

PRELIMINARY

PG24 BULLETIN # 11@

WEATHER AND HURRICANE FUTURES & OPTIONS

Wed, Jan 16, 2019 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:

* ALL WEATHER CONTRACTS EXPIRE ON THE SECOND BUSINESS DAY OF EACH MONTH.

WEATHER INDEX FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
HDD CHICAGO F FEB19	----	----	----	1064.0 + UNCH	----	500 UNCH	----	----
JAN19	----	#1265.0B	----	1275.0 + 9500	----	200 UNCH	1265.0B	1140.0A
TOTAL HDD CHICAGO F					0	700		
HDD DALLAS F FEB19	----	----	----	406.0 + UNCH	----	550 UNCH	----	----
TOTAL HDD DALLAS F					0	550		

WEATHER STRIPS INDEX FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
H CIN STP NOV F MAR19	----	----	----	3987.0 + UNCH	----	50 UNCH	----	----
TOTAL H CIN STP NOV F					0	50		

EUROPEAN WEATHER INDEX FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
HDD LONDON FUT FEB19	----	----	----	348.0 + UNCH	----	1000 UNCH	----	----
TOTAL HDD LONDON FUT					0	1000		

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
D0 HDD EURO WEATHER FUTURES							1000			0
TOTALS:										
H2 HDD U.S. WEATHER FUTURES							550			0
TOTALS:										
H5 HDD U.S. WEATHER FUTURES							550			0
TOTALS:										

WEATHER OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JAN 16													
JAN19	JAN19	JAN19	JAN19	JAN19	JAN19	JAN19	JAN19	JAN19	JAN19	JAN19	JAN19	JAN19	JAN19
11X			250.0-270.0										
12X			532.5-552.5										
13X			432.5-452.5										
14X			392.5-412.5										
15X			215.0-235.0										
34X			635.0-655.0										
00Z	120.0-130.0												

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 ATL STP NOV C MAR19				(FUTURES SETT. .00)							
2500	----	----	----	----	58.0 UNCH	.293	----	----	336 UNCH	----	----
2700	----	----	----	----	18.0 UNCH	.115	----	0	336 UNCH	----	----
TOTAL									672		
H CHI STP NOV C MAR19				(FUTURES SETT. .00)							
5325	----	----	----	----	55.0+ 1900	.238	----	----	849 UNCH	----	----
5525	----	----	----	----	21.0+ 900	.108	----	0	849 UNCH	----	----
TOTAL									1698		
H CIN STP NOV C MAR19				(FUTURES SETT. .00)							
4325	----	----	----	----	23.0 UNCH	.139	----	----	837 UNCH	----	----
4525	----	----	----	----	6.0 UNCH	.043	----	0	837 UNCH	----	----
TOTAL									1674		
H DLS STP NOV C MAR19				(FUTURES SETT. .00)							
2150	----	----	----	----	63.0 UNCH	.357	----	----	384 UNCH	----	----
2350	----	----	----	----	17.0 UNCH	.127	----	0	384 UNCH	----	----
TOTAL									768		
H MIN STP NOV C MAR19				(FUTURES SETT. .00)							
6350	----	----	----	----	50.0 UNCH	.205	----	----	633 UNCH	----	----
6550	----	----	----	----	20.0 UNCH	.096	----	0	633 UNCH	----	----
TOTAL									1266		
H NYK STP NOV C MAR19				(FUTURES SETT. .00)							
3925	----	----	----	----	80.0 UNCH	.326	----	----	1461 UNCH	----	----
4125	----	----	----	----	32.0 UNCH	.159	----	0	1461 UNCH	----	----
TOTAL									2922		

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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--	
H	LND	STP	DEC	C	H	LND	STP	DEC	C						HIGH	LOW
FEB19										(FUTURES SETT. 348.00)						
1200														250	UNCH	
1300										CAB 1.0 UNCH	.032			250	UNCH	
TOTAL											.012		0	500		