

2018 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

PG24 BULLETIN #199@

WEATHER AND HURRICANE FUTURES & OPTIONS

Mon, Oct 15, 2018 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. & PT.	PRICE CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
HDD ATLANTA F									
DEC18	----	----	----	507.0	+ UNCH	----	1000	UNCH	----
NOV18	----	----	----	322.0	+ UNCH	----	1000	UNCH	----
OCT18	----	----	----	87.0	+ UNCH	----	1000	UNCH	----
TOTAL HDD ATLANTA F						0	3000		
HDD CINCINNAT F									
DEC18	----	----	----	881.0	+ UNCH	----	1000	UNCH	----
NOV18	----	----	----	586.0	+ UNCH	----	1000	UNCH	----
OCT18	----	----	----	230.0	+ UNCH	----	1000	UNCH	----
TOTAL HDD CINCINNAT F						0	3000		
HDD NEW YORK F									
DEC18	----	----	----	750.0	+ UNCH	----	1000	UNCH	----
NOV18	----	----	----	460.0	+ UNCH	----	1250	UNCH	----
OCT18	----	----	----	159.0	+ UNCH	----	1000	UNCH	----
TOTAL HDD NEW YORK F						0	3250		

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									
MAR19	----	----	----	4051.0	+ UNCH	----	50	UNCH	----
TOTAL H CIN STP NOV F						0	50		

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									
OCT18	----	----	----	213.0	+ UNCH	----	3000	UNCH	----
NOV18	----	----	----	307.0	+ UNCH	----	3000	UNCH	----
DEC18	----	----	----	408.0	+ UNCH	----	3000	UNCH	----
TOTAL HDD AMSTER FUT						0	9000		
HDD LONDON FUT									
OCT18	----	----	----	170.0	+ UNCH	----	3000	UNCH	----
NOV18	----	----	----	274.0	+ UNCH	----	3000	UNCH	----
DEC18	----	----	----	364.0	+ UNCH	----	3000	UNCH	----
TOTAL HDD LONDON FUT						0	9000		

EX-PIT & OTHER BREAKDOWN

-----DELIVERY-----	EFP DAILY	EFP M-T-D	EFS DAILY	EFR DAILY	BLOCKS DAILY	BLOCKS M-T-D	TAS DAILY	TRANSFERS DAILY
CASH OR PHYSICAL DAILY MTH-TO-DATE	TOTALS	TOTALS	TOTALS	TOTALS	TOTALS	TOTALS	TOTALS	TOTALS

H4 HDD U.S. WEATHER FUTURES

TOTALS: 150 0

WEATHER OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, OCT 15												
OCT18	OCT18	OCT18	OCT18	OCT18	OCT18	OCT18	OCT18	OCT18	OCT18	OCT18	OCT18	OCT18
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						
2#	50.0-50.0											
34X						635.0-655.0						

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 NEW YORK C													
NOV18	----	----	----	----	----	----	27.0 UNCH	.357	----	----	250	UNCH	----
500	----	----	----	----	----	----				0	250		
TOTAL													

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	----	----	----	----	----	----	79.0 UNCH	.300	----	----	336	UNCH	----
2500	----	----	----	----	----	----	34.0 UNCH	.156	----	----	336	UNCH	----
2700	----	----	----	----	----	----				0	672		
TOTAL													
H CHI STP NOV C													
MAR19	----	----	----	----	----	----	97.0 UNCH	.289	----	----	849	UNCH	----
5325	----	----	----	----	----	----	51.0 UNCH	.176	----	----	849	UNCH	----
5525	----	----	----	----	----	----				0	1698		
TOTAL													
H CIN STP NOV C													
MAR19	----	----	----	----	----	----	69.0 UNCH	.262	----	----	837	UNCH	----
4325	----	----	----	----	----	----	30.0 UNCH	.136	----	----	837	UNCH	----
4525	----	----	----	----	----	----				0	1674		
TOTAL													
H DLS STP NOV C													

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MAR19	H DLS STP NOV C	(FUTURES SETT. .00)											
2150	----	----	----										
2350	----	----	----										
TOTAL					57.0	UNCH	.267	----	----		384	UNCH	----
					20.0	UNCH	.116	----	----	0	768	UNCH	----
H MIN STP NOV C		(FUTURES SETT. .00)											
MAR19	H MIN STP NOV C	----	----										
6350	----	----	----										
6550	----	----	----										
TOTAL					97.0	UNCH	.272	----	----		633	UNCH	----
					53.0	UNCH	.170	----	----	0	633	UNCH	----
											1266		
H NYK STP NOV C		(FUTURES SETT. .00)											
MAR19	H NYK STP NOV C	----	----										
3925	----	----	----										
4125	----	----	----										
TOTAL					97.0	UNCH	.306	----	----		1461	UNCH	----
					49.0	UNCH	.181	----	----	0	1461	UNCH	----
											2922		

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
HDD NEW YORK C NOV18 2#	HDD U.S. WEATHER OPTIONS CALL 500			250			0.00
TOTALS		0	0	250	0	0	0