE, NOV 24

ON	NOV20	DEC20	JAN21	FEB21	MAR21	JUN21	SEP21
	2000-2900	1350-2950	2000-2950	2250-2950	1350-2950	1850-2900	1950-2900

NIKKEI 225 FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
NIKKEI (\$) FUT										
DEC20	25935.00	#26530.00	25935.00	26475.00 + 535		----	6413	16397 -	52	26530.00 21725.00A
MAR21	26030.00	#26505.00B	26030.00	26450.00 + 535		----	78	1815 +	2	26505.00B 22560.00A
						0	6491	18212 -	50	



## FINAL

PG44 BULLETIN #228@

NIKKEI 225 OPTIONS

Tue, Nov 24, 2020 PG44

## ADDITIONAL NIKKEI FUTURES

	GLOBAL OPEN	GLOBAL HTGH	GLOBAL LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	GLOBAL® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH LOW	
ASR FUT									
DEC20	----	----	----	7498.07 +19.26	----	----	2651 UNCH	----	----
MAR21	----	----	----	7506.19 +19.31	----	----	101 UNCH	----	----
SEP21	----	----	----	7516.68 +19.50	----	----	1000 UNCH	----	----
DEC21	----	----	----	7528.73 +19.66	----	----	1000 UNCH	----	----
DEC22	----	----	----	7567.71 +20.26	----	----	1000 UNCH	----	----
DEC26	----	----	----	7734.84 +22.89	----	----	100 UNCH	----	----
TOTAL ASR FUT					0	0	5852		
BTC FUT									
NOV20	18455.00	#19515.00	18075.00	19110.00 +00.00	476	13676	3899 - 1268	19515.00	9200.00A
DEC20	18650.00	#19775.00B	18300.00	19375.00 +55.00	----	4363	6639 + 1513	19775.00B	5350.00A
JAN21	18660.00	#19910.00B	18455.00A	19520.00 +35.00	----	728	1055 + 239	19910.00B	10125.00
FEB21	18805.00	#20040.00B	18590.00A	19635.00 +45.00	----	196	383 + 68	20040.00B	10375.00A
MAR21	18990.00	#20170.00B	18720.00A	19800.00 +85.00	----	81	354 + 30	20170.00B	10950.00A
APR21	----	#20200.00B	----	19845.00 +85.00	----	----	3 UNCH	20200.00B	14125.00A
DEC21	19900.00	#20650.00B	19900.00	20650.00 +95.00	----	1	3 - 1	20650.00B	7600.00A
TOTAL BTC FUT					476	19045	12336 + 581		
EI FUT									
DEC20	----	601.10B	----	603.40 + 7.10	----	----	17 UNCH	601.90B	518.70A
TOTAL EI FUT					0	0	17		
ENY FUT									
DEC20	----	----	----	26470.00 +35.00	----	----	2 UNCH	26080.00	23060.00
TOTAL ENY FUT					0	0	2		
ESG FUT									
DEC20	306.70	309.84B	305.82A	309.32 + 4.72	----	138	5041 UNCH	314.70	273.82A
TOTAL ESG FUT					0	138	5041		
IPO FUT									
DEC20	----	#4919.50B	4857.25A	4900.00 +10.50	----	----	1 UNCH	4919.50B	4347.25
TOTAL IPO FUT					0	0	1		
M2K FUT									
DEC20	1820.80	#1863.70	1818.10	1851.50 +34.40	----	72931	32005 + 969	1863.70	1187.50
MAR21	1820.00	#1858.50B	1820.00	1848.60 +34.60	----	395	482 + 43	1858.50B	1424.70A
DEC21	----	----	----	1834.50 +34.80	----	----	6 UNCH	1770.00	1450.00
TOTAL M2K FUT					0	73326	32493 + 1012		
MES FUT									
DEC20	3576.25	3640.00	3575.25	3632.70 +56.70	----	763423	158675 + 1469	3668.75	2177.25A
MAR21	3570.50	3633.00	3568.00	3624.00 +56.60	----	1151	2502 + 104	3659.00	2283.25A
JUN21	3579.00	3613.00	3579.00	3614.00 +56.60	----	5	44 + 1	3633.00B	2442.00
SEP21	----	3583.25B	----	3597.80 +56.70	----	----	28 UNCH	3612.75B	2994.00A
DEC21	----	3568.25B	----	3585.80 +56.70	----	----	3 UNCH	3596.50B	3200.00
TOTAL MES FUT					0	764579	161252 + 1574		
MNQ FUT									
DEC20	11915.00	12105.25	11872.50	12076.00 +70.75	----	679842	159420 + 2136	12450.00	6645.75A
MAR21	11919.00	12098.50	11868.50	12070.25 +70.75	----	1315	3849 - 135	12426.75B	6926.00
JUN21	11936.00	12060.00B	11874.50A	12055.50 +71.75	----	16	89 - 9	12402.25B	7400.00
SEP21	----	12029.25B	----	12045.75 +75.50	----	----	7 UNCH	12341.75B	10527.00
DEC21	----	----	----	12035.75 +75.50	----	----	7 UNCH	11990.00	10700.00
TOTAL MNQ FUT					0	681173	163372 + 1992		
R2G FUT									
