



2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
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FINAL

PG24 BULLETIN # 29@

WEATHER AND HURRICANE FUTURES & OPTIONS

Mon, Feb 13, 2012 PG24

FOR PRODUCTS THAT ARE TRADED IN BOTH REGULAR TRADING HOURS (RTH) AND ELECTRONIC TRADING HOURS (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=BIID, 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. CAB= (CABINET TRANSACTION) - 1/2 TICK VALUE = \$5.00 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.

EXPIRATION: DEC12  
HURRICANES\* 01/07

EXPIRATION:	FEB12	FEB12	FEB12	FEB12	MAR12	MAR12	MAR12	MAR12	APR12	APR12	APR12	APR12	MAY12	MAY12	MAY12
WKLY AVGTEMP	02/06	02/13	02/21	02/27	03/05	03/12	03/19	03/26	04/02	04/10	04/17	04/24	05/01	05/08	05/15

EXPIRATION: DEC12  
BINARY OPT 01/07

WEATHER AND HURRICANE FUTURES & OPTIONS CONTRACTS LAST TRADE DATES

EXPIRATION:	FEB12	MAR12	APR12	MAY12	JUN12	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13
WEATHERS*	03/06	04/05	05/07	06/07	07/09	08/07	09/10	10/05	11/07	12/07	01/08	02/07	03/07

\* ALL WEATHER CONTRACTS EXPIRE ON THE SECOND BUSINESS DAY OF EACH MONTH.

WEATHER INDEX FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. & PT.	PRICE CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
HDD ATLANTA F MAR12	----	----	----	260.0	- 3700	1	2 +	329.0	283.0A
FEB12	----	----	----	395.0	- 3300	----	150 UNCH	----	415.0A
TOTAL HDD ATLANTA F						1	152 +	1	
HDD BALTIMORE F FEB12	----	----	----	697.0	- 1400	----	50 UNCH	836.0B	701.0
TOTAL HDD BALTIMORE F						0	50		
HDD BOSTON FUT MAR12	----	----	----	770.0	- 1500	----	1 UNCH	779.0	779.0
FEB12	----	----	----	808.0	- 2900	----	50 UNCH	913.0	835.0A
TOTAL HDD BOSTON FUT						0	51		
HDD CINCINNAT F FEB12	----	----	----	758.0	- 2800	----	75 UNCH	891.0B	800.0A
TOTAL HDD CINCINNAT F						0	75		
HDD CO SPRNGS F FEB12	----	----	----	1013.0	+ 3000	----	52 UNCH	986.0B	905.0
TOTAL HDD CO SPRNGS F						0	52		
HDD DALLAS F FEB12	----	----	----	407.0	+ 700	----	50 UNCH	362.0B	----
TOTAL HDD DALLAS F						0	50		
HDD DES MOIN F FEB12	----	----	----	958.0	- 1800	----	25 UNCH	936.0B	953.0A
TOTAL HDD DES MOIN F						0	25		
HDD HOUST FUT MAR12	----	----	----	100.0	- 1000	----	1 UNCH	139.0	139.0
FEB12	----	----	----	808.0	- 1600	----	50 UNCH	880.0	766.0A
TOTAL HDD HOUST FUT						0	1		
HDD KNSCTY FUT FEB12	----	----	----	808.0	- 1600	----	50 UNCH	880.0	766.0A
TOTAL HDD KNSCTY FUT						0	50		
HDD MI NN FUT FEB12	----	----	----	1061.0	- 2300	----	150 UNCH	1280.0	1010.0
TOTAL HDD MI NN FUT						0	150		
HDD NEW YORK F FEB12	----	----	----	690.0	- 4000	25	395 -	825.0	683.0A
TOTAL HDD NEW YORK F						25	395 -	25	
HDD PHILADEL F FEB12	----	----	----	709.0	- 1100	----	50 UNCH	838.0B	744.0A
TOTAL HDD PHILADEL F						0	50		

WEATHER STRIPS INDEX FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. & PT.	PRICE CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
H ATL STP JAN F MAR12	----	----	----	1149.0	- 7000	----	50 UNCH	----	----
TOTAL H ATL STP JAN F						0	50		
H ATL STP NOV F MAR12	----	----	----	1891.0	- 7000	50	50 UNCH	2435.0B	1891.0
TOTAL H ATL STP NOV F						50	50		
H CHI STP NOV F MAR12	----	----	----	4301.0	- 3000	----	350 UNCH	5194.0	4362.0A
TOTAL H CHI STP NOV F						0	350		
H CIN STP NOV F MAR12	----	----	----	3523.0	- 6700	----	50 UNCH	4200.0B	3571.0A
TOTAL H CIN STP NOV F						0	50		
H DLS STP NOV F MAR12	----	----	----	1849.0	- 1200	----	100 UNCH	1990.0	1954.0A
TOTAL H DLS STP NOV F						0	100		
H DTR STP NOV F MAR12	----	----	----	4257.0	- 3800	----	50 UNCH	4988.0B	4339.0A
TOTAL H DTR STP NOV F						0	50		
H MI N STP NOV F MAR12	----	----	----	5223.0	- 5300	----	250 UNCH	6190.0	5273.0A
TOTAL H MI N STP NOV F						0	250		
H NYK STP NOV F MAR12	----	----	----	3242.0	- 5500	----	500 UNCH	3800.0B	3288.0A
TOTAL H NYK STP NOV F						0	500		

