

PG24 BULLETIN #101@

WEATHER AND HURRICANE FUTURES & OPTIONS

Fri, May 26, 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:	MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18
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	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
CDD ATLANTA F	----	----	----	301.0	+ UNCH	----	500	UNCH	----
SEP17	----	----	----	484.0	+ UNCH	----	500	UNCH	----
AUG17	----	----	----	497.0	+ UNCH	----	500	UNCH	----
JUL17	----	----	----	425.0	+ UNCH	----	550	UNCH	----
JUN17	----	----	----	224.0	+ UNCH	----	500	UNCH	----
MAY17	----	----	----			0	2550		
TOTAL CDD ATLANTA F									
CDD CHICAGO F	----	----	----	105.0	+ UNCH	----	500	UNCH	----
SEP17	----	----	----	261.0	+ UNCH	----	500	UNCH	----
AUG17	----	----	----	310.0	+ UNCH	----	500	UNCH	----
JUL17	----	----	----	184.0	+ UNCH	----	500	UNCH	----
JUN17	----	----	----	60.0	+ UNCH	----	500	UNCH	----
MAY17	----	----	----			0	2500		
TOTAL CDD CHICAGO F									
CDD CINCINNAT F	----	----	----	152.0	+ UNCH	----	500	UNCH	----
SEP17	----	----	----	332.0	+ UNCH	----	500	UNCH	----
AUG17	----	----	----	351.0	+ UNCH	----	500	UNCH	----
JUL17	----	----	----	253.0	+ UNCH	----	500	UNCH	----
JUN17	----	----	----	100.0	+ UNCH	----	500	UNCH	----
MAY17	----	----	----			0	2500		
TOTAL CDD CINCINNAT F									
CDD DALLAS F	----	----	----	450.0	+ UNCH	----	500	UNCH	----
SEP17	----	----	----	692.0	+ UNCH	----	500	UNCH	----
AUG17	----	----	----	675.0	+ UNCH	----	500	UNCH	----
JUL17	----	----	----	546.0	+ UNCH	----	500	UNCH	----
JUN17	----	----	----	309.0	+ UNCH	----	500	UNCH	----
MAY17	----	----	----			0	2500		
TOTAL CDD DALLAS F									
CDD LAS VEGAS F	----	----	----	574.0	+ UNCH	----	1000	UNCH	----
SEP17	----	----	----	828.0	+ UNCH	----	1000	UNCH	----
AUG17	----	----	----	893.0	+ UNCH	----	1000	UNCH	----
JUL17	----	----	----	721.0	+ UNCH	----	1000	UNCH	----
JUN17	----	----	----	350.0	+ UNCH	----	1000	UNCH	380.0A
MAY17	----	----	----			0	5000		
TOTAL CDD LAS VEGAS F									
CDD NEW YORK F	----	----	----	199.0	+ UNCH	----	1000	UNCH	----
SEP17	----	----	----	400.0	+ UNCH	----	1000	UNCH	----
AUG17	----	----	----	447.0	+ UNCH	----	1000	UNCH	----
JUL17	----	----	----	255.0	+ UNCH	----	1050	UNCH	----
JUN17	----	----	----	83.0	+ UNCH	----	1000	UNCH	----
MAY17	----	----	----			0	5050		
TOTAL CDD NEW YORK F									
CDD SACRA FUT	----	----	----	227.0	+ UNCH	----	1000	UNCH	----
SEP17	----	----	----	313.0	+ UNCH	----	1000	UNCH	----
AUG17	----	----	----	342.0	+ UNCH	----	1000	UNCH	----
JUL17	----	----	----	233.0	+ UNCH	----	1000	UNCH	----
JUN17	----	----	----	84.0	+ UNCH	----	1000	UNCH	----
MAY17	----	----	----			0	5000		
TOTAL CDD SACRA FUT									

