



PG24 BULLETIN #180@

WEATHER AND HURRICANE FUTURES & OPTIONS

Tue, Sep 19, 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:	SEP17	OCT17	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	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. CHGE	PRICE CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
CDD ATLANTA F SEP17	----	----	----	235.0	+ 200	----	500	UNCH	220.0B 222.0A
TOTAL CDD ATLANTA F						0	500		
CDD CHICAGO F SEP17	----	----	----	149.0	+ 1000	----	500	UNCH	127.0B 58.0A
TOTAL CDD CHICAGO F						0	500		
CDD CINCINNAT F SEP17	----	----	----	123.0	+ 800	----	500	UNCH	80.0B 78.0A
TOTAL CDD CINCINNAT F						0	500		
CDD DALLAS F SEP17	----	----	----	460.0	+ 600	----	500	UNCH	---- 433.0A
TOTAL CDD DALLAS F						0	500		
CDD LAS VEGAS F SEP17	----	----	----	542.0	- 300	----	1000	UNCH	---- 579.0A
TOTAL CDD LAS VEGAS F						0	1000		
CDD NEW YORK F SEP17	----	----	----	196.0	+ 700	----	1100	UNCH	177.0B 125.0A
TOTAL CDD NEW YORK F						0	1100		
CDD SACRA FUT SEP17	----	----	----	290.0	- 100	----	1000	UNCH	289.0B ----
TOTAL CDD SACRA FUT						0	1000		

WEATHER STRIPS INDEX FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. & PT. CHGE	PRICE CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
C ATL STP MAY F SEP17	----	----	----	1740.0	+ 200	----	400	UNCH	1806.0B ----
TOTAL C ATL STP MAY F						0	400		
C LVG STP MAY F SEP17	----	----	----	3528.0	- 300	----	450	UNCH	3574.0B 3584.0A
TOTAL C LVG STP MAY F						0	450		
C NYK STP MAY F SEP17	----	----	----	1274.0	+ 700	----	250	UNCH	1251.0B 1204.0A
TOTAL C NYK STP MAY F						0	250		

WEATHER OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: TUE, SEP 19													
SEP17	SEP17	SEP17	SEP17	SEP17	SEP17	SEP17	SEP17	SEP17	SEP17	SEP17	SEP17	SEP17	SEP17
12X							530.0-550.0						
13X							430.0-450.0						
14X							390.0-410.0						
15X							210.0-230.0						
20	46.5-66.5												
21K	171.9-211.9												
22	0.5-20.5												
23	5.2-25.2												
24	9.9-29.9												
24K	102.5-159.5												
34X							635.0-655.0						
4#	19.7-39.7												
45	12.7-32.7												
45K	95.0-115.0												
5#	35.0-55.0												

HDD & CDD WEATHER 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
CDD ATLANTA C SEP17	----	----	(FUTURES SETT.	----	.00)	----	CAB	----	.014	----	500	UNCH	----
TOTAL										0	500		
CDD ATLANTA P SEP17	----	----	(FUTURES SETT.	----	.00)	----	CAB	----	.045	----	500	UNCH	----
TOTAL										0	500		
CDD CHICAGO C SEP17	----	----	(FUTURES SETT.	----	.00)	----	CAB	----	.034	----	500	UNCH	----
TOTAL										0	500		
CDD CHICAGO P SEP17	----	----	(FUTURES SETT.	----	.00)	----	CAB	----	.016	----	500	UNCH	----
TOTAL										0	500		
CDD CINCINNAT C SEP17	----	----	(FUTURES SETT.	----	.00)	----	CAB	----	.017	----	500	UNCH	----
TOTAL											500		

52	----	----	----	----	CAB	----	.028	----	----	500	UNCH	----	----
TOTAL										500			
CDD DALLAS C													
SEP17	CDD DALLAS C			(FUTURES SETT. .00)									
550	----	----	----	----	CAB	----	.023	----	----	500	UNCH	----	----
TOTAL										500			
CDD DALLAS P													
SEP17	CDD DALLAS P			(FUTURES SETT. .00)									
570	----	----	----	----	CAB	----	.020	----	----	500	UNCH	----	----
TOTAL										500			
CDD LAS VEGAS C													
SEP17	CDD LAS VEGAS C			(FUTURES SETT. .00)									
665	----	----	----	----	CAB	----	.018	----	----	1000	UNCH	----	----
TOTAL										1000			
CDD LAS VEGAS P													
SEP17	CDD LAS VEGAS P			(FUTURES SETT. .00)									
465	----	----	----	----	CAB	----	.026	----	----	1000	UNCH	----	----
TOTAL										1000			
CDD NEW YORK C													
SEP17	CDD NEW YORK C			(FUTURES SETT. .00)									
299	----	----	----	----	CAB	----	.021	----	----	1000	UNCH	----	----
TOTAL										1000			
CDD NEW YORK P													
SEP17	CDD NEW YORK P			(FUTURES SETT. .00)									
99	----	----	----	----	CAB	----	.022	----	----	1000	UNCH	----	----
TOTAL										1000			
CDD SACRAMNTO C													
SEP17	CDD SACRAMNTO C			(FUTURES SETT. .00)									
327	----	----	----	----	CAB	----	.046	----	----	1000	UNCH	----	----
TOTAL										1000			
CDD SACRAMNTO P													
SEP17	CDD SACRAMNTO P			(FUTURES SETT. .00)									
127	----	----	----	----	CAB	----	.014	----	----	1000	UNCH	----	----
TOTAL										1000			

