

CME Futures Forecast Change Report..Summary Display



A daily summary showing the impact on CME weather futures of the change in the ECMWF 15 day forecast over the last 24 hours.

Shows the impact of the forecast on days 1-15 as well as the CME close and accumulated index. Filter by region, country, individual site, product type (HDD/CDD) and contract period (current month, next, seasonal). Configurable colour alerts.



Forecast Change Report

Market Forecast: Pricing Date: 2010.10.15 - Forecast Issue Date: 2010.10.15 - TimeRun: 0

Previous Forecast: Pricing Date: 2010.10.14 - Forecast Issue Date: 2010.10.14 - TimeRun: 0

Location Filter: USA

Index Filter:
 ALL
 CAT
 CDD
 HDD
 HDD & CAT
 HDD & CDD

Format Option:
 Red/Blue means Warmer/Colder
 Red/Blue means Index value higher/lower
 Threshold:

Note: In column "Contract" letters mean the following
 S - Seasonal; C - Current Month; N - Next Month; P - Prev Month

Double click on row to open *SWSConnect* pricer (additional permissions may be required)

#	Country	Station Name	ICAO	Index Type	Index Start Date	Index End Date	Contract	CME Close	IndexMean (Actuals + 15-day Forecast + 10 yr Historical)	IndexMean Change (Actuals + 15 day Forecast + 10 Yr Historical)
	United States	Atlanta-Hartsfield International Airport	KATL	CDD	01/Oct/10	31/Oct/10	C	75	46.6	-2.5
	United States	Atlanta-Hartsfield International Airport	KATL	HDD	01/Oct/10	31/Oct/10	C	101	91.2	-2.0
	United States	Atlanta-Hartsfield International Airport	KATL	HDD	01/Nov/10	30/Nov/10	N	305	334.9	0.0
	United States	Atlanta-Hartsfield International Airport	KATL	HDD	01/Nov/10	31/Mar/11	S	2,305	2,472.4	0.0
	United States	Baltimore-Washington International Airport	KBWI	CDD	01/Oct/10	31/Oct/10	C	22	9.0	0.0
	United States	Baltimore-Washington International Airport	KBWI	HDD	01/Oct/10	31/Oct/10	C	292	301.8	6.7
	United States	Baltimore-Washington International Airport	KBWI	HDD	01/Nov/10	30/Nov/10	N	514	519.5	0.0
	United States	Baltimore-Washington International Airport	KBWI	HDD	01/Nov/10	31/Mar/11	S	3,777	3,838.5	0.0
	United States	Boston-Logan International Airport	KBOS	CDD	01/Oct/10	31/Oct/10	C	9	6.0	0.0
	United States	Boston-Logan International Airport	KBOS	HDD	01/Oct/10	31/Oct/10	C	360	353.5	7.1
	United States	Boston-Logan International Airport	KBOS	HDD	01/Nov/10	30/Nov/10	N	589	583.7	0.0
	United States	Boston-Logan International Airport	KBOS	HDD	01/Nov/10	31/Mar/11	S	4,348	4,387.2	0.0
	United States	Chicago O'Hare International Airport	KORD	CDD	01/Oct/10	31/Oct/10	C	15	14.4	0.0
	United States	Chicago O'Hare International Airport	KORD	HDD	01/Oct/10	31/Oct/10	C	325	313.3	-15.3
	United States	Chicago O'Hare International Airport	KORD	HDD	01/Nov/10	30/Nov/10	N	684	698.5	0.0
	United States	Chicago O'Hare International Airport	KORD	HDD	01/Nov/10	31/Mar/11	S	4,995	5,033.7	0.0
	United States	Cincinnati-Northern Kentucky International Airport	KCVG	CDD	01/Oct/10	31/Oct/10	C	26	10.2	0.0
	United States	Cincinnati-Northern Kentucky International Airport	KCVG	HDD	01/Oct/10	31/Oct/10	C	279	280.0	-5.1
	United States	Cincinnati-Northern Kentucky International Airport	KCVG	HDD	01/Nov/10	30/Nov/10	N	584	588.5	0.0
	United States	Cincinnati-Northern Kentucky International Airport	KCVG	HDD	01/Nov/10	31/Mar/11	S	4,066	4,173.9	0.0
	United States	Colorado Springs Municipal Airport	KCOS	CDD	01/Oct/10	31/Oct/10	C		0.0	0.0
	United States	Colorado Springs Municipal Airport	KCOS	HDD	01/Oct/10	31/Oct/10	C		364.9	-14.4
	United States	Colorado Springs Municipal Airport	KCOS	HDD	01/Nov/10	30/Nov/10	N		788.3	0.0
	United States	Colorado Springs Municipal Airport	KCOS	HDD	01/Nov/10	31/Mar/11	S		4,665.5	0.0
	United States	Dallas-Fort Worth International Airport	KDFW	CDD	01/Oct/10	31/Oct/10	C	128	101.0	-2.6
	United States	Dallas-Fort Worth International Airport	KDFW	HDD	01/Oct/10	31/Oct/10	C	33	23.6	-7.0