WEATHER STRIPS INDEX FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. & PT.	PRICE CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
C ATL STP MAY F	----	----	----	1931.0	+ UNCH	----	400	UNCH	----
SEP17	----	----	----			0	400		
TOTAL C ATL STP MAY F									
C LVG STP MAY F	----	----	----	3366.0	+ UNCH	----	450	UNCH	----
SEP17	----	----	----			0	450		
TOTAL C LVG STP MAY F									
C NYK STP MAY F	----	----	----	1384.0	+ UNCH	----	250	UNCH	----
SEP17	----	----	----			0	250		
TOTAL C NYK STP MAY 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
K1 CDD U.S. WEATHER FUTURES									
TOTALS:							50		0
K4 CDD U.S. WEATHER FUTURES									
TOTALS:							50		0

WEATHER OPTIONS ON FUTURES

	ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, MAY 26												
	MAY17	MAY17	MAY17	MAY17	MAY17	MAY17	MAY17	MAY17	MAY17	MAY17	MAY17	MAY17	MAY17
20	32.1-52.1	61.1-81.1	78.3-98.3	71.9-91.9	46.5-66.5								
21K					171.9-211.9								
22	16.1-16.1	8.4-28.4	21.0-41.0	16.1-36.1	0.5-20.5								
23	19.8-19.8	14.5-34.5	25.1-45.1	23.2-43.2	5.2-25.2								
24	18.3-18.3	16.2-36.2	34.7-54.7	30.0-50.0	9.9-29.9								
24K					102.5-159.5								
4#	11.9-31.9	31.2-51.2	39.4-59.4	38.1-58.1	19.7-39.7								
45	19.8-19.8	13.3-33.3	24.2-44.2	21.3-41.3	12.7-32.7								
45K					95.0-115.0								

