

2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
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FINAL

PG23 BULLETIN # 29@ LUMBER & WOOD PULP OPTIONS Mon, Feb 13, 2012 PG23

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. RTH VOLUME REFLECTS PIT TRADING AND CASH-FOR-FUTURES ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=BI D A=ASK N=NOMINAL P=POST SETTLEMENT SESSION #-NEW CONTRACT HIGH PRICE \*=NEW CONTRACT LOW PRICE R=RECORD VOL OR OPN INT. SETTLEMENT PRICE DETERMINED BY CME RULE 813. B=BI D A=ASK N=NOMINAL P=POST SETTLEMENT. CAB= (CABINET TRANSACTION) - 1/2 TICK VALUE = \$4.00 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.

LUMBER & WOOD PULP CONTRACTS LAST TRADE DATES

EXPIRATION:	FEB12	MAR12	APR12	MAY12	JUN12	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13
LUMBER FUT		03/15		05/15		07/13		09/14		11/15		01/15	
LUMBER OPT	01/31	02/29	03/30	04/30		06/29		08/31		10/31		12/31	
WOOD PULP FUT	02/28	03/27	04/24	05/29	06/26	07/31	08/28	09/25	10/30	11/27	12/24	08/26	08/26
WOOD PULP OPT	02/28	03/27	04/24	05/29	06/26	07/31	08/28	09/25	10/30	11/27	12/24	08/26	08/26
HD WOOD PULP FUT	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26
HD WOOD PULP OPT	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26

LUMBER & WOOD PULP OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, FEB 13

	FEB12	MAR12	APR12	MAY12	JUN12	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13
HW9	635.0-940.0	635.0-935.0	630.0-930.0	630.0-930.0	630.0-925.0	630.0-925.0	630.0-915.0	630.0-915.0	630.0-915.0	625.0-910.0	620.0-910.0	630.0-910.0
WPO	720.0-1,085	720.0-1,080	720.0-1,075	720.0-1,075	720.0-1,070	720.0-1,070	715.0-1,050	715.0-1,050	715.0-1,045	715.0-1,045	720.0-1,040	760.0-1,040
ZL	135.0-370.0	135.0-410.0	155.0-385.0	150.0-415.0		160.0-420.0		165.0-395.0		165.0-395.0		190.0-395.0

LUMBER FUTURES

	OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
LUMBER FUT										
MAR12	----	275.50B	269.70A	275.40B	275.40 + 440	11	619	3273 - 306	322.50B	233.40
MAY12	280.00	281.80B	275.20A	281.00A@280.00	280.00 + 450	15	882	4732 + 214	320.00B	249.10
JUL12	288.90	290.40B	285.00A	288.90	289.80 + 280	4	256	1127 + 124	328.00B	260.20A
SEP12	----	293.80B	290.00A	292.10B	292.70 + 170	----	169	625 + 42	335.00B	266.90A
NOV12	----	288.00B	----	288.00B	288.10 + 130	----	78	285 + 62	301.00B	263.00A
JAN13	----	----	----	293.80N	295.10 + NEW	----	2	2 + 2	273.00B	----
TOTAL LUMBER FUT						30	2006	10044 + 138		

WOOD PULP FUTURES

	OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
WOOD PULP FUT										
FEB12	----	----	----	----	842.50 + UNCH	----	----	38 UNCH	985.00	752.00
MAR12	----	----	----	----	840.00 + UNCH	----	----	38 UNCH	980.00	751.00
APR12	----	----	----	----	842.00 + UNCH	----	----	38 UNCH	977.00	751.00
MAY12	----	----	----	----	847.00 + UNCH	----	----	45 UNCH	974.00	805.00A
JUN12	----	----	----	----	847.00 + UNCH	----	----	35 UNCH	971.00	803.00A
JUL12	----	----	----	----	858.50 + UNCH	----	----	40 UNCH	969.00	801.00A
AUG12	----	----	----	----	859.00 + UNCH	----	----	35 UNCH	943.00	799.00A
SEP12	----	----	----	----	861.50 + UNCH	----	----	40 UNCH	941.00	796.00A
OCT12	----	----	----	----	861.50 + UNCH	----	----	50 UNCH	939.00	847.00
NOV12	----	----	----	----	861.50 + UNCH	----	----	50 UNCH	937.00	846.00
DEC12	----	----	----	----	861.50 + UNCH	----	----	45 UNCH	935.00	845.00
TOTAL WOOD PULP FUT						0	0	454		

