

FINAL

PG23 BULLETIN # 35@

LUMBER & WOOD PULP OPTIONS

wed, Feb 21, 2018

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=BID 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=BID 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

Table with columns: EXPIRATION, FEB18, MAR18, APR18, MAY18, JUL18, SEP18, NOV18, JAN19. Rows: LUMBER FUT, LUMBER OPT.

LUMBER & WOOD PULP OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, FEB 21

Table with columns: FEB18, MAR18, APR18, MAY18, JUL18, SEP18, NOV18. Row: ZL 205.0-725.0 170.0-785.0 235.0-780.0 180.0-780.0 190.0-765.0 190.0-740.0 200.0-720.0

LUMBER FUTURES

Table with columns: LUMBER FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE, RTH VOLUME, GLOBEX* VOLUME, OPEN INTEREST, --CONTRACT-- HIGH, --CONTRACT-- LOW. Rows: MAR18, MAY18, JUL18, SEP18, NOV18, JAN19, MAR19, TOTAL.

LUMBER CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, --CONTRACT-- LOW. Rows: APR18, MAY18, JUL18, SEP18, TOTAL.



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

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Customer Service: (312) 930-1000



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LUMBER PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	CONTRACT-- HIGH	CONTRACT-- LOW
MAR18	LUMBER PUT		(FUTURES	SETT.	526.400 +	960.0)							
175	----		----	----	----		CAB	----	----	----	3	UNCH	.30
295	----		----	----	----		CAB	----	----	----	3	UNCH	1.40
300	----		----	----	----		CAB	----	----	----	3	UNCH	.80B
305	----		----	----	----		CAB	----	----	----	3	UNCH	.90B
315	----		----	----	----		CAB	----	----	----	3	UNCH	3.00B
330	----		----	----	----		CAB	----	----	----	1	UNCH	5.00B
340	----		----	----	----		CAB	----	----	----	5	UNCH	6.10B
345	----		----	----	----		CAB	----	----	----	5	UNCH	6.70B
350	----		----	----	----		CAB	----	----	----	10	UNCH	7.40B
355	----		----	----	----		CAB	----	----	----	10	UNCH	8.20B
360	----		----	----	----		CAB	----	----	----	13	UNCH	9.90B
365	----		----	----	----		CAB	----	----	----	20	UNCH	10.90B
370	----		----	----	----		CAB	----	----	----	26	UNCH	12.00B
375	----		----	----	----		CAB	----	----	----	19	UNCH	13.80B
380	----		----	----	----		CAB	----	----	----	60	UNCH	16.10B
385	----		----	----	----		CAB	----	----	----	2	UNCH	18.50B
390	----		----	----	----		CAB	----	----	----	27	UNCH	21.20B
395	----		----	----	----		CAB	----	----	----	30	UNCH	24.10B
400	----		----	----	----		CAB	----	----	----	79	UNCH	27.30B
405	----		----	----	----		CAB	----	.000	----	56	UNCH	30.00B
410	----		----	----	----		CAB	----	.000	----	67	UNCH	31.30B
415	----		----	----	----		CAB	----	.000	----	46	UNCH	32.30B
420	----		----	----	----		CAB	----	.000	----	61	UNCH	31.10B
425	----		----	----	----		CAB	----	.000	----	11	UNCH	34.10B
430	----		----	----	----		CAB	----	.000	----	160	UNCH	37.30B
435	----		----	----	----		CAB	----	.000	----	16	UNCH	37.60B
440	----		----	----	----		.10	UNCH	.001	----	70	UNCH	39.40B
445	----		----	----	----		.10	UNCH	.003	----	6	UNCH	38.60B
450	----		----	----	----		.10	UNCH	.005	----	35	UNCH	39.20B
455	----		----	----	----		.20 +	10	.010	----	13	UNCH	37.00B
460	----		----	----	----		.20	UNCH	.011	----	53	UNCH	37.60B
465	----		----	----	----		.30 +	10	.017	----	50	UNCH	39.20B
470	----		----	----	----		.40 +	10	.023	2	51	UNCH	36.00B
475	----		----	----	----		.60 +	20	.034	1	8 -	1	15.30B
480	----		----	----	----		.80 +	20	.046	2	16	UNCH	20.50B
485	----		----	----	----		1.00 +	20	.060	1	12	UNCH	20.20B
490	----		----	----	----		1.20	UNCH	.075	1	8	UNCH	21.30B
495	----		----	----	----		1.50 -	20	.097	5	12 -	1	18.70B
500	----		----	----	----		1.80 -	60	.121	9	16 -	2	20.00
