



PRELIMINARY

PG23 BULLETIN #143@

LUMBER & WOOD PULP OPTIONS

Thu, Jul 27, 2017

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, LUMBER FUT, LUMBER OPT and rows for JUL17, AUG17, SEP17, NOV17, JAN18, MAR18, MAY18, JUL18.

LUMBER & WOOD PULP OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, JUL 27

Table with columns: JUL17, AUG17, SEP17, NOV17, JAN18, MAR18, MAY18 and row ZL.

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.

LUMBER CALLS

Large 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. Includes sub-sections for AUG17, SEP17, NOV17, and JAN18.



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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	LOW	
AUG17															
LUMBER PUT			(FUTURES SETT.		.00)										
310	----		----	----	CAB		CAB	----	----	----	1	UNCH	2.00	.10	
315	----		----	----	CAB		CAB	----	----	----	2	UNCH	2.80	.10	
320	----		----	----	CAB		CAB	----	----	----	1	UNCH	3.60B	1.70A	
325	----		----	----	CAB		CAB	----	.000	----	4	UNCH	5.30B	.20A	
330	----		----	----	CAB		CAB	----	.000	----	1	UNCH	7.00B	1.50	
340	----		----	----	.10N		CAB	----	.000	----	3	UNCH	12.20B	1.50A	
350	----		----	----	.20N			.10 -	10	.009	5	UNCH	16.90B	1.50	
360	----		----	----	.60N			.30 -	30	.034	8	UNCH	16.30B	1.00A	
370	----		----	----	1.90N			.80 -	110	.115	11	-	1	3.40	1.00
380	----		----	----	5.90N			2.80 -	310	.424	5	-	2	6.50	3.00A
385	----		----	----	9.20N			5.40 -	380	.683	5	UNCH	8.90B	4.10A	
400	----		----	----	22.80N			18.70 -	410	.983	1	UNCH	22.50	10.60A	
TOTAL										7	47	-	3		
SEP17															
LUMBER PUT			(FUTURES SETT.		381.400 +	390.0)									
300	----		----	----	.40N			.30 -	10	.016	10	UNCH	3.00	1.30	
310	----		----	----	.60N			.40 -	20	.023	6	UNCH	5.00	.30	
315	----		----	----	.70N			.50 -	20	.029	8	UNCH	6.40	.60	
320	----		----	----	.90N			.60 -	30	.035	14	UNCH	7.90	1.00	
325	----		----	----	1.10N			.70 -	40	.042	19	UNCH	8.90	1.10	
330	----		----	----	1.40N			.90 -	50	.054	16	UNCH	11.00	1.40	
335	----		----	----	1.70N			1.10 -	60	.066	4	UNCH	12.90B	1.20	
340	----		----	----	2.20N			1.40 -	80	.084	165	UNCH	15.40B	1.90A	
345	----		----	----	2.80N			1.80 -	100	.107	43	UNCH	18.50B	2.40A	
350	----		----	----	3.50N			2.30 -	120	.135	38	UNCH	21.50B	3.00A	
355	----		----	----	4.40N			3.00 -	140	.172	31	UNCH	24.80B	3.00	
360	----		----	----	5.50N			3.90 -	160	.216	34	UNCH	27.50B	3.50A	
365	----		----	----	6.90N			5.00 -	190	.267	7	+	5	29.30B	4.30A
370	----		----	----	8.60N			6.30 -	230	.325	56	UNCH	29.60B	5.20A	
375	----		----	----	10.70N			8.00 -	270	.392	12	UNCH	33.20B	6.50A	
385	----		----	----	15.90N			12.50 -	340	.541	2	UNCH	31.80B	9.50A	
390	----		----	----	19.00N			15.30 -	370	.617	8	UNCH	35.30B	11.30A	
TOTAL										5	473	+	5		
NOV17															
LUMBER PUT			(FUTURES SETT.		365.000 +	300.0)									
300	----		----	----	1.50N			1.00 -	50	.049	1	UNCH	2.90B	2.30A	
310	----		----	----	2.40N			1.70 -	70	.079	5	UNCH	5.00	3.40A	
315	----		----	----	3.00N			2.20 -	80	.099	5	UNCH	5.90B	3.30A	
325	----		----	----	4.50N			3.30 -	120	.143	5	UNCH	8.90B	4.30A	
330	----		----	----	5.50N			4.10 -	140	.172	5	UNCH	10.60B	3.60	
335	----		----	----	6.60N			5.00 -	160	.204	2	UNCH	12.60B	4.60	
340	----		----	----	7.90N			6.10 -	180	.241	2	UNCH	15.10B	4.90A	
345	----		----	----	9.40N			7.40 -	200	.282	5	UNCH	19.00	6.80A	
350	----		----	----	11.10N			8.90 -	220	.327	1	UNCH	19.90B	8.20A	
370	----		----	----	20.20N			17.40 -	280	.534	5	UNCH	32.00B	14.90A	
375	----		----	----	23.10N			20.20 -	290	.588	1	UNCH	23.70B	16.90	
TOTAL										0	37				
JAN18															
LUMBER PUT			(FUTURES SETT.		370.000 +	230.0)									
250	----		----	----	.40N			.30 -	10	.011	1	UNCH	1.70	1.70	
TOTAL										0	1				

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						
SEP17						
ZL	345	----	----	----	----	10
TOTALS		0	0	0	0	10