CME Futures Forecast Change Report..Full Screen

Additionally shows the impact of the forecast on days 1-5, 6-10 and 11-15 inclusive, impact on volatility

Double click on row to open SWSConnect pricer (additional permissions may be required)

#	Country	SWS Station ID	Station Name	Continent	ICAO	WMO	WBAN	Index Type	Index Start Date	Index End Date	Contract	CME Close Date	Previous CME Close	Partial Index Value	Partial Index Change	Partial Index End Date	IndexMean (Actuals + No Forecast + 10 yr Historical)	IndexMean (Actuals + 15 day Forecast + 10 Yr Historical)	IndexMean (Actuals + 15 day Forecast + 10 Yr Historical)	All Days Forecast Impact On Mean	Change 1-5	Change 5-10	Change 10-15	All Days Forecast Impact On Sides	
227	United States	227	Atlanta-Hartsfield International Airport	North America	KATL	72219	13874	DD	01/Oct/10	31/Oct/10	C	75	14/Oct/10	75	41.5	0.0	14/Oct/10	61.2	-0.9	46.6	-14.6	-0.6	-1.0	0.0	-7.6
227	United States	227	Atlanta-Hartsfield International Airport	North America	KATL	72219	13874	DD	01/Oct/10	31/Oct/10	C	101	06/Oct/10	101	31.5	2.5	14/Oct/10	127.6	-0.3	91.2	-36.4	-7.2	8.5	-3.0	-40.5
227	United States	227	Atlanta-Hartsfield International Airport	North America	KATL	72219	13874	DD	01/Nov/10	30/Nov/10	N	305	06/Oct/10	305	0.0	0.0		334.9	0.0	334.9		0.0	0.0	0.0	
227	United States	227	Atlanta-Hartsfield International Airport	North America	KATL	72219	13874	DD	01/Nov/10	31/Mar/11	S	2,305	14/Oct/10	2,310	0.0	0.0		2,472.4	0.0	2,472.4		0.0	0.0	0.0	
243	United States	243	Baltimore-Washington International Airport	North America	KBWI	72406	93721	DD	01/Oct/10	31/Oct/10	C	22	14/Oct/10	22	9.0	0.0	14/Oct/10	12.8	-0.3	9.0	-3.8	0.0	-0.3	0.8	-5.3
243	United States	243	Baltimore-Washington International Airport	North America	KBWI	72406	93721	DD	01/Oct/10	31/Oct/10	C	292	14/Oct/10	287	88.5	15.0	14/Oct/10	291.1	6.9	301.8	10.7	6.7	3.7	-0.4	-29.3
243	United States	243	Baltimore-Washington International Airport	North America	KBWI	72406	93721	DD	01/Nov/10	30/Nov/10	N	514	14/Oct/10	524	0.0	0.0		519.5	0.0	519.5		0.0	0.0	0.0	
243	United States	243	Baltimore-Washington International Airport	North America	KBWI	72406	93721	DD	01/Nov/10	31/Mar/11	S	3,777	14/Oct/10	3,790	0.0	0.0		3,838.5	0.0	3,838.5		0.0	0.0	0.0	
239	United States	239	Boston-Logan International Airport	North America	KBOS	72509	14739	DD	01/Oct/10	31/Oct/10	C	9	14/Oct/10	9	6.0	0.0	14/Oct/10	7.1	-0.3	6.0	-1.1	0.0	0.3	0.3	-2.6
239	United States	239	Boston-Logan International Airport	North America	KBOS	72509	14739	DD	01/Oct/10	31/Oct/10	C	360	14/Oct/10	346	111.0	12.0	14/Oct/10	347.5	1.5	353.5	6.0	7.1	4.2	-1.8	-31.9
239	United States	239	Boston-Logan International Airport	North America	KBOS	72509	14739	DD	01/Nov/10	30/Nov/10	N	589	14/Oct/10	594	0.0	0.0		583.7	0.0	583.7		0.0	0.0	0.0	
239	United States	239	Boston-Logan International Airport	North America	KBOS	72509	14739	DD	01/Nov/10	31/Mar/11	S	4,348	14/Oct/10	4,353	0.0	0.0		4,387.2	0.0	4,387.2		0.0	0.0	0.0	
313	United States	313	Chicago O'Hare International Airport	North America	KORD	72530	94846	DD	01/Oct/10	31/Oct/10	C	15	14/Oct/10	15	14.0	0.0	14/Oct/10	15.7	-0.2	14.4	-1.3	0.0	-0.1	0.3	-1.8