EUROPEAN WEATHER INDEX FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. & PT.	PRICE CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
HDD AMSTER FUT FEB12	----	----	----	523.0	- 140	----	1100 UNCH	441.0B	535.0A
MAR12	----	*535.0A	----	355.0	+ UNCH	----	50 UNCH	----	----
TOTAL HDD AMSTER FUT						0	1150		
HDD ESSEN FUT FEB12	----	----	----	548.0	- 150	----	125 UNCH	----	----
TOTAL HDD ESSEN FUT						0	125		

EUROPEAN WEATHER STRIPS INDEX FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. & PT.	PRICE CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
H AMS STP NOV F MAR12	----	----	----	1956.0	- 140	----	1000 UNCH	----	----
TOTAL H AMS STP NOV F						0	1000		

CASH-FOR-FUTURES (EFF'S), ALL OR NONE, DELIVERIES/EXERCISES, BLOCK TRADING



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	DELIVERY-----		OPTION-----		BLOCK-----		TRADING-----		-- CASH-FOR-FUTURES(EFF'S) --	
	CASH SETTLED	MONTH- TO-DATE	EXER- CISES	MONTH- TO-DATE	FUTURES TOTAL	MONTH- TO-DATE	OPTI ONS TOTAL	MONTH- TO-DATE	DAI LY TOTAL	MONTH-TO-DATE
19X	---	---	---	---	---	---	---	---	---	---
D2	---	---	---	---	---	50	---	---	---	---
O2X	---	---	---	---	---	---	---	---	---	---
8H2	---	---	---	---	---	---	---	---	---	---
11X	---	---	---	---	---	---	---	---	---	---
H9	---	---	---	---	---	25	---	---	---	---
13F	---	---	---	---	---	---	---	---	---	---
18X	---	---	---	---	---	---	---	---	---	---
H3	---	---	---	---	---	---	---	---	---	---
O0X	---	---	---	---	---	---	---	---	---	---
D4	---	---	---	---	---	25	---	---	---	---
67Z	---	---	---	---	---	---	---	---	---	---
2#	---	---	---	---	---	---	---	150	---	---
D2X	---	---	---	---	---	---	---	---	---	---
HR	---	---	---	---	---	---	---	---	---	---
13X	---	---	---	---	---	---	---	---	---	---
O0Z	---	---	---	---	---	---	---	---	---	---
H1	---	---	---	---	---	---	---	---	---	---
13	---	---	---	---	---	---	---	---	---	---
HV	---	---	---	---	---	---	---	---	---	---
H3X	---	---	---	---	---	---	---	---	---	---
HQX	---	---	---	---	---	---	---	---	---	---
34X	---	---	---	---	---	---	---	---	---	---
35X	---	---	---	---	---	---	---	---	---	---
H4	---	---	---	---	25	75	---	---	---	---
10X	---	---	---	---	---	---	---	---	---	---
H5	---	---	---	---	---	50	---	---	---	---
H5X	---	---	---	---	---	---	---	---	---	---
H2X	---	---	---	---	---	---	---	---	---	---
O1Z	---	---	---	---	---	---	---	---	---	---
H6	---	---	---	---	---	---	---	---	---	---
14X	---	---	---	---	---	---	---	---	---	---
15X	---	---	---	---	---	---	---	---	---	---
O3Z	---	---	---	---	---	---	---	---	---	---
O4X	---	---	---	---	---	---	---	---	---	---
11F	---	---	---	---	---	---	---	---	---	---
40X	---	---	---	---	---	---	---	---	---	---
HQ	---	---	---	---	---	50	---	---	---	---
H1X	---	---	---	---	---	---	---	---	---	---
12X	---	---	---	---	---	---	---	---	---	---
17X	---	---	---	---	---	---	---	---	---	---
O1	---	---	---	---	---	---	---	---	---	---
HKX	---	---	---	---	---	---	---	---	---	---
HW	---	---	---	---	---	---	---	---	---	---
H1F	---	---	---	---	---	---	---	---	---	---
H4X	---	---	---	---	---	---	---	---	---	---
HX	---	---	---	---	---	50	---	---	---	---
9HX	---	---	---	---	---	---	---	---	---	---
V3	---	---	---	---	---	---	---	---	---	---
36X	---	---	---	---	---	---	---	---	---	---
INCLUDES ALL OPTI ONS					25	325	0	150	0	0

