

PRELIMINARY

PG24 BULLETIN #143@

WEATHER AND HURRICANE FUTURES & OPTIONS

Thu, Jul 27, 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:	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18
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	----	----
SEP17	----	----	----	454.0	- 500	----	500	----	----
AUG17	----	----	----	499.0	- 100	----	500	484.0B	----
JUL17	----	----	----			0	1500		
TOTAL CDD ATLANTA F									
CDD CHICAGO F	----	----	----	105.0	+ UNCH	----	500	----	----
SEP17	----	----	----	272.0	+ 700	----	500	----	----
AUG17	----	----	----	293.0	- 200	----	750	316.0B	305.0A
JUL17	----	----	----			0	1750		
TOTAL CDD CHICAGO F									
CDD CINCINNAT F	----	----	----	152.0	+ UNCH	----	500	----	----
SEP17	----	----	----	323.0	- 300	----	500	----	----
AUG17	----	----	----	321.0	- 200	----	500	357.0B	341.0A
JUL17	----	----	----			0	1500		
TOTAL CDD CINCINNAT F									
CDD DALLAS F	----	----	----	450.0	+ UNCH	----	500	----	----
SEP17	----	----	----	643.0	- 500	----	500	----	670.0A
AUG17	----	----	----	667.0	- 200	----	500	----	678.0A
JUL17	----	----	----			0	1500		
TOTAL CDD DALLAS F									
CDD LAS VEGAS F	----	----	----	574.0	+ UNCH	----	1000	----	----
SEP17	----	----	----	882.0	+ 300	----	1000	835.0B	----
AUG17	----	----	----	941.0	+ 900	----	1400	970.0B	941.0A
JUL17	----	----	----			0	3400		
TOTAL CDD LAS VEGAS F									
CDD NEW YORK F	----	----	----	200.0	+ UNCH	----	1100	----	----
SEP17	----	----	----	396.0	+ 100	----	1200	----	----
AUG17	----	----	----	397.0	- 600	----	1050	444.0B	412.0A
JUL17	----	----	----			0	3350		
TOTAL CDD NEW YORK F									
CDD SACRA FUT	----	----	----	227.0	+ UNCH	----	1000	----	----
SEP17	----	----	----	388.0	+ UNCH	----	1000	360.0B	----
AUG17	----	----	----	423.0	- 200	----	1000	417.0B	----
JUL17	----	----	----			0	3000		
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	----	----	----	1817.0	- 600	----	400	----	----
SEP17	----	----	----			0	400	----	----
TOTAL C ATL STP MAY F									
C LVG STP MAY F	----	----	----	3593.0	+ 1200	----	450	3513.0B	----
SEP17	----	----	----			0	450		
TOTAL C LVG STP MAY F									
C NYK STP MAY F	----	----	----	1341.0	- 500	----	250	----	----
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
K0 CDD U.S. WEATHER FUTURES							400		0
TOTALS:							400		0
K2 CDD U.S. WEATHER FUTURES							200		0
TOTALS:							200		0
K4 CDD U.S. WEATHER FUTURES							250		0
TOTALS:							250		0

WEATHER OPTIONS ON FUTURES

	JUL17	JUL17	JUL17	JUL17	JUL17	JUL17	JUL17	JUL17	JUL17	JUL17	JUL17	JUL17	JUL17
20	78.3-98.3	71.9-91.9	46.5-66.5										
21K			171.9-211.9										
22	21.0-41.0	16.1-36.1	0.5-20.5										
23	25.1-45.1	23.2-43.2	5.2-25.2										
24	34.7-54.7	30.0-50.0	9.9-29.9										
24K			102.5-159.5										
4#	39.4-59.4	38.1-58.1	19.7-39.7										
45	24.2-44.2	21.3-41.3	12.7-32.7										
45K			95.0-115.0										
5#	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 & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
CDD ATLANTA C													
JUL17	----						CAB	----	.018	----	500	UNCH	----
594	----												

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TOTAL									0	500			
AUG17	CDD ATLANTA C	(FUTURES SETT.	.00)										
581					2.0-	100	.055					500	UNCH
TOTAL												500	
SEP17	CDD ATLANTA C	(FUTURES SETT.	.00)										
397					1.0	UNCH	.042					500	UNCH
TOTAL												500	
CDD ATLANTA P													
JUL17	CDD ATLANTA P	(FUTURES SETT.	.00)										
394					CAB		.016					500	UNCH
TOTAL												500	
AUG17	CDD ATLANTA P	(FUTURES SETT.	.00)										
381					9.0+	100	.190					500	UNCH
TOTAL												500	
SEP17	CDD ATLANTA P	(FUTURES SETT.	.00)										
197					1.0	UNCH	.040					500	UNCH
TOTAL												500	
CDD CHICAGO C													
JUL17	CDD CHICAGO C	(FUTURES SETT.	.00)										
410					CAB		.015					500	UNCH
TOTAL												500	
AUG17	CDD CHICAGO C	(FUTURES SETT.	.00)										
361					1.0	UNCH	.043					500	UNCH
TOTAL												500	
SEP17	CDD CHICAGO C	(FUTURES SETT.	.00)										
205					CAB		.024					500	UNCH
TOTAL												500	
CDD CHICAGO P													
JUL17	CDD CHICAGO P	(FUTURES SETT.	.00)										
210					CAB		.020					500	UNCH
TOTAL												500	
AUG17	CDD CHICAGO P	(FUTURES SETT.	.00)										
161					CAB		.022					500	UNCH
TOTAL												500	
SEP17	CDD CHICAGO P	(FUTURES SETT.	.00)										
5					CAB		.024					500	UNCH
TOTAL												500	
CDD CINCINNAT C													
JUL17	CDD CINCINNAT C	(FUTURES SETT.	.00)										
451					CAB		.014					500	UNCH
TOTAL												500	
AUG17	CDD CINCINNAT C	(FUTURES SETT.	.00)										
432					5.0	UNCH	.110					500	UNCH
TOTAL												500	
SEP17	CDD CINCINNAT C	(FUTURES SETT.	.00)										
252					1.0	UNCH	.041					500	UNCH
TOTAL												500	
CDD CINCINNAT P													
JUL17	CDD CINCINNAT P	(FUTURES SETT.	.00)										
251					CAB		.023					500	UNCH
TOTAL												500	
AUG17	CDD CINCINNAT P	(FUTURES SETT.	.00)										
232					7.0	UNCH	.149					500	UNCH
TOTAL												500	
SEP17	CDD CINCINNAT P	(FUTURES SETT.	.00)										
52					1.0	UNCH	.041					500	UNCH
TOTAL												500	
CDD DALLAS C													
JUL17	CDD DALLAS C	(FUTURES SETT.	.00)										
775					CAB		.016					500	UNCH
TOTAL												500	
AUG17	CDD DALLAS C	(FUTURES SETT.	.00)										
792					1.0	UNCH	.030					500	UNCH
TOTAL												500	
SEP17	CDD DALLAS C	(FUTURES SETT.	.00)										
550					1.0	UNCH	.041					500	UNCH
TOTAL												500	
CDD DALLAS P													
JUL17	CDD DALLAS P	(FUTURES SETT.	.00)										
675					CAB		.018					500	UNCH
TOTAL												500	
AUG17	CDD DALLAS P	(FUTURES SETT.	.00)										
592					11.0+	100	.244					500	UNCH
TOTAL												500	
SEP17	CDD DALLAS P	(FUTURES SETT.	.00)										
350					1.0	UNCH	.041					500	UNCH
TOTAL												500	
CDD LAS VEGAS C													
JUL17	CDD LAS VEGAS C	(FUTURES SETT.	.00)										
983					CAB		.035					1000	UNCH
TOTAL												1000	
AUG17	CDD LAS VEGAS C	(FUTURES SETT.	.00)										
919					8.0	UNCH	.245					1000	UNCH
TOTAL												1000	
SEP17	CDD LAS VEGAS C	(FUTURES SETT.	.00)										
665					1.0	UNCH	.044					1000	UNCH
TOTAL												1000	
CDD LAS VEGAS P													
JUL17	CDD LAS VEGAS P	(FUTURES SETT.	.00)										
783					CAB		.011					1000	UNCH
TOTAL												1000	
AUG17	CDD LAS VEGAS P	(FUTURES SETT.	.00)										
719					CAB		.016					1000	UNCH
TOTAL												1000	
SEP17	CDD LAS VEGAS P	(FUTURES SETT.	.00)										
465					1.0	UNCH	.038					1000	UNCH
TOTAL												1000	
CDD NEW YORK C													
JUL17	CDD NEW YORK C	(FUTURES SETT.	.00)										
547					CAB		.012					1000	UNCH
TOTAL												1000	
AUG17	CDD NEW YORK C	(FUTURES SETT.	.00)										
500					2.0	UNCH	.063					1000	UNCH
TOTAL												1000	
SEP17	CDD NEW YORK C	(FUTURES SETT.	.00)										
299					1.0	UNCH	.041					1000	UNCH
TOTAL												1000	
CDD NEW YORK P													
JUL17	CDD NEW YORK P	(FUTURES SETT.	.00)										
347					CAB		.031					1000	UNCH
TOTAL												1000	
AUG17	CDD NEW YORK P	(FUTURES SETT.	.00)										
300					2.0	UNCH	.067					1000	UNCH
TOTAL												1000	
SEP17	CDD NEW YORK P	(FUTURES SETT.	.00)										
99					1.0	UNCH	.040					1000	UNCH
TOTAL												1000	
CDD SACRAMNTO C													
JUL17	CDD SACRAMNTO C	(FUTURES SETT.	.00)										
442					CAB		.065					1000	UNCH
TOTAL												1000	
AUG17	CDD SACRAMNTO C	(FUTURES SETT.	.00)										
413					6.0	UNCH	.255					1000	UNCH
TOTAL												1000	
SEP17	CDD SACRAMNTO C	(FUTURES SETT.	.00)										
327					CAB		.024					1000	UNCH
TOTAL												1000	
CDD SACRAMNTO P													
JUL17	CDD SACRAMNTO P	(FUTURES SETT.	.00)										
242					CAB		.010					1000	UNCH
TOTAL												1000	
AUG17	CDD SACRAMNTO P	(FUTURES SETT.	.00)										

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.213	----	----	----	----		CAB	----	.015	----	----	1000	UNCH	----	----
TOTAL											1000			
SEP17	CDD SACRAMNTO P		(FUTURES SETT.	.00)		CAB	----	.024	----	----	1000	UNCH	----	----
127											1000			
TOTAL											0			

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	----	.010	----	400	UNCH	----
TOTAL										0	400		
C ATL	STP	MAY P											
SEP17	C ATL	STP MAY P			(FUTURES SETT.	.00)							
1719							CAB	----	.025	----	400	UNCH	----
TOTAL										0	400		
C NYK	STP	MAY C											
SEP17	C NYK	STP MAY C			(FUTURES SETT.	.00)							
1595							CAB	----	.012	----	250	UNCH	----
TOTAL										0	250		
C NYK	STP	MAY P											
SEP17	C NYK	STP MAY P			(FUTURES SETT.	.00)							
1025							CAB	----	----	----	500	UNCH	----
1195							CAB	----	.005	----	250	UNCH	----
1225							CAB	----	.022	----	500	UNCH	----
TOTAL										0	1250		
C SCR	STP	MAY P											
SEP17	C SCR	STP MAY P			(FUTURES SETT.	.00)							
950							CAB	----	.000	----	250	UNCH	----
1150							CAB	----	.010	----	250	UNCH	----
TOTAL										0	500		