313	United States	313	Chicago O'Hare International Airport	North America	KORD	72530	94846	DD	01/Oct/10	31/Oct/10	C	325	14/Oct/10	318	89.0	10.5	14/Oct/10	342.4	-1.3	313.3	-29.0	15.3	2.4	-5.9	-10.5
313	United States	313	Chicago O'Hare International Airport	North America	KORD	72530	94846	DD	01/Nov/10	30/Nov/10	N	684	14/Oct/10	689	0.0	0.0		696.5	0.0	696.5		0.0	0.0	0.0	
313	United States	313	Chicago O'Hare International Airport	North America	KORD	72530	94846	DD	01/Nov/10	31/Mar/11	S	4,995	14/Oct/10	5,000	0.0	0.0		5,033.7	0.0	5,033.7		0.0	0.0	0.0	
257	United States	257	Cincinnati-Northern Kentucky International Airport	North America	KCVG	72421	93814	DD	01/Oct/10	31/Oct/10	C	26	14/Oct/10	26	8.5	0.0	14/Oct/10	12.5	-0.4	10.2	-2.3	0.0	-0.1	0.3	-0.2
257	United States	257	Cincinnati-Northern Kentucky International Airport	North America	KCVG	72421	93814	DD	01/Oct/10	31/Oct/10	C	279	14/Oct/10	283	77.0	9.5	14/Oct/10	293.8	0.3	280.0	-13.8	15.3	2.4	-5.9	-10.5
257	United States	257	Cincinnati-Northern Kentucky International Airport	North America	KCVG	72421	93814	DD	01/Nov/10	30/Nov/10	N	584	14/Oct/10	597	0.0	0.0		588.5	0.0	588.5		0.0	0.0	0.0	
257	United States	257	Cincinnati-Northern Kentucky International Airport	North America	KCVG	72421	93814	DD	01/Nov/10	31/Mar/11	S	4,066	14/Oct/10	4,079	0.0	0.0		4,173.9	0.0	4,173.9		0.0	0.0	0.0	
252	United States	252	Colorado Springs Municipal Airport	North America	KCOS	72466	93037	DD	01/Oct/10	31/Oct/10	C				0.0	0.0	14/Oct/10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
252	United States	252	Colorado Springs Municipal Airport	North America	KCOS	72466	93037	DD	01/Oct/10	31/Oct/10	C	112.5	9.0	14/Oct/10	407.4	0.0	14/Oct/10	407.4	-8.6	364.9	-42.5	14.4	9.4	-12.5	-2.8
252	United States	252	Colorado Springs Municipal Airport	North America	KCOS	72466	93037	DD	01/Nov/10	30/Nov/10	N		0.0	0.0		0.0		788.3	0.0	788.3		0.0	0.0	0.0	
252	United States	252	Colorado Springs Municipal Airport	North America	KCOS	72466	93037	DD	01/Nov/10	31/Mar/11	S		0.0	0.0		0.0		4,665.5	0.0	4,665.5		0.0	0.0	0.0	
263	United States	263	Dallas-Fort Worth International Airport	North America	KDFW	72259	3927	DD	01/Oct/10	31/Oct/10	C	128	14/Oct/10	128	55.5	0.0	14/Oct/10	114.4	-5.5	101.0	-13.4	2.6	7.5	-5.5	1.0
263	United States	263	Dallas-Fort Worth International Airport	North America	KDFW	72259	3927	DD	01/Oct/10	31/Oct/10	C	33	14/Oct/10	50	9.5	2.0	14/Oct/10	54.2	0.4	23.6	-30.6	7.0	-1.0	-3.3	-3.1
263	United States	263	Dallas-Fort Worth International Airport	North America	KDFW	72259	3927	DD	01/Nov/10	30/Nov/10	N	225	14/Oct/10	225	0.0	0.0		250.0	0.0	250.0		0.0	0.0	0.0	
263	United States	263	Dallas-Fort Worth International Airport	North America	KDFW	72259	3927	DD	01/Nov/10	31/Mar/11	S	1,872	14/Oct/10	1,872	0.0	0.0		2,066.2	0.0	2,066.2		0.0	0.0	0.0	
50	United States	50	Des Moines International Airport	North America	KDSM	72546	14933	DD	01/Oct/10	31/Oct/10	C	20	14/Oct/10	20	19.0	0.0	14/Oct/10	21.1	-0.2	19.3	-1.8	0.0	0.2	0.0	-2.8
50	United States	50	Des Moines International Airport	North America	KDSM	72546	14933	DD	01/Oct/10	31/Oct/10	C	275	14/Oct/10	289	67.0	6.5	14/Oct/10	324.5	-6.6	257.2	-67.3	18.3	7.9	-11.3	-8.2