COMMODITY ABBREVIATION TABLE

40X = HDD SEASONAL STRIP	HV = HDD WEATHER	13F = HDD SEASONAL STRIP	HQ = HDD WEATHER
19X = HDD SEASONAL STRIP	14X = HDD SEASONAL STRIP	2# = HDD WEATHER	D2X = HDD EURO SEASONAL STRIP
H1 = HDD WEATHER	H1F = HDD SEASONAL STRIP	H3 = HDD WEATHER	15X = HDD SEASONAL STRIP
H4 = HDD WEATHER	H5 = HDD WEATHER	H3X = HDD SEASONAL STRIP	H9 = HDD WEATHER
H6 = HDD WEATHER	34X = HDD SEASONAL STRIP	O3Z = SEAS SNOWFALL	O4X = HDD EURO SEASONAL STRIP
HX = HDD WEATHER	9HX = SBIN HURR	36X = HDD SEASONAL STRIP	HQX = HDD SEASONAL STRIP
H5X = HDD SEASONAL STRIP	O1Z = SEAS SNOWFALL	D2 = HDD WEATHER EUROPEAN	12X = HDD SEASONAL STRIP
O0X = HDD EURO SEASONAL STRIP	H4X = HDD SEASONAL STRIP	D4 = HDD WEATHER EUROPEAN	17X = HDD SEASONAL STRIP
67Z = SEAS SNOWFALL	10X = HDD SEASONAL STRIP	13X = HDD SEASONAL STRIP	HKX = HDD SEASONAL STRIP
H2X = HDD SEASONAL STRIP	18X = HDD SEASONAL STRIP	O2X = HDD EURO SEASONAL STRIP	8H2 = SBIN M HURR EVENT2
11F = HDD SEASONAL STRIP	HR = HDD WEATHER	O1 = HDD WEATHER EUROPEAN	11X = HDD SEASONAL STRIP
HW = HDD WEATHER	35X = HDD SEASONAL STRIP	H1X = HDD SEASONAL STRIP	O0Z = HDD EURO SEASONAL STRIP
V3 = HDD WEATHER	13 = HDD WEATHER		

WEATHER OPTI ONS ON FUTURES

ELI GIBLE OPTI ONS SERI ES (CALLS & PUTS) FOR TRADI NG: MON, FEB 13											
FEB12	FEB12	FEB12	FEB12	FEB12	FEB12	FEB12	FEB12	FEB12	FEB12	FEB12	FEB12
1#						20. 0-30. 0					11. 0-11. 0
10X						165. 0-175. 0					
11F						132. 5-152. 5					
11X						223. 0-263. 0					
12											37. 1-37. 1
12X						460. 0-555. 0					
13	78. 1-83. 7										
13F						232. 5-252. 5					
13X						382. 5-445. 0					
14X						280. 3-480. 3					
15X						189. 6-225. 0					
17X						290. 0-350. 0					
18X						110. 0-130. 0					
19X						520. 0-540. 0					
2#	74. 3-85. 0										
20K											
21K											
25K											
26K											
27K											
29K											
34X						512. 5-660. 0					
35X						220. 0-240. 0					
36X						450. 0-475. 0					
40X						315. 0-335. 0					
96K											
O0X						160. 0-200. 0					
O0Z						117. 5-137. 5					
O1	40. 0-52. 0					17. 0-27. 0					
O2X						167. 0-227. 0					
O4X						212. 5-232. 5					

HDD & CDD WEATHER OPTI ONS ON FUTURES

STRI KE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRI CE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HI GH	LOW
HDD CI NCINNAT C														
FEB12	HDD	CI NCINNAT C			(FUTURES SETT. .00)		4. 0-	1600	. 114	----	150	UNCH	----	----
837														
TOTAL										0	150			
HDD CI NCINNAT P														
FEB12	HDD	CI NCINNAT P			(FUTURES SETT. .00)		40. 0+	200	. 636	----	150	UNCH	----	----
781														