5#	MAY17	MAY17	MAY17	MAY17	MAY17	MAY17	MAY17	MAY17	MAY17	MAY17	MAY17	MAY17	MAY17
	21.7-41.7	44.6-64.6	57.5-77.5	59.2-79.2	35.0-55.0								
HDD & CDD WEATHER OPTIONS ON FUTURES													
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE	DELTA	EXER	VOLUME	OPEN	CONTRACT	
							& PT.CHGE.		CISES	TRADES	INTEREST	HIGH	LOW
										CLEARED			
CDD ATLANTA C													
MAY17		CDD ATLANTA C	(FUTURES SETT.	.00)			CAB	----	.019	----	500	UNCH	----
TOTAL										0	500		
JUN17		CDD ATLANTA C	(FUTURES SETT.	.00)			CAB	----	.026	----	500	UNCH	----
TOTAL										0	500		
JUL17		CDD ATLANTA C	(FUTURES SETT.	.00)			3.0 UNCH	.088	----	500	UNCH	----	
TOTAL										0	500		
AUG17		CDD ATLANTA C	(FUTURES SETT.	.00)			5.0 UNCH	.120	----	500	UNCH	----	
TOTAL										0	500		
SEP17		CDD ATLANTA C	(FUTURES SETT.	.00)			1.0 UNCH	.042	----	500	UNCH	----	
TOTAL										0	500		
CDD ATLANTA P													
MAY17		CDD ATLANTA P	(FUTURES SETT.	.00)			CAB	----	.017	----	500	UNCH	----
TOTAL										0	500		
JUN17		CDD ATLANTA P	(FUTURES SETT.	.00)			CAB	----	.022	----	500	UNCH	----
TOTAL										0	500		
JUL17		CDD ATLANTA P	(FUTURES SETT.	.00)			3.0 UNCH	.084	----	500	UNCH	----	
TOTAL										0	500		
AUG17		CDD ATLANTA P	(FUTURES SETT.	.00)			4.0 UNCH	.101	----	500	UNCH	----	
TOTAL										0	500		
SEP17		CDD ATLANTA P	(FUTURES SETT.	.00)			1.0 UNCH	.040	----	500	UNCH	----	
TOTAL										0	500		
CDD CHICAGO C													
MAY17		CDD CHICAGO C	(FUTURES SETT.	.00)			CAB	----	.018	----	500	UNCH	----
TOTAL										0	500		
JUN17		CDD CHICAGO C	(FUTURES SETT.	.00)			CAB	----	.024	----	500	UNCH	----
TOTAL										0	500		
JUL17		CDD CHICAGO C	(FUTURES SETT.	.00)			11.0 UNCH	.181	----	500	UNCH	----	
TOTAL										0	500		
AUG17		CDD CHICAGO C	(FUTURES SETT.	.00)			1.0 UNCH	.041	----	500	UNCH	----	
TOTAL										0	500		
SEP17		CDD CHICAGO C	(FUTURES SETT.	.00)			CAB	----	.025	----	500	UNCH	----
TOTAL										0	500		
CDD CHICAGO P													
JUN17		CDD CHICAGO P	(FUTURES SETT.	.00)			CAB	----	.024	----	500	UNCH	----
TOTAL										0	500		
JUL17		CDD CHICAGO P	(FUTURES SETT.	.00)			11.0 UNCH	.181	----	500	UNCH	----	
TOTAL										0	500		
AUG17		CDD CHICAGO P	(FUTURES SETT.	.00)			1.0 UNCH	.041	----	500	UNCH	----	
TOTAL										0	500		
SEP17		CDD CHICAGO P	(FUTURES SETT.	.00)			CAB	----	.025	----	500	UNCH	----
TOTAL										0	500		
CDD CINCINNAT C													
MAY17		CDD CINCINNAT C	(FUTURES SETT.	.00)			CAB	----	.018	----	500	UNCH	----
TOTAL										0	500		
JUN17		CDD CINCINNAT C	(FUTURES SETT.	.00)			CAB	----	.025	----	500	UNCH	----
TOTAL										0	500		
JUL17		CDD CINCINNAT C	(FUTURES SETT.	.00)			11.0 UNCH	.181	----	500	UNCH	----	
TOTAL										0	500		
AUG17		CDD CINCINNAT C	(FUTURES SETT.	.00)			6.0 UNCH	.131	----	500	UNCH	----	
TOTAL										0	500		
SEP17		CDD CINCINNAT C	(FUTURES SETT.	.00)			1.0 UNCH	.041	----	500	UNCH	----	
TOTAL										0	500		
CDD CINCINNAT P													
JUN17		CDD CINCINNAT P	(FUTURES SETT.	.00)			CAB	----	.022	----	500	UNCH	----
TOTAL										0	500		
JUL17		CDD CINCINNAT P	(FUTURES SETT.	.00)			11.0 UNCH	.181	----	500	UNCH	----	
TOTAL										0	500		
AUG17		CDD CINCINNAT P	(FUTURES SETT.	.00)			6.0 UNCH	.131	----	500	UNCH	----	
TOTAL										0	500		
SEP17		CDD CINCINNAT P	(FUTURES SETT.	.00)			1.0 UNCH	.041	----	500	UNCH	----	
TOTAL										0	500		
CDD DALLAS C													
MAY17		CDD DALLAS C	(FUTURES SETT.	.00)			CAB	----	.017	----	500	UNCH	----
TOTAL										0	500		
JUN17		CDD DALLAS C	(FUTURES SETT.	.00)			1.0 UNCH	.040	----	500	UNCH	----	
TOTAL										0	500		
JUL17		CDD DALLAS C	(FUTURES SETT.	.00)			3.0 UNCH	.086	----	500	UNCH	----	
TOTAL										0	500		
AUG17		CDD DALLAS C	(FUTURES SETT.	.00)			3.0 UNCH	.086	----	500	UNCH	----	
TOTAL										0	500		
SEP17		CDD DALLAS C	(FUTURES SETT.	.00)			1.0 UNCH	.041	----	500	UNCH	----	
TOTAL										0	500		
CDD DALLAS P													
MAY17		CDD DALLAS P	(FUTURES SETT.	.00)			CAB	----	.019	----	500	UNCH	----
TOTAL										0	500		
JUN17		CDD DALLAS P	(FUTURES SETT.	.00)			1.0 UNCH	.040	----	500	UNCH	----	
TOTAL										0	500		
JUL17		CDD DALLAS P	(FUTURES SETT.	.00)			3.0 UNCH	.086	----	500	UNCH	----	
TOTAL										0	500		
AUG17		CDD DALLAS P	(FUTURES SETT.	.00)			3.0 UNCH	.086	----	500	UNCH	----	
TOTAL										0	500		
SEP17		CDD DALLAS P	(FUTURES SETT.	.00)			1.0 UNCH	.041	----	500	UNCH	----	
TOTAL										0	500		
CDD LAS VEGAS C													

2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY