



PG24 BULLETIN #218@

WEATHER FUTURES & OPTIONS

Fri, Nov 08, 2024 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 FUTURES & OPTIONS CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV24	DEC24	JAN25	FEB25	MAR25	APR25	MAY25	JUN25	JUL25	AUG25	SEP25	OCT25	NOV25
WEATHERS*	12/03	12/19	02/04	03/04	04/02	05/02	06/03	07/02	08/04	09/03	10/02	11/04	12/02

* NORTH AMERICA AND PACIFIC-RIM CONTRACTS EXPIRE ON THE SECOND BUSINESS DAY OF EACH MONTH. EUROPEAN CONTRACTS EXPIRE ON THE FIFTH BUSINESS DAY EACH MONTH.

WEATHER INDEX FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. & PT.	PRICE CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
HDD PHILADEL F	----	----	----	691.0	+ UNCH	----	1550	UNCH	695.0B	700.0A
DEC24	----	----	----	375.0	+ UNCH	----	400	UNCH	476.0B	375.0
NOV24	----	----	----			0	1950			
TOTAL HDD PHILADEL F										

WEATHER STRIPS INDEX FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. & PT.	PRICE CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
H CIN STP NOV F	----	----	----	3642.0	- 1100	----	1355	UNCH	----	----
MAR25	----	----	----			0	1355			
TOTAL H CIN STP NOV F										
H DLS STP NOV F	----	----	----	1700.0	+ UNCH	----	1475	UNCH	----	----
MAR25	----	----	----			0	1475			
TOTAL H DLS STP NOV F										

EUROPEAN WEATHER INDEX FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. & PT.	PRICE CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
HDD AMSTER FUT	----	----	----	329.0	+ 40	----	1175	UNCH	310.0B	300.0A
NOV24	----	----	----	382.0	+ UNCH	----	1175	UNCH	367.0B	390.0A
DEC24	----	----	----			0	2350			
TOTAL HDD AMSTER FUT										
HDD LONDON FUT	----	----	----	283.0	+ 110	----	250	UNCH	266.0B	270.0A
NOV24	----	----	----	335.0	+ UNCH	----	250	UNCH	323.0B	350.0A
DEC24	----	----	----			0	500			
TOTAL HDD LONDON FUT										

EX-PIT & OTHER BREAKDOWN

	-----DELIVERY-----	EFP	EFP	EFS	EFR	BLOCKS	BLOCKS	TAS	TRANSFERS
	CASH OR PHYSICAL	DAILY	M-T-D	DAILY	DAILY	DAILY	M-T-D	DAILY	DAILY
	DAILY MTH-TO-DATE	TOTALS	TOTALS	TOTALS	TOTALS	TOTALS	TOTALS	TOTALS	TOTALS
H5X HDD U.S. SEAS STRIP FUTURES									
TOTALS:						975			0
H6 HDD U.S. WEATHER FUTURES									
TOTALS:						500			0

WEATHER OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, NOV 08												
NOV24	NOV24	NOV24	NOV24	NOV24	NOV24	NOV24	NOV24	NOV24	NOV24	NOV24	NOV24	NOV24
00A				152.5-152.5								
00B								152.5-152.5				
00F		152.5-152.5										
00U		172.5-240.0										
00Y		126.6-169.5										
01G		107.5-162.5										
02I				152.5-152.5								
02J								152.5-152.5				
02L		72.5-152.5										
02Q				152.5-152.5								
02R								152.5-152.5				
02U		152.5-152.5										
02Z				130.1-130.1								
03A								130.1-130.1				
03C		130.1-130.1										
12X				425.0-445.0								
13	65.0-75.0	85.0-95.0										
13X				340.0-360.0								
14X				317.5-337.5								
15		57.5-67.5	55.0-65.0									
15X				135.0-225.0								
17Z			215.0-235.0									
ODX				370.0-390.0								
OHX				430.0-450.0								

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
HDD CINCINNAT C													
NOV24					(FUTURES SETT. .00)								
650							1.0 UNCH	.021			1750	UNCH	
750							1.0 UNCH	.016			1750	UNCH	
TOTAL										0	3500		
DEC24					(FUTURES SETT. .00)								
850							15.0 UNCH	.289			1750	UNCH	
950							1.0 UNCH	.031			1750	UNCH	
TOTAL										0	3500		
HDD DALLAS C													
JAN25					(FUTURES SETT. .00)								
575							32.0 UNCH	.379			1000	UNCH	
675							8.0 UNCH	.129			1000	UNCH	
TOTAL										0	2000		
FEB25					(FUTURES SETT. .00)								
550							12.0 UNCH	.152			750	UNCH	
650							3.0 UNCH	.046			750	UNCH	