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Symbol	Contract	Settle	Price	Delta	Exer	Volume	Open	Contract
4803	----	----	----	----	----	250	UNCH	----
TOTAL						3250		
H NYK	STP NOV P	(FUTURES SETT.	.00)					
MAR12	H NYK STP NOV P							
2803	----	----	----	----	----	250	UNCH	----
3250	----	----	----	----	----	2000	UNCH	----
3350	----	----	----	----	----	1250	UNCH	----
3400	----	----	----	----	----	250	UNCH	----
3450	----	----	----	----	----	2000	UNCH	----
3550	----	----	----	----	----	1250	UNCH	----
3600	----	----	----	----	----	250	UNCH	----
TOTAL						7250		
H PRT	STP NOV C	(FUTURES SETT.	.00)					
MAR12	H PRT STP NOV C							
3250	----	----	----	----	----	1000	UNCH	----
3300	----	----	----	----	----	500	UNCH	----
3450	----	----	----	----	----	1000	UNCH	----
3500	----	----	----	----	----	500	UNCH	----
TOTAL						3000		
H PRT	STP NOV P	(FUTURES SETT.	.00)					
MAR12	H PRT STP NOV P							
2900	----	----	----	----	----	500	UNCH	----
3100	----	----	----	----	----	500	UNCH	----
TOTAL						1000		
H SCR	STP NOV C	(FUTURES SETT.	.00)					
MAR12	H SCR STP NOV C							
2200	----	----	----	----	----	750	UNCH	----
2400	----	----	----	----	----	750	UNCH	----
TOTAL						1500		
H TCS	STP NOV P	(FUTURES SETT.	.00)					
MAR12	H TCS STP NOV P							
1100	----	----	----	----	----	375	UNCH	----
1300	----	----	----	----	----	375	UNCH	----
TOTAL						750		
H WSHN	SS NOV P	(FUTURES SETT.	.00)					
MAR12	H WSHN SS NOV P							
3150	----	----	----	----	----	1000	UNCH	----
3350	----	----	----	----	----	1000	UNCH	----
TOTAL						2000		

SEASONAL SNOWFALL WEATHER OPTIONS ON FUTURES

Symbol	Contract	Settle	Price	Delta	Exer	Volume	Open	Contract
SSSF DEC	BOS C	(FUTURES SETT.	.00)					
MAR12	SSSF DEC BOS C							
600	----	----	----	----	----	20	UNCH	----
780	----	----	----	----	----	20	UNCH	----
TOTAL						40		
SSSF DEC	LGA C	(FUTURES SETT.	.00)					
MAR12	SSSF DEC LGA C							
440	----	----	----	----	----	40	UNCH	----
450	----	----	----	----	----	40	UNCH	----
TOTAL						80		
SSSF DEC	ORD C	(FUTURES SETT.	.00)					
MAR12	SSSF DEC ORD C							
500	----	----	----	----	----	100	UNCH	----
600	----	----	----	----	----	100	UNCH	----
TOTAL						200		

HDD & CAT EUROPEAN WEATHER OPTIONS ON FUTURES

Symbol	Contract	Settle	Price	Delta	Exer	Volume	Open	Contract
HDD PARIS	CALL	(FUTURES SETT.	.00)					
FEB12	HDD PARIS CALL							
400	----	----	----	----	----	5000	UNCH	----
420	----	----	----	----	----	5000	UNCH	----
500	----	----	----	----	----	5000	UNCH	----
520	----	----	----	----	----	5000	UNCH	----
TOTAL						20000		

HDD & CAT EUROPEAN WEATHER STRIPS OPTIONS ON FUTURES

Symbol	Contract	Settle	Price	Delta	Exer	Volume	Open	Contract
H AMS	STP NOV C	(FUTURES SETT.	.00)					
MAR12	H AMS STP NOV C							
2270	----	----	----	----	----	1000	UNCH	----
TOTAL						1000		
H AMS	STP NOV P	(FUTURES SETT.	.00)					
MAR12	H AMS STP NOV P							
1670	----	----	----	----	----	1000	UNCH	----
TOTAL						1000		
H ESS	STP NOV C	(FUTURES SETT.	.00)					
MAR12	H ESS STP NOV C							
2125	----	----	----	----	----	500	UNCH	----
2325	----	----	----	----	----	500	UNCH	----
TOTAL						1000		
H LND	STP DEC P	(FUTURES SETT.	.00)					
MAR12	H LND STP DEC P							
1175	----	----	----	----	----	1250	UNCH	----
1375	----	----	----	----	----	1250	UNCH	----
TOTAL						2500		
H LND	STP NOV C	(FUTURES SETT.	.00)					
MAR12	H LND STP NOV C							
1775	----	----	----	----	----	500	UNCH	----
1800	----	----	----	----	----	500	UNCH	----
1975	----	----	----	----	----	500	UNCH	----
2000	----	----	----	----	----	500	UNCH	----
TOTAL						2000		
H LND	STP NOV P	(FUTURES SETT.	.00)					
MAR12	H LND STP NOV P							
1600	----	----	----	----	----	750	UNCH	----
1700	----	----	----	----	----	750	UNCH	----
TOTAL						1500		