



2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
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PRELIMINARY

PG44 BULLETIN #148@ NIKKEI 225 OPTIONS Wed, Aug 03, 2016 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 EXCERCISES, 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:	AUG16	SEP16	OCT16	DEC16	MAR17	JUN17
NIKKEI 225 FUT		09/08		12/08	03/09	06/08
NIKKEI 225 OPT	08/19	09/08	10/21	12/08	03/09	06/08

EXPIRATION:

NIKKEI 225 OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03

ON	AUG16 1200-2000	SEP16 1200-2300	OCT16 1300-2000	DEC16 1200-2200	MAR17 1200-2050	JUN17 1200-1950
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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								
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
					0	13128	36327 + 310	

ADDITIONAL NIKKEI FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH LOW
EI FUT								
SEP16	439.40	444.80	438.50A	444.70 + 2.60	----	16	10 - 11	450.30B 394.50A
TOTAL EI FUT					0	16	10 - 11	
ENY FUT								
SEP16	16060.00	16250.00B	15970.00A	16060.00 - 35.00	----	2	11 UNCH	16920.00B 14950.00A
TOTAL ENY FUT					0	2	11	
FT1 FUT								
SEP16	6581.50	6621.00B	6566.50A	6589.00 - 16.50	----	98	49 - 32	6725.00B 5840.50A
TOTAL FT1 FUT					0	98	49 - 32	
FT5 FUT								
SEP16	15300.00	15435.00B	15270.00A	15435.00 + 35.00	----	47	162 + 27	15695.00B 13915.00A
TOTAL FT5 FUT					0	47	162 + 27	
FTU FUT								
SEP16	----	----	947.10A	950.80 - 4.40	----	----	UNCH	1020.60B 842.30A
TOTAL FTU FUT					0	0	0	
II FUT								
AUG16	----	----	----	8634.00 + 13.00	----	487	96 + 85	----
TOTAL II FUT					0	487	96 + 85	
RS1 FUT								
SEP16	1193.00	1195.80B	1189.60A	1195.60 + 4.20	----	2	14 UNCH	1203.70B 1096.10A
TOTAL RS1 FUT					0	2	14	
RSG FUT								
SEP16	1044.90	1046.80B	1043.20A	1046.70 + 0.80	----	10	34 UNCH	1055.10B 952.30A
TOTAL RSG FUT					0	10	34	
RSV FUT								
SEP16	1023.10	1027.80B	1021.30A	1027.10 + 3.70	----	12	940 + 12	1040.00B 950.50A
TOTAL RSV FUT					0	12	940 + 12	
SDA FUT								
DEC16	----	----	----	45.500 UNCH	----	----	8134 UNCH	45.600B 44.700
DEC17	----	----	----	47.050 UNCH	----	----	15512 UNCH	47.050 44.100
DEC18	----	----	47.950A	48.000 UNCH	----	----	14866 UNCH	47.900 44.000A
DEC19	----	----	----	48.900 UNCH	----	----	4577 UNCH	49.050 43.950A
DEC20	----	----	----	49.850 UNCH	----	----	6531 UNCH	49.800B 43.900A
DEC21	50.800	50.850B	50.800	50.850 UNCH	----	40	3636 + 40	51.050B 44.150A
TOTAL SDA FUT					0	40	53256 + 40	
SDI FUT								
SEP16	----	----	----	11.400 UNCH	----	----	800 UNCH	11.400 11.160
DEC16	----	----	----	11.540 UNCH	----	----	1 UNCH	11.400 11.260
TOTAL SDI FUT					0	0	801	