

PG24 BULLETIN #226@

WEATHER AND HURRICANE FUTURES & OPTIONS

Wed, Nov 22, 2017 PG24

FOR PRODUCTS THAT ARE TRADED IN BOTH Open Outcry(RTH) AND on CME Globex (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=BID, 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:

WEATHER AND HURRICANE FUTURES & OPTIONS CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18
WEATHERS*	06/05	06/05	06/05	06/05	06/05	06/05	06/05	06/05	06/05	06/05

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

WEATHER INDEX FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. & PT.	PRICE CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
HDD ATLANTA F	----	----	----	285.0	+ UNCH	----	150	300.0B	----
NOV17	----	----	----			0	150		
TOTAL HDD ATLANTA F									
HDD CINCINNAT F	----	----	----	905.0	+ UNCH	----	100		----
DEC17	----	----	----			0	100		----
TOTAL HDD CINCINNAT F									
HDD MINN FUT	----	----	----	977.0	+ UNCH	----	150	953.0B	----
NOV17	----	----	----			0	150		----
TOTAL HDD MINN FUT									
HDD NEW YORK F	----	----	----	515.0	+ UNCH	----	50	448.0B	----
NOV17	----	----	----			0	50		----
TOTAL HDD NEW YORK F									

EX-PIT & OTHER BREAKDOWN

	-----DELIVERY----- CASH OR PHYSICAL DAILY MTH-TO-DATE	EFP DAILY TOTALS	EFP M-T-D TOTALS	EFS DAILY TOTALS	EFR DAILY TOTALS	BLOCKS DAILY TOTALS	BLOCKS M-T-D TOTALS	TAS DAILY TOTALS	TRANSFERS DAILY TOTALS
H3 HDD U.S. WEATHER FUTURES									
TOTALS:							100		0
H4 HDD U.S. WEATHER FUTURES									
TOTALS:							50		0

WEATHER OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 22										
NOV17	NOV17	NOV17	NOV17	NOV17	NOV17	NOV17	NOV17	NOV17	NOV17	NOV17
12X				530.0-550.0						
13X				430.0-450.0						
14X				390.0-410.0						
14Z			217.5-237.5							
15X				210.0-230.0						
15Z			155.0-175.0							
34X				635.0-660.0						
34Z			440.0-460.0							
5G1	107.0-157.0									
5G2	107.0-157.0									
5G3	107.0-157.0									
5G4	107.0-157.0									
02X				202.5-222.5						

HDD & CDD WEATHER OPTIONS ON FUTURES

HURRICANE SEASONAL BINARY OPTIONS ON FUTURES

HDD & CDD WEATHER STRIPS OPTIONS ON FUTURES

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
H CHI STP NOV C													
MAR18 H CHI STP NOV C			(FUTURES SETT.	.00)									
5300	----	----	----	----	----		147.0 UNCH	.355	----	----	750	UNCH	----
5500	----	----	----	----	----		87.0 UNCH	.241	----	----	750	UNCH	----
TOTAL										0	1500		
H CIN STP NOV C													
MAR18 H CIN STP NOV C			(FUTURES SETT.	.00)									
4300	----	----	----	----	----		94.0 UNCH	.323	----	----	1500	UNCH	----
4500	----	----	----	----	----		44.0 UNCH	.180	----	----	1500	UNCH	----
TOTAL										0	3000		
H DLS STP DEC C													
FEB18 H DLS STP DEC C			(FUTURES SETT.	.00)									
1550	----	----	----	----	----		77.0 UNCH	.396	----	----	750	UNCH	----
1750	----	----	----	----	----		23.0 UNCH	.159	----	----	750	UNCH	----
TOTAL										0	1500		
H DLS STP NOV C													
MAR18 H DLS STP NOV C			(FUTURES SETT.	.00)									
2100	----	----	----	----	----		37.0 UNCH	.224	----	----	750	UNCH	----
2300	----	----	----	----	----		9.0 UNCH	.070	----	----	750	UNCH	----
TOTAL										0	1500		
H MIN STP DEC C													
FEB18 H MIN STP DEC C			(FUTURES SETT.	.00)									
4400	----	----	----	----	----		128.0 UNCH	.355	----	----	750	UNCH	----
4600	----	----	----	----	----		70.0 UNCH	.226	----	----	750	UNCH	----
TOTAL										0	1500		
H MIN STP NOV C													
MAR18 H MIN STP NOV C			(FUTURES SETT.	.00)									
6350	----	----	----	----	----		201.0 UNCH	.385	----	----	750	UNCH	----
6400	----	----	----	----	----		182.0 UNCH	.360	----	----	250	UNCH	----
6550	----	----	----	----	----		134.0 UNCH	.287	----	----	750	UNCH	----
6600	----	----	----	----	----		120.0 UNCH	.264	----	----	250	UNCH	----
TOTAL										0	2000		
H NYK STP DEC P													
FEB18 H NYK STP DEC P			(FUTURES SETT.	.00)									
2175	----	----	----	----	----		86.0 UNCH	.252	----	----	750	UNCH	----
2375	----	----	----	----	----		149.0 UNCH	.378	----	----	750	UNCH	----
TOTAL										0	1500		
H NYK STP NOV C													
MAR18 H NYK STP NOV C			(FUTURES SETT.	.00)									
3900	----	----	----	----	----		111.0 UNCH	.362	----	----	750	UNCH	----

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PRELIMINARY

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4100	----	----	----	----	54.0	UNCH	.211	----	----	750	UNCH	----	----
TOTAL									0	1500			

HDD & CAT EUROPEAN WEATHER STRIPS OPTIONS ON FUTURES

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
H AMS STP NOV C														
MAR18	H AMS STP NOV C		(FUTURES SETT.		.00)		42.0	UNCH	.410	----	1250	UNCH	----	----
2025	----		----	----	----		3.0	UNCH	.049	----	1250	UNCH	----	----
2225	----		----	----	----					0	2500			
TOTAL														

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
H DLS STP DEC C	HDD U.S. SEAS STRIP OPTIONS						
FEB18	CALL						
15Z	1550			750			0.00
15Z	1750			750			0.00
TOTALS		0	0	1500	0	0	0
H MIN STP DEC C	HDD U.S. SEAS STRIP OPTIONS						
FEB18	CALL						
34Z	4400			750			0.00
34Z	4600			750			0.00
TOTALS		0	0	1500	0	0	0
H NYK STP DEC P	HDD U.S. SEAS STRIP OPTIONS						
FEB18	PUT						
14Z	2175			750			0.00
14Z	2375			750			0.00
TOTALS		0	0	1500	0	0	0
H AMS STP NOV C	HDD EURO SEAS STRIP OPTIONS						
MAR18	CALL						
02X	2025			1250			0.00
02X	2225			1250			0.00
TOTALS		0	0	2500	0	0	0