



PG24 BULLETIN #231@

WEATHER AND HURRICANE FUTURES & OPTIONS

Mon, Nov 30, 2020 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:	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	JUL21	AUG21	SEP21	OCT21	NOV21
WEATHERS*	12/02	01/05	02/02	03/02	04/05	05/04	06/02	07/02	08/03	09/02	10/04	11/02	12/02

* 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 CHICAGO F									
FEB21	----	----	----	1051.0	+ UNCH	----	150	UNCH	----
JAN21	----	----	----	1241.0	+ UNCH	----	150	UNCH	----
DEC20	----	----	----	1030.0	+ UNCH	----	1600	UNCH	----
NOV20	----	----	----	528.0	- 1500	----	1200	UNCH	555.0A
TOTAL HDD CHICAGO F						0	3100		
HDD CINCINNAT F									
MAR21	----	----	----	610.0	+ UNCH	----	200	UNCH	----
FEB21	----	----	----	812.0	+ UNCH	100	200	+ 100	----
JAN21	----	----	----	980.0	+ 1000	50	250	+ 50	----
DEC20	----	----	----	815.0	+ UNCH	----	2100	UNCH	----
NOV20	----	----	----	465.0	- 1300	----	1700	UNCH	510.0A
TOTAL HDD CINCINNAT F						150	4450		
HDD DALLAS F									
DEC20	----	----	----	456.0	+ UNCH	----	100	UNCH	----
NOV20	----	----	----	153.0	- 100	----	100	UNCH	210.0A
TOTAL HDD DALLAS F						0	200		
HDD MINN FUT									
JAN21	----	----	----	1455.0	+ UNCH	----	300	UNCH	----
DEC20	----	----	----	1310.0	+ UNCH	----	2300	UNCH	----
NOV20	----	----	----	784.0	- 1600	----	2300	UNCH	800.0A
TOTAL HDD MINN FUT						0	4900		
HDD NEW YORK F									
MAR21	----	----	----	642.0	+ UNCH	----	200	UNCH	----
FEB21	----	----	----	775.0	+ UNCH	----	1100	UNCH	----
JAN21	----	----	----	905.0	+ UNCH	----	1650	UNCH	----
DEC20	----	----	----	695.0	- 4800	100	3650	+ 100	----
NOV20	----	----	----	337.0	- 2200	----	3500	UNCH	380.0A
TOTAL HDD NEW YORK F						100	10100		
HDD SACRA FUT									
DEC20	----	----	----	516.0	+ UNCH	----	800	UNCH	----
NOV20	----	----	----	368.0	+ 900	----	800	UNCH	----
TOTAL HDD SACRA FUT						0	1600		

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									
NOV20	----	----	----	271.0	+ 50	----	250	UNCH	----
DEC20	----	----	----	413.0	+ 250	400	1150	+ 400	----
TOTAL HDD AMSTER FUT						400	1400R		
HDD LONDON FUT									
DEC20	----	----	----	390.0	+ NEW	50	50	+ 50	----
TOTAL HDD LONDON FUT						50R	50R	+ 50	

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									
DEC20	---	---	---	---	---	50	50	---	---
TOTALS:						50	50		0
D2 HDD EURO WEATHER FUTURES									
DEC20	---	---	---	---	---	400	400	---	---
TOTALS:						400	400		0
H3 HDD U.S. WEATHER FUTURES									
JAN21	---	---	---	---	---	50	150	---	---
FEB21	---	---	---	---	---	100	100	---	---
TOTALS:						150	800		0
H4 HDD U.S. WEATHER FUTURES									
DEC20	---	---	---	---	---	100	100	---	---
TOTALS:						100	1750		0
HQ HDD U.S. WEATHER FUTURES									
TOTALS:							300		0

WEATHER OPTIONS ON FUTURES

	NOV20	NOV20	NOV20	NOV20	NOV20	NOV20	NOV20	NOV20	NOV20	NOV20	NOV20	NOV20
1#	34.3-34.3	49.5-49.5										
12	75.5-75.5	106.1-106.1										
13	63.8-63.8	86.7-86.7										
13Z				295.0-315.0								
14X					400.0-420.0							
15	26.7-26.7	49.4-49.4										
17X					28.0-300.0							

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2#	NOV20	NOV20	NOV20	NOV20	NOV20	NOV20	NOV20	NOV20	NOV20	NOV20	NOV20	NOV20	NOV20
34	50.6-50.6	60.0-75.5	95.3-95.3	79.2-79.2									
35	90.3-90.3	132.0-132.0											
35Z	31.0-31.0			145.0-165.0									
00X					147.5-181.9								

