

2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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PRELIMINARY

PG24 BULLETIN #134@

WEATHER AND HURRICANE FUTURES & OPTIONS

Fri, Jul 13, 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:	JUL18	AUG18
WEATHERS*	06/05	06/05

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

WEATHER STRIPS INDEX FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
C DLS STP JUL F	----	----	----	1438.0 + 1500	----	600 UNCH	----	----
AUG18	----	----	----		0	600	----	----
TOTAL C DLS STP JUL F								

WEATHER OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, JUL 13												
JUL18	JUL18	JUL18	JUL18	JUL18	JUL18	JUL18	JUL18	JUL18	JUL18	JUL18	JUL18	JUL18
24K			100.0-120.0									
25N	127.8-148.8											

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
C DLS STP JUL C							(FUTURES SETT. .00)						
AUG18													
1478							34.0+ 500 .377		----	----	50 UNCH	----	----
1488							30.0+ 400 .346		----	----	50 UNCH	----	----
TOTAL										0	100		
C DLS STP JUL P							(FUTURES SETT. .00)						
AUG18													
1278							7.0- 200 .108		----	----	50 UNCH	----	----
1288							8.0- 200 .122		----	----	50 UNCH	----	----
TOTAL										0	100		
C NYK STP MAY P							(FUTURES SETT. .00)						
SEP18													
1000							5.0 UNCH .057		----	----	250 UNCH	----	----
1200							35.0 UNCH .282		----	----	250 UNCH	----	----
TOTAL										0	500		