LUMBER CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
LUMBER CALL											
MAR12	(FUTURES SETT. 275.400 + 440.0 )										
240	----	----	----	32.40N	36.10 + 370	.943	40	----	1 - 40	11.50	11.00A
245	----	----	----	28.00N	31.50 + 350	.914	----	----	6 UNCH	15.00	9.00A
250	----	----	----	23.90N	27.10 + 320	.875	11	11	11 - 7	25.50B	7.00A
260	----	----	----	16.50N	19.00 + 250	.764	----	----	15 UNCH	18.00B	5.00A
265	----	----	----	13.20N	15.50 + 230	.690	----	----	7 UNCH	16.00B	3.00
270	----	----	----	10.40N	12.30 + 190	.609	----	10	9 - 10	14.00	3.00A
275	----	----	----	8.20N	9.80 + 160	.523	----	40	40 UNCH	10.00B	2.50A
280	----	----	----	6.40N	7.80 + 140	.441	----	6	6 UNCH	8.00B	2.60
285	----	----	----	5.00N	6.00 + 100	.364	----	1	9 + 1	6.50	2.50
290	----	----	----	3.80N	4.60 + 80	.295	3	3	37 + 3	10.00B	.80A
295	----	----	----	3.00N	3.50 + 50	.235	----	----	1 UNCH	5.00	2.60
300	----	----	----	2.30N	2.60 + 30	.183	----	----	9 UNCH	17.00B	.90A
310	----	----	----	1.30N	1.40 + 10	.107	----	5	5 UNCH	1.00	1.00
TOTAL								25	156 - 53		
MAY12	(FUTURES SETT. 280.000 + 450.0 )										
270	----	----	----	19.80N	22.60 + 280	.622	----	----	6 UNCH	11.00	10.00A
285	----	----	----	13.10N	15.20 + 210	.485	----	----	2 UNCH	6.50B	5.50
290	----	----	----	11.40N	13.30 + 190	.441	----	----	35 UNCH	11.00	5.00
295	----	----	----	9.90N	11.60 + 170	.399	----	6	6 UNCH	9.00	5.00
300	----	----	----	8.60N	10.10 + 150	.360	5	5	43 + 5	12.00	2.50
305	----	----	----	7.50N	8.80 + 130	.324	----	----	1 UNCH	6.00	4.50A
310	----	----	----	6.40N	7.60 + 120	.289	----	----	1 UNCH	6.00	6.00
320	----	----	----	4.80N	5.70 + 90	.229	----	5	1 UNCH	3.50	3.50
TOTAL								5	95 + 5		
JUL12	(FUTURES SETT. 289.800 + 280.0 )										
290	----	----	----	19.50N	20.70 + 120	.626	----	----	5 UNCH	17.50	17.50
300	----	----	----	10.80N	11.40 + 60	.425	----	----	7 UNCH	10.50	5.00
305	----	----	----	9.30N	9.80 + 50	.380	----	----	2 UNCH	7.10B	5.00
310	----	----	----	8.00N	8.40 + 40	.337	----	----	6 UNCH	8.00	4.00A
315	----	----	----	6.80N	7.20 + 40	.299	----	----	1 UNCH	5.10B	3.50A
TOTAL								0	21		
SEP12	(FUTURES SETT. 292.700 + 170.0 )										
305	----	----	----	11.00N	11.20 + 20	.410	----	----	1 UNCH	5.00	5.00A
310	----	----	----	9.50N	8.90 + 60	.358	----	----	1 UNCH	5.00	5.00A
315	----	----	----	8.20N	6.90 + 130	.305	----	----	1 UNCH	6.50	5.00A
320	----	----	----	7.10N	5.20 + 190	.253	----	----	1 UNCH	6.00	5.50A
TOTAL								0	4		
NOV12	(FUTURES SETT. 288.100 + 130.0 )										
305	----	----	----	9.50N	9.70 + 20	.370	----	----	1 UNCH	5.50	5.00A
310	----	----	----	8.40N	8.50 + 10	.332	----	----	1 UNCH	5.00	5.00A
TOTAL								0	2		

LUMBER PUTS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
LUMBER PUT											
MAR12	(FUTURES SETT. 275.400 + 440.0 )										
200	----	----	----	.20N	.10 - 10	.007	----	----	5 UNCH	1.00	1.00
210	----	----	----	.20N	.20 UNCH	.013	----	----	26 UNCH	2.50B	.80
215	----	----	----	.30N	.20 - 10	.015	----	----	3 UNCH	5.00	1.20
220	----	----	----	.50N	.30 - 20	.022	----	----	46 UNCH	6.00	.50A
225	----	----	----	.70N	.40 - 30	.030	----	----	12 UNCH	9.00	.30
230	----	----	----	1.00N	.50 - 50	.040	----	----	30 UNCH	9.50B	.40
235	----	----	----	1.40N	.70 - 70	.056	----	----	5 UNCH	8.50	2.00
240	----	----	----	2.00N	1.10 - 90	.085	----	----	52 UNCH	15.50B	1.00
245	----	----	----	2.90N	1.70 - 120	.124	1	1	4 UNCH	15.00B	5.00
250	----	----	----	4.00N	2.50 + NEW	.174	----	----	20 UNCH	18.00B	2.00
255	----	----	----	5.50N	3.60 + 190	.235	1	1	1 + 1	3.00	3.00
260	----	----	----	7.20N	5.10 - 210	.309	----	----	19 + 2	14.60	4.00
265	----	----	----	9.40N	6.90 - 250	.390	----	----	1 UNCH	6.40	5.80
270	----	----	----				----	----	2 UNCH	14.50	14.50
TOTAL								8	226 + 3		
MAY12	(FUTURES SETT. 280.000 + 450.0 )										
220	----	----	----	1.80N	1.20 - 60	.056	----	----	5 UNCH	4.50B	2.50A
225	----	----	----	2.30N	1.60 - 70						



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