505	----		----	----	----		2.10 -	140	.151	---	30	UNCH	17.20B
510	----		----	----	----		2.70 -	230	.199	1	4 +	1	4.90
515	----		----	----	----		3.70 +	NEW	.269	3	3 +	3	3.70
TOTAL										25	1126		
APR18	LUMBER PUT		(FUTURES	SETT.	.00)								
400	----		----	----	----		.40 -	10	.014	----	1	UNCH	1.60B
410	----		----	----	----		.60 -	10	.021	----	1	UNCH	2.40B
430	----		----	----	----		1.10 -	10	.039	----	1	UNCH	5.00B
440	----		----	----	----		1.50 -	10	.054	----	3	UNCH	6.80B
445	----		----	----	----		1.80 -	10	.064	----	50	UNCH	7.90B
450	----		----	----	----		2.10 -	20	.075	----	5	UNCH	9.20B
465	----		----	----	----		3.40 -	50	.119	----	1	UNCH	14.10B
470	----		----	----	----		4.10 -	50	.140	----	11	UNCH	16.30B
475	----		----	----	----		4.80 -	70	.163	----	20	UNCH	18.50B
TOTAL										0	93		
MAY18	LUMBER PUT		(FUTURES	SETT.	519.200 +	610.0)							
180	----		----	----	----		CAB	----	----	----	9	UNCH	.60
205	----		----	----	----		CAB	----	.000	----	3	UNCH	.20
210	----		----	----	----		CAB	----	.000	----	3	UNCH	.70
215	----		----	----	----		CAB	----	.000	----	3	UNCH	.30
220	----		----	----	----		CAB	----	.000	----	3	UNCH	.40
245	----		----	----	----		.10	UNCH	.000	----	3	UNCH	1.00
250	----		----	----	----		.10	UNCH	.000	----	3	UNCH	1.20
320	----		----	----	----		.40	UNCH	.008	----	2	UNCH	5.20B
350	----		----	----	----		.80 +	10	.018	----	15	UNCH	13.10B
360	----		----	----	----		.90	UNCH	.021	----	3	UNCH	15.90B
365	----		----	----	----		1.00	UNCH	.023	----	3	UNCH	17.30B
370	----		----	----	----		1.10	UNCH	.026	----	31	UNCH	18.70B
375	----		----	----	----		1.20	UNCH	.028	----	5	UNCH	20.30B
390	----		----	----	----		1.50	UNCH	.037	----	12	UNCH	25.90B
395	----		----	----	----		1.70	UNCH	.042	----	7	UNCH	28.20B
400	----		----	----	----		1.80 -	10	.045	----	1	66 +	30.50B
410	----		----	----	----		2.20 -	20	.056	3	12 +	3	35.60B
415	----		----	----	----		2.40 -	30	.061	----	3	UNCH	38.40B
420	----		----	----	----		2.70 -	30	.069	----	3	UNCH	41.30B
425	----		----	----	----		3.10 -	30	.078	----	20	UNCH	43.60B
430	----		----	----	----		3.50 -	40	.088	----	37	UNCH	43.80B
435	----		----	----	----		3.90 -	50	.098	----	1	UNCH	44.40B
440	----		----	----	----		4.50 -	50	.111	1	25	UNCH	43.10B
445	----		----	----	----		5.10 -	60	.124	----	1	UNCH	44.50B
450	----		----	----	----		5.80 -	70	.139	3	81	UNCH	42.50B
455	----		----	----	----		6.60 -	70	.156	----	3	UNCH	41.50B
460	----		----	----	----		7.50 -	60	.173	----	34	UNCH	44.90B
465	----		----	----	----		8.40 -	60	.192	----	5	UNCH	48.60B
470	----		----	----	----		9.30 -	70	.211	2	4 +	2	27.10B
475	----		----	----	----		10.40 -	70	.232	----	2	UNCH	28.40B
480	----		----	----	----		11.50 -	90	.254	----	3	UNCH	31.20B
485	----		----	----	----		12.80 -	90	.278	----	6	UNCH	32.00B
495	----		----	----	----		15.60 -	120	.329	----	10	UNCH	33.40B
500	----		----	----	----		17.10 -	150	.357	----	21 +	18	32.50B
510	----		----	----	----		20.50 +	NEW	.417	20	20 +	20	33.80B
TOTAL										48	462 +	44	
JUL18	LUMBER PUT		(FUTURES	SETT.	511.400 +	620.0)							
300	----		----	----	----		.30 -	10	.006	----	1	UNCH	.60
340	----		----	----	----		.80 -	10	.018	----	10	UNCH	.80
345	----		----	----	----		.90 -	10	.020	----	1	UNCH	2.70
365	----		----	----	----		1.60 +	10	.035	----	1	UNCH	2.80
370	----		----	----	----		1.80 +	10	.039	1	10 +	1	2.00
380	----		----	----	----		2.30 +	30	.050	----	6	UNCH	3.20
390	----		----	----	----		3.00 +	70	.063	----	1	UNCH	4.50
400	3.60		3.60	*3.60	----		3.60 +	100	.076	----	31 +	16	4.00B
TOTAL										31	61 +	17	3.00

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
LUMBER CALL						
MAR18 CALL	400	----	----	----	----	7
ZL	440	----	----	----	8	8
TOTALS		0	0	0	8	15