



PG24 BULLETIN #204@

WEATHER AND HURRICANE FUTURES & OPTIONS

Wed, Oct 21, 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:	OCT20	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	JUL21	AUG21	SEP21	OCT21
WEATHERS*	11/03	12/02	01/05	02/02	03/02	04/05	05/04	06/02	07/02	08/03	09/02	10/04	11/02

* 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	----	----	----	1040.0	+ UNCH	----	1350	UNCH	----
NOV20	----	----	----	735.0	+ UNCH	----	1200	UNCH	----
OCT20	----	----	----	369.0	+ 800	----	1000	UNCH	----
TOTAL HDD CHICAGO F						0	3850		
HDD CINCINNAT F									
FEB21	----	----	----	812.0	+ UNCH	----	100	UNCH	----
JAN21	----	----	----	1023.0	+ UNCH	----	100	UNCH	----
DEC20	----	----	----	837.0	+ UNCH	----	1800	UNCH	----
NOV20	----	----	----	608.0	+ UNCH	----	1700	UNCH	----
TOTAL HDD CINCINNAT F						0	3700		
HDD DALLAS F									
DEC20	----	----	----	456.0	+ UNCH	----	100	UNCH	----
NOV20	----	----	----	229.0	+ UNCH	----	100	UNCH	----
OCT20	----	----	----	62.0	+ UNCH	----	100	UNCH	----
TOTAL HDD DALLAS F						0	300		
HDD MINN FUT									
DEC20	----	----	----	1310.0	+ UNCH	----	2300	UNCH	----
NOV20	----	----	----	890.0	+ UNCH	----	2300	UNCH	----
TOTAL HDD MINN FUT						0	4600		
HDD NEW YORK F									
FEB21	----	----	----	810.0	+ NEW	150	150	+ 150	----
JAN21	----	----	----	971.0	+ NEW	150	150	+ 150	----
DEC20	----	----	----	743.0	+ UNCH	----	3550	UNCH	----
NOV20	----	----	----	492.0	+ UNCH	----	3550	UNCH	----
OCT20	----	----	----	170.0	- 1000	----	2550	UNCH	----
TOTAL HDD NEW YORK F						300	9950	+ 150	
HDD SACRA FUT									
DEC20	----	----	----	516.0	+ UNCH	----	800	UNCH	----
NOV20	----	----	----	314.0	+ UNCH	----	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	----	----	----	317.0	+ UNCH	----	250	UNCH	----
DEC20	----	----	----	388.0	+ UNCH	----	750	UNCH	----
TOTAL HDD AMSTER 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
D2 HDD EURO WEATHER FUTURES										
TOTALS:							1000			0
H2 HDD U.S. WEATHER FUTURES										
TOTALS:							850			0
H3 HDD U.S. WEATHER FUTURES										
TOTALS:							3000			0
H4 HDD U.S. WEATHER FUTURES										
JAN21	---	---	---	---	---	---	150	150	---	---
FEB21	---	---	---	---	---	---	150	150	---	---
TOTALS:							300	1500		0
H5 HDD U.S. WEATHER FUTURES										
TOTALS:							300			0
HS HDD U.S. WEATHER FUTURES										
TOTALS:							1000			0

WEATHER OPTIONS ON FUTURES

	ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, OCT 21									
	OCT20	OCT20	OCT20	OCT20	OCT20	OCT20	OCT20	OCT20	OCT20	OCT20
1#	8.2-8.2	34.3-34.3	49.5-49.5							
12	35.4-35.4	75.5-75.5	106.1-106.1							
13	27.6-27.6	63.8-63.8	86.7-86.7							
14X				400.0-420.0						
15	5.8-5.8	26.7-26.7	49.4-49.4							
17X				28.0-300.0						
2#	17.7-17.7	50.6-50.6	75.5-75.5	95.3-95.3	79.2-79.2					
34	46.2-46.2	90.3-90.3	132.0-132.0							
OOX				147.5-181.9						