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WEATHER FUTURES AND OPTIONS

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PRELIMINARY



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---	LOW
TOTAL								0	1500		
4D2 OOF	4D2 OOF	(FUTURES SETT.	.00)								
DEC24											
725					1.0	UNCH	.029		1750	UNCH	
825					6.0-	100	.172		1750	UNCH	
900					19.0+	100	.407		1000	UNCH	
1000					1.0	UNCH	.037		1000	UNCH	
TOTAL								0	5500		
4H2 OPT	4H2 OPT	(FUTURES SETT.	.00)								
DEC24											
1725					87.0-	1800	.532		1000	UNCH	
1875					188.0-	2500	.802		1000	UNCH	
2200					1.0	UNCH	.012		3000	UNCH	
2400					1.0	UNCH	.009		3000	UNCH	
TOTAL								0	8000		
4H3 OPT	4H3 OPT	(FUTURES SETT.	.00)								
DEC24											
1266					26.0+	100	.223		175	UNCH	
1695					286.0+	1000	.916		175	UNCH	
TOTAL								0	350		
4H4 OPT	4H4 OPT	(FUTURES SETT.	.00)								
DEC24											
1075					15.0-	500	.172		750	UNCH	
1275					92.0-	1500	.623		750	UNCH	
1425					8.0+	100	.102		750	UNCH	
1625					1.0	UNCH	.014		750	UNCH	
TOTAL								0	3000		
H BST STP NOV C	H BST STP NOV C	(FUTURES SETT.	.00)								
MAR25											
4300					24.0+	100	.157		1000	UNCH	
4500					5.0	UNCH	.042		1000	UNCH	
TOTAL								0	2000		
H CHI STP NOV P	H CHI STP NOV P	(FUTURES SETT.	.00)								
MAR25											
4250					65.0+	100	.277		1000	UNCH	
4450					140.0+	100	.477		1000	UNCH	
TOTAL								0	2000		
H CIN STP NOV P	H CIN STP NOV P	(FUTURES SETT.	.00)								
MAR25											
3400					88.0+	1100	.298		500	1250 +	500
3600					165.0+	1500	.463		500	1250 +	500
TOTAL								1000	2500 +	500	
H DLS STP NOV C	H DLS STP NOV C	(FUTURES SETT.	.00)								
MAR25											
2050					21.0	UNCH	.131		2500	UNCH	
2095					15.0	UNCH	.100		500	UNCH	
2250					5.0	UNCH	.038		2500	UNCH	
TOTAL								0	5500		
H DLS STP NOV P	H DLS STP NOV P	(FUTURES SETT.	.00)								
MAR25											
1350					21.0	UNCH	.131		250	UNCH	
1495					48.0	UNCH	.254		500	UNCH	
1550					64.0	UNCH	.314		250	UNCH	
TOTAL								0	1000		
H NYK STP NOV P	H NYK STP NOV P	(FUTURES SETT.	.00)								
MAR25											
3175					65.0-	100	.277		250	UNCH	
3375					141.0	UNCH	.476		250	UNCH	
TOTAL								0	500		
H PHL STP NOV C	H PHL STP NOV C	(FUTURES SETT.	.00)								
MAR25											
3700					16.0	UNCH	.105		500	UNCH	
3900					4.0	UNCH	.031		500	UNCH	
TOTAL								0	1000		
H PRT STP DEC C	H PRT STP DEC C	(FUTURES SETT.	.00)								
FEB25											
2150					27.0	UNCH	.275		500	UNCH	
2350					2.0	UNCH	.031		500	UNCH	
TOTAL								0	1000		

ADDITIONAL WEATHER OPTIONS ON FUTURES											
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	---CONTRACT---	LOW
4D2 OOF	4D2 OOF	(FUTURES SETT.	.00)								
DEC24											
725					1.00	UNCH	.029		1750	UNCH	
825					6.00 -	1.00	.172		1750	UNCH	
900					19.00 +	1.00	.407		1000	UNCH	
1000					1.00	UNCH	.037		1000	UNCH	
TOTAL								0	5,500.00		
4H2 OPT	4H2 OPT	(FUTURES SETT.	.00)								
DEC24											
1725					87.0 -	18.0	.532		1000	UNCH	
1875					188.0 -	25.0	.802		1000	UNCH	
2200					1.0	UNCH	.012		3000	UNCH	
2400					1.0	UNCH	.009		3000	UNCH	
TOTAL								0	8,000.00		
4H3 OPT	4H3 OPT	(FUTURES SETT.	.00)								
DEC24											
1266					26.0 +	1.0	.223		175	UNCH	
1695					286.0 +	10.0	.916		175	UNCH	
TOTAL								0	350.00		
4H4 OPT	4H4 OPT	(FUTURES SETT.	.00)								
DEC24											
1075					15.0 -	5.0	.172		750	UNCH	
1275					92.0 -	15.0	.623		750	UNCH	
1425					8.0 +	1.0	.102		750	UNCH	
1625					1.0	UNCH	.014		750	UNCH	
TOTAL								0	3,000.00		

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 PRT STP DEC C	HDD U.S. SEAS STRIP OPTIONS						
FEB25	CALL						
17Z	2150			250			0.00
17Z	2350			250			0.00
TOTALS		0	0	500	0	0	0
H CIN STP NOV P	HDD U.S. SEAS STRIP OPTIONS						
MAR25	PUT						
13X	3400		500	500			0.00
13X	3600		500	500			0.00
TOTALS		0	1000	1000	0	0	0