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 ATL	STP	MAY C												
SEP17	C ATL	STP MAY C			(FUTURES SETT. .00)									
2119	----	----	----	----	----	CAB	----	.007	----	0	400	UNCH	----	----
TOTAL										0	400			
C ATL	STP	MAY P												
SEP17	C ATL	STP MAY P			(FUTURES SETT. .00)									
1719	----	----	----	----	----	CAB	----	.069	----	0	400	UNCH	----	----
TOTAL										0	400			
C NYK	STP	MAY C												
SEP17	C NYK	STP MAY C			(FUTURES SETT. .00)									
595	----	----	----	----	----	CAB	----	.008	----	0	250	UNCH	----	----
TOTAL										0	250			
C NYK	STP	MAY P												
SEP17	C NYK	STP MAY P			(FUTURES SETT. .00)									
1025	----	----	----	----	----	CAB	----	.002	----	0	500	UNCH	----	----
1195	----	----	----	----	----	CAB	----	.037	----	0	250	UNCH	----	----
1225	----	----	----	----	----	CAB	----		----	0	500	UNCH	----	----
TOTAL										0	1250			
C SCR	STP	MAY P												
SEP17	C SCR	STP MAY P			(FUTURES SETT. .00)									
950	----	----	----	----	----	CAB	----	.000	----	0	250	UNCH	----	----
1150	----	----	----	----	----	CAB	----	.007	----	0	250	UNCH	----	----
TOTAL										0	500			
H CHI	STP	NOV C												
MAR18	H CHI	STP NOV C			(FUTURES SETT. .00)									
5300	----	----	----	----	----		132.0	UNCH	.330	0	750	UNCH	----	----
5500	----	----	----	----	----		77.0	UNCH	.220	0	750	UNCH	----	----
TOTAL										0	1500			
H CIN	STP	NOV C												
MAR18	H CIN	STP NOV C			(FUTURES SETT. .00)									
4300	----	----	----	----	----		99.0	UNCH	.335	0	1500	UNCH	----	----
4500	----	----	----	----	----		47.0	UNCH	.190	0	1500	UNCH	----	----
TOTAL										0	3000			
H DLS	STP	NOV C												
MAR18	H DLS	STP NOV C			(FUTURES SETT. .00)									
2100	----	----	----	----	----		98.0	UNCH	.345	0	750	UNCH	----	----
2300	----	----	----	----	----		45.0	UNCH	.192	0	750	UNCH	----	----
TOTAL										0	1500			
H MIN	STP	NOV C												
MAR18	H MIN	STP NOV C			(FUTURES SETT. .00)									
6350	----	----	----	----	----		153.0	UNCH	.321	0	750	UNCH	----	----
6550	----	----	----	----	----		98.0	UNCH	.229	0	750	UNCH	----	----
TOTAL										0	1500			
H NYK	STP	NOV C												
MAR18	H NYK	STP NOV C			(FUTURES SETT. .00)									
3900	----	----	----	----	----		102.0	UNCH	.341	0	750	UNCH	----	----
4100	----	----	----	----	----		49.0	UNCH	.196	0	750	UNCH	----	----
TOTAL										0	1500			

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FINAL

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 CHI STP NOV C HDD U.S. SEAS STRIP OPTIONS							
MAR18 12X	CALL 5300			250			0.00
12X	5500			250			0.00
TOTALS		0	0	500	0	0	0
H CIN STP NOV C HDD U.S. SEAS STRIP OPTIONS							
MAR18 13X	CALL 4300			250			0.00
13X	4500			250			0.00
TOTALS		0	0	500	0	0	0
H NYK STP NOV C HDD U.S. SEAS STRIP OPTIONS							
MAR18 14X	CALL 3900			250			0.00
14X	4100			250			0.00
TOTALS		0	0	500	0	0	0
H DLS STP NOV C HDD U.S. SEAS STRIP OPTIONS							
MAR18 15X	CALL 2100			250			0.00
15X	2300			250			0.00
TOTALS		0	0	500	0	0	0
H MIN STP NOV C HDD U.S. SEAS STRIP OPTIONS							
MAR18 34X	CALL 6350			250			0.00
34X	6550			250			0.00
TOTALS		0	0	500	0	0	0