



PG24 BULLETIN # 35@

WEATHER AND HURRICANE FUTURES & OPTIONS

Wed, Feb 21, 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:	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18
WEATHERS*	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	----	#281.0B	----	308.0	+ 3000	----	750	281.0B	295.0A
MAR18	----	----	----	248.0	+ UNCH	----	750	----	260.0A
FEB18	----	----	----			0	1500		
TOTAL HDD ATLANTA F									
HDD CHICAGO F	----	----	----	840.0	+ UNCH	----	400	----	----
MAR18	----	----	----	1062.0	+ UNCH	----	250	1149.0B	1073.0A
FEB18	----	----	----			0	650		
TOTAL HDD CHICAGO F									
HDD CINCINNAT F	----	----	----	611.0	+ UNCH	----	250	----	643.0A
MAR18	----	----	----	709.0	+ UNCH	----	250	895.0B	718.0A
FEB18	----	----	----			0	500		
TOTAL HDD CINCINNAT F									
HDD DALLAS F	----	----	----	202.0	+ UNCH	----	750	----	----
MAR18	----	----	----	374.0	+ UNCH	----	800	----	388.0A
FEB18	----	----	----			0	1550		
TOTAL HDD DALLAS F									
HDD MINN FUT	----	----	----	955.0	+ UNCH	----	250	----	----
MAR18	----	----	----	1378.0	+ UNCH	----	260	1406.0B	1394.0
FEB18	----	----	----			0	510		
TOTAL HDD MINN FUT									
HDD NEW YORK F	----	----	----	677.0	+ UNCH	----	350	----	----
MAR18	----	----	----	650.0	+ UNCH	----	255	650.0	650.0
FEB18	----	----	----			0	605		
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
H2 HDD U.S. WEATHER FUTURES							200		0
TOTALS:									
H4 HDD U.S. WEATHER FUTURES							150		0
TOTALS:									

WEATHER OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, FEB 21													
	FEB18	FEB18	FEB18	FEB18	FEB18	FEB18	FEB18	FEB18	FEB18	FEB18	FEB18	FEB18	FEB18
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												
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													
5300							21.0-	900	.166	----	750	UNCH	----
5500							3.0-	300	.030	----	750	UNCH	----
TOTAL										0	1500		
H CIN STP NOV C													
MAR18													
4300							CAB 7.0-	500	.079	----	1500	UNCH	----
4500									.006	----	1500	UNCH	----
TOTAL										0	3000		
H DLS STP DEC C													
MAR18													
1550							CAB 2.0-	700	.060	----	750	UNCH	----
1750									.008	----	750	UNCH	----
TOTAL										0	1500		
H DLS STP NOV C													
MAR18													
2100							CAB		.009	----	750	UNCH	----
2300							CAB		.000	----	750	UNCH	----
TOTAL										0	1500		
H MIN STP DEC C													
MAR18													
4400							CAB 9.0-	1600	.160	----	750	UNCH	----
4600									.008	----	750	UNCH	----
TOTAL										0	1500		
H MIN STP NOV C													
MAR18													
6350								51.0-	1200	.282	750	UNCH	----
6400								38.0-	1100	.224	250	UNCH	----
6550								14.0-	700	.097	750	UNCH	----
6600								10.0-	500	.072	250	UNCH	----

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FINAL

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TOTAL											0	2000		
H NYK STP DEC P														
FEB18	H NYK	STP	DEC	P	(FUTURES SETT.	.00)							750	UNCH
2175					----	----							750	----
2375					----	----							750	----
TOTAL											0	1500		
H NYK STP NOV C														
MAR18	H NYK	STP	NOV	C	(FUTURES SETT.	.00)							750	UNCH
3900					----	----		19.0-	800	.204	----	----	750	----
4100					----	----		1.0-	200	.015	----	----	750	----
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)								
2025					----	----					1250	UNCH	----	----
2225					----	----					1250	UNCH	----	----
TOTAL										0	2500			