

2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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PRELIMINARY

PG24 BULLETIN #120@

WEATHER AND HURRICANE FUTURES & OPTIONS

Fri, Jun 22, 2018 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:	JUN18	JUL18	AUG18
WEATHERS*	06/05	06/05	06/05

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

WEATHER STRIPS INDEX FUTURES

C DLS STP JUL F	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
AUG18	----	----	----	1386.0 + UNCH	----	600 UNCH	----
TOTAL					0	600	----

EX-PIT & OTHER BREAKDOWN

-----DELIVERY-----	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
CASH OR PHYSICAL DAILY MTH-TO-DATE								

K5N CDD U.S. SEAS STRIP FUTURES

TOTALS:					550		0
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WEATHER OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, JUN 22

JUN18	JUN18	JUN18	JUN18	JUN18	JUN18	JUN18	JUN18	JUN18	JUN18	JUN18	JUN18	JUN18
24K				100.0-120.0								
25N			127.8-148.8									

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
C DLS STP JUL C												
AUG18												
1478							18.0 UNCH	.236			50 UNCH	----
1488							16.0 UNCH	.214			50 UNCH	----
TOTAL										0	100	----
C DLS STP JUL P												
AUG18												
1278							15.0 UNCH	.202			50 UNCH	----
1288							17.0 UNCH	.224			50 UNCH	----
TOTAL										0	100	----
C NYK STP MAY P												
SEP18												
1000							1.0 UNCH	.013			250 UNCH	----
1200							11.0 UNCH	.113			250 UNCH	----
TOTAL										0	500	----

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
C DLS STP JUL C							
AUG18							
25N	1488			50			0.00
TOTALS		0	0	50	0	0	0
C DLS STP JUL P							
AUG18							
25N	1288			50			0.00
TOTALS		0	0	50	0	0	0