DEC20	----	----	----	1326.80 + 9.10	----	----	2265 UNCH	----	----
TOTAL R2G FUT					0	0	2265		
R2V FUT									
DEC20	----	----	----	1909.60 +59.30	----	----	2188 UNCH	----	----
TOTAL R2V FUT					0	0	2188		
RS1 FUT									
DEC20	2019.60	#2042.40B	2019.20A	2039.60 +30.80	----	21	9180 - 21	2042.40B	1778.10A
TOTAL RS1 FUT					0	21	9180 - 21		
RSG FUT									
DEC20	2282.90	2293.40B	2264.20A	2289.20 +22.40	111	15	2779 + 106	2338.20B	2051.80A
TOTAL RSG FUT					111	15	2779 + 106		
RSV FUT									
DEC20	1312.50	#1327.00B	1310.70A	1325.10 +27.50	192	126	17695 + 233	1327.00B	1116.70A
TOTAL RSV FUT					192	126	17695 + 233		
SDA FUT									
DEC20	57.900	57.950	57.900	57.900 UNCH	600	550	70466 + 300	61.850	39.000
DEC21	55.200	55.300	55.200	55.250 +0.300	500	156	55471 + 456	64.150B	33.500
DEC22	54.100	54.250	54.100	54.350 +0.700	550	125	38280 + 550	66.250	35.550A
DEC23	54.100	54.100	53.800	54.100 +0.700	----	90	30733 + 10	68.050B	36.850
DEC24	----	----	----	53.350 +0.100	----	----	8206 UNCH	69.700B	39.400
DEC25	----	----	----	52.850 +0.250	----	----	3703 UNCH	71.150B	45.850A
DEC26	----	----	----	52.950 +0.300	----	----	2425 UNCH	72.800B	48.550A
DEC27	----	----	----	53.050 +0.550	----	----	1467 UNCH	74.650B	50.000
DEC28	----	----	----	53.100 +0.500	----	----	645 UNCH	76.800B	50.500
DEC29	----	----	----	53.450 +0.550	----	----	58 UNCH	71.000B	51.150
DEC30	----	----	----	54.300 +0.800	----	----	44 UNCH	72.150B	53.350A
TOTAL SDA FUT					1650	921	211498 + 1316		
SDI FUT									
DEC20	14.450	14.600	14.450	14.450 +0.200	----	500	1381 + 313	15.600	4.950
MAR21	14.500	14.600	14.500	14.620 +0.200	750	225	2325 + 975	15.550B	9.050
JUN21	----	----	----	14.320 +0.400	----	----	10 UNCH	13.700B	7.650A
TOTAL SDI FUT					750	725	3716 + 1288		
TPY FUT									
DEC20	1765.00	#1789.50	1761.00	1759.00 +35.00	----	259	537 + 2	1789.50	1574.50A
TOTAL TPY FUT					0	259	537 + 2		
TRI FUT									
DEC20	----	----	----	7501.10 +19.60	----	----	86154 UNCH	----	----
JAN21	----	----	----	7504.25 +19.95	1000	----	4000 UNCH	----	----
MAR21	----	----	----	7510.10 +19.75	----	----	29550 UNCH	----	----
JUN21	----	----	----	7519.75 +19.95	----	----	5000 UNCH	----	----
SEP21	----	----	----	7529.60 +20.10	----	----	1550 UNCH	----	----
DEC21	----	----	----	7538.25 +20.25	----	----	7500 UNCH	----	----
MAR22	----	----	----	7547.65 +20.40	----	----	2700 UNCH	----	----
DEC22	----	----	----	7572.55 +21.35	----	----	6750 UNCH	----	----
DEC23	----	----	----	7637.70 +22.80	----	----	4400 UNCH	----	----
DEC24	----	----	----	7721.95 +24.85	----	----	7350 UNCH	----	----
DEC25	----	----	----	7814.80 +27.90	----	----	15890 UNCH	----	----
DEC26	----	----	----	7955.65 +33.20	----	----	4000 UNCH	----	----
TOTAL TRI FUT					1000	0	174844		

## BTC CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW	
BTC OPT													
NOV20													
10800	----						8315.00+	7000	.998	----	1	UNCH	1375.00B 825.00A

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.  
© Copyright CME Group Inc. All rights reserved.





FINAL

PG44 BULLETIN #228@ NIKKEI 225 OPTIONS Tue, Nov 24, 2020 PG44

Table with columns: DEC21, BTC OPT, (FUTURES SETT. .00), 12000, 15000, 23000, 48000, TOTAL, 10275.00+, 6800, .862, 8645.00+, 6100, .788, 6240.00+, 4750, .622, 3485.00+, 2850, .379, 0, 8, UNCH, 4000.00B, 4000.00, 3270.00, 3270.00, 2200.00, 2200.00, 2200.00, 2200.00

BTC PUTS

Main table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes sub-sections for NOV20, DEC20, JAN21, FEB21, MAR21.



2020 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Customer Service: (312) 930-1000



**FINAL**