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 ATLANTA C													
NOV20			(FUTURES SETT.		.00)								
343							1.0	UNCH	.012		112	UNCH	
TOTAL										0	112		
DEC20			(FUTURES SETT.		.00)		56.0	UNCH	.610		112	UNCH	
495										0	112		
TOTAL													
HDD CHICAGO C													
NOV20			(FUTURES SETT.		.00)								
755							1.0	UNCH	.007		284	UNCH	
TOTAL										0	284		
DEC20			(FUTURES SETT.		.00)		60.0	UNCH	.433		284	UNCH	
1061										0	284		
TOTAL													
HDD CINCINNAT C													
NOV20			(FUTURES SETT.		.00)								
638							1.0	UNCH	.009		279	UNCH	
TOTAL										0	279		
DEC20			(FUTURES SETT.		.00)		46.0	UNCH	.380		279	UNCH	
867										0	279		
TOTAL													
HDD DALLAS C													
NOV20			(FUTURES SETT.		.00)								
267							1.0	UNCH	.015		127	UNCH	
TOTAL										0	127		
DEC20			(FUTURES SETT.		.00)		29.0	UNCH	.367		127	UNCH	
494										0	127		
TOTAL													
HDD MINNESOT C													
NOV20			(FUTURES SETT.		.00)								
903							1.0	UNCH	.014		210	UNCH	
TOTAL										0	210		
DEC20			(FUTURES SETT.		.00)		70.0	UNCH	.478		210	UNCH	
1320										0	210		
TOTAL													
HDD NEW YORK C													
NOV20			(FUTURES SETT.		.00)								
506							1.0	UNCH	.010		488	UNCH	
TOTAL										0	488		
DEC20			(FUTURES SETT.		.00)		32.0-	1900	.335		488	UNCH	
755										0	488		
TOTAL													
HDD NEW YORK P													
NOV20			(FUTURES SETT.		.00)								
600							22.0+	1000	.251		500	UNCH	
755							92.0+	2900	.664		75	UNCH	
TOTAL										0	575		
JAN21			(FUTURES SETT.		.00)		69.0	UNCH	.682		75	UNCH	
953										0	75		
TOTAL													
FEB21			(FUTURES SETT.		.00)		66.0	UNCH	.547		75	UNCH	
792										0	75		
TOTAL													
HDD SACRAMNTO C													
NOV20			(FUTURES SETT.		.00)								
310							58.0+	900	1.000		250	UNCH	
TOTAL										0	250		

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 CIN STP DEC C													
FEB21			(FUTURES SETT.		.00)								
2950							24.0+	100	.143		500	UNCH	
3150							6.0	UNCH	.044		500	UNCH	
TOTAL										0	1000		
H NYK STP NOV C													
MAR21			(FUTURES SETT.		.00)								
4000							5.0-	300	.034		250	UNCH	
4200							1.0-	100	.008		250	UNCH	
TOTAL										0	500		
H PRT STP NOV P													
MAR21			(FUTURES SETT.		.00)								
2800							7.0	UNCH	.065		250	UNCH	
3000							36.0	UNCH	.253		250	UNCH	
TOTAL										0	500		
H SCR STP DEC C													
FEB21			(FUTURES SETT.		.00)								
1450							49.0-	100	.457		750	UNCH	
1650							5.0	UNCH	.073		750	UNCH	
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 LND STP NOV C													
MAR21			(FUTURES SETT.		.00)								
1719							28.0	UNCH	.305		1500	UNCH	
1819							8.0	UNCH	.112		1500	UNCH	
TOTAL										0	3000		
H LND STP NOV P													
MAR21			(FUTURES SETT.		.00)								
1475							8.0	UNCH	.112		1500	UNCH	
1575							28.0	UNCH	.305		1500	UNCH	
TOTAL										0	3000		

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PRELIMINARY

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EOO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
HDD NEW YORK P DEC20 PUT 2#	HDD U.S. WEATHER 600			500			0.00
TOTALS		0	0	500	0	0	0
H CIN STP DEC C FEB21 CALL 13Z	HDD U.S. SEAS STRIP 2950			500			0.00
13Z	3150			500			0.00
TOTALS		0	0	1000	0	0	0
H SCR STP DEC C FEB21 CALL 35Z	HDD U.S. SEAS STRIP 1450			750			0.00
35Z	1650			750			0.00
TOTALS		0	0	1500	0	0	0