HDD & CDD WEATHER OPTIONS ON FUTURES

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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													
OCT20	HDD	ATLANTA C	(FUTURES SETT.	.00)	----	----	6.0-	500	.768	----	112	UNCH	----
82	----	----	----	----	----	----	----	----	----	0	112	----	----
TOTAL	----	----	----	----	----	----	----	----	----	0	112	UNCH	----
NOV20													
343	HDD	ATLANTA C	(FUTURES SETT.	.00)	----	----	29.0	UNCH	.479	----	112	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	112	UNCH	----
DEC20													
495	HDD	ATLANTA C	(FUTURES SETT.	.00)	----	----	56.0	UNCH	.609	----	112	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	112	UNCH	----
HDD CHICAGO C													
OCT20	HDD	CHICAGO C	(FUTURES SETT.	.00)	----	----	15.0+	800	.795	----	284	UNCH	----
354	----	----	----	----	----	----	----	----	----	0	284	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	284	UNCH	----
NOV20													
755	HDD	CHICAGO C	(FUTURES SETT.	.00)	----	----	43.0	UNCH	.438	----	284	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	284	UNCH	----
DEC20													
1061	HDD	CHICAGO C	(FUTURES SETT.	.00)	----	----	64.0	UNCH	.454	----	284	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	284	UNCH	----
HDD CINCINNAT C													
OCT20	HDD	CINCINNAT C	(FUTURES SETT.	.00)	----	----	25.0-	100	.946	----	279	UNCH	----
276	----	----	----	----	----	----	----	----	----	0	279	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	279	UNCH	----
NOV20													
638	HDD	CINCINNAT C	(FUTURES SETT.	.00)	----	----	37.0	UNCH	.405	----	279	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	279	UNCH	----
DEC20													
867	HDD	CINCINNAT C	(FUTURES SETT.	.00)	----	----	55.0	UNCH	.430	----	279	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	279	UNCH	----
HDD DALLAS C													
OCT20	HDD	DALLAS C	(FUTURES SETT.	.00)	----	----	7.0	UNCH	.636	----	127	UNCH	----
58	----	----	----	----	----	----	----	----	----	0	127	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	127	UNCH	----
NOV20													
267	HDD	DALLAS C	(FUTURES SETT.	.00)	----	----	26.0	UNCH	.358	----	127	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	127	UNCH	----
DEC20													
494	HDD	DALLAS C	(FUTURES SETT.	.00)	----	----	29.0	UNCH	.368	----	127	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	127	UNCH	----
HDD MINNESOT C													
OCT20	HDD	MINNESOT C	(FUTURES SETT.	.00)	----	----	63.0+	1900	.901	----	210	UNCH	----
462	----	----	----	----	----	----	----	----	----	0	210	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	210	UNCH	----
NOV20													
903	HDD	MINNESOT C	(FUTURES SETT.	.00)	----	----	61.0	UNCH	.468	----	210	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	210	UNCH	----
DEC20													
1320	HDD	MINNESOT C	(FUTURES SETT.	.00)	----	----	70.0	UNCH	.478	----	210	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	210	UNCH	----
HDD NEW YORK C													
OCT20	HDD	NEW YORK C	(FUTURES SETT.	.00)	----	----	1.0-	500	.198	----	488	UNCH	----
177	----	----	----	----	----	----	----	----	----	0	488	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	488	UNCH	----
NOV20													
506	HDD	NEW YORK C	(FUTURES SETT.	.00)	----	----	40.0	UNCH	.451	----	488	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	488	UNCH	----
DEC20													
755	HDD	NEW YORK C	(FUTURES SETT.	.00)	----	----	48.0-	500	.464	----	488	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	488	UNCH	----
HDD NEW YORK P													
DEC20	HDD	NEW YORK P	(FUTURES SETT.	.00)	----	----	60.0+	NEW	.535	----	75 +	75	----
755	----	----	----	----	----	----	----	----	----	75	75 +	75	----
TOTAL	----	----	----	----	----	----	----	----	----	75	75 +	150	----
JAN21													
953	HDD	NEW YORK P	(FUTURES SETT.	.00)	----	----	54.0+	NEW	----	----	75	75 +	75
TOTAL	----	----	----	----	----	----	----	----	----	75	75 +	225	----
FEB21													
792	HDD	NEW YORK P	(FUTURES SETT.	.00)	----	----	70.0+	NEW	----	----	75	75 +	75
TOTAL	----	----	----	----	----	----	----	----	----	75	75 +	225	----

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 NYK STP NOV C													
MAR21	H NYK	STP NOV C	(FUTURES SETT.	.00)	----	----	43.0	UNCH	.213	----	250	UNCH	----
4000	----	----	----	----	----	----	14.0	UNCH	.085	----	250	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	500	UNCH	----
H PRT STP NOV P													
MAR21	H PRT	STP NOV P	(FUTURES SETT.	.00)	----	----	7.0	UNCH	.066	----	250	UNCH	----
2800	----	----	----	----	----	----	36.0	UNCH	.254	----	250	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	500	UNCH	----

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	H LND	STP NOV C	(FUTURES SETT.	.00)	----	----	28.0	UNCH	.306	----	1500	UNCH	----
1719	----	----	----	----	----	----	8.0	UNCH	.114	----	1500	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	3000	UNCH	----
H LND STP NOV P													
MAR21	H LND	STP NOV P	(FUTURES SETT.	.00)	----	----	8.0	UNCH	.114	----	1500	UNCH	----
1475	----	----	----	----	----	----	28.0	UNCH	.306	----	1500	UNCH	----
TOTAL	----	----	----	----	----	----	----	----	----	0	3000	UNCH	----



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 P HDD U.S. WEATHER OPTIONS							
DEC20 2#	PUT 755		75	75			0.00
TOTALS		0	75	75	0	0	0
JAN21 PUT							
2#	953		75	75			0.00
TOTALS		0	75	75	0	0	0
FEB21 PUT							
2#	792		75	75			0.00
TOTALS		0	75	75	0	0	0
H NYK STP NOV C HDD U.S. SEAS STRIP OPTIONS							
MAR21 14X	CALL 4000			250			0.00
14X	4200			250			0.00
TOTALS		0	0	500	0	0	0
H PRT STP NOV P HDD U.S. SEAS STRIP OPTIONS							
MAR21 17X	PUT 2800			250			0.00
17X	3000			250			0.00
TOTALS		0	0	500	0	0	0
H LND STP NOV C HDD EURO SEAS STRIP OPTIONS							
MAR21 00X	CALL 1719			1500			0.00
00X	1819			1500			0.00
TOTALS		0	0	3000	0	0	0
H LND STP NOV P HDD EURO SEAS STRIP OPTIONS							
MAR21 00X	PUT 1475			1500			0.00
00X	1575			1500			0.00
TOTALS		0	0	3000	0	0	0