



PRELIMINARY

PG23 BULLETIN #101@

LUMBER & WOOD PULP OPTIONS

Fri, May 26, 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 trade dates from MAY17 to MAY18.

LUMBER & WOOD PULP OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, MAY 26

Table with columns: MAY17, JUN17, JUL17, SEP17, NOV17, JAN18, MAR18 and price ranges for ZL.

LUMBER FUTURES

Table with columns: LUMBER FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE, RTH VOLUME, GLOBEX* VOLUME, OPEN INTEREST, and CONTRACT HIGH/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, and CONTRACT HIGH/LOW. Includes sub-sections for JUN17, 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	
JUN17 LUMBER PUT (FUTURES SETT. .00)														
340	----	----	----	----	----	----	1.00 -	50	.119	----	1	UNCH	2.50	1.20A
345	----	----	----	----	----	----	1.60 -	90	.200	----	1	UNCH	3.70	1.60A
350	----	----	----	----	----	----	2.80 -	120	.339	----	2	UNCH	4.50B	1.50
355	----	----	----	----	----	----	4.90 -	140	.525	----	7 +	2	8.00	1.30
360	----	----	----	----	----	----	8.00 -	130	.707	----	6	UNCH	7.90B	2.00A
365	----	----	----	----	----	----	11.90 -	120	.842	----	13	UNCH	11.20	2.50A
370	----	----	----	----	----	----	16.30 -	120	.926	----	5	UNCH	13.20	3.10A
375	----	----	----	----	----	----	21.10 -	110	.958	----	6	UNCH	15.80B	3.90A
380	----	----	----	----	----	----	26.00 -	110	.975	----	1	UNCH	19.00	4.80A
385	----	----	----	----	----	----	30.90 -	120	.988	----	12	UNCH	20.00	5.90A
390	----	----	----	----	----	----	35.80 -	120	.995	----	6	UNCH	18.70B	7.30A
TOTAL										2	60 +	2		
JUL17 LUMBER PUT (FUTURES SETT. 354.200 + 120.0)														
300	----	----	----	----	----	----	.60 -	10	.039	----	2	UNCH	1.00	1.00
310	----	----	----	----	----	----	.90 -	50	.060	----	2	UNCH	1.00	1.00
315	----	----	----	----	----	----	1.20 -	70	.079	----	5	UNCH	1.10B	1.00
320	----	----	----	----	----	----	1.60 -	100	.104	----	5	UNCH	2.20	1.50
325	----	----	----	----	----	----	2.10 -	140	.134	----	1	UNCH	2.40B	2.10A
330	----	----	----	----	----	----	2.80 -	170	.173	----	4	UNCH	4.00	1.50A
335	----	----	----	----	----	----	3.80 -	190	.224	----	6	UNCH	16.60	1.90A
340	----	----	----	----	----	----	5.10 -	190	.283	----	14	UNCH	6.50	2.30A
345	----	----	----	----	----	----	6.70 -	190	.349	----	23	UNCH	7.70B	2.20A
350	----	----	----	----	----	----	8.60 -	190	.421	4	59 +	4	11.20	2.50
355	----	----	----	----	----	----	10.90 -	190	.497	----	21	UNCH	12.40B	4.00A
360	----	----	----	----	----	----	13.60 -	190	.574	----	57	UNCH	15.70	3.00
365	----	----	----	----	----	----	16.70 -	200	.649	----	8	UNCH	18.50B	5.10A
370	----	----	----	----	----	----	20.20 -	200	.717	10	36 -	4	21.50	3.50
375	----	----	----	----	----	----	24.00 -	210	.778	3	66	UNCH	25.50	5.60
380	----	----	----	----	----	----	28.10 -	210	.830	3	65 +	3	29.80	7.00
385	----	----	----	----	----	----	32.40 -	200	.873	----	17	UNCH	27.00	8.40A
390	----	----	----	----	----	----	37.00 -	180	.902	----	7	UNCH	28.30B	9.80A
395	----	----	----	----	----	----	41.70 -	160	.925	----	23	UNCH	31.80B	11.00
400	----	----	----	----	----	----	46.50 -	140	.941	----	9	UNCH	41.00	13.00A
TOTAL										20	430 +	3		
SEP17 LUMBER PUT (FUTURES SETT. 350.300 + 180.0)														
300	----	----	----	----	----	----	2.90 -	50	.114	----	4	UNCH	3.00	3.00
315	----	----	----	----	----	----	5.00 -	70	.187	----	5	UNCH	5.00	4.90A
320	----	----	----	----	----	----	6.00 -	80	.218	----	5	UNCH	5.00	2.20A
325	----	----	----	----	----	----	7.20 -	80	.254	2	15 +	2	7.70	2.30A
330	----	----	----	----	----	----	8.50 -	100	.291	----	14	UNCH	9.00	2.80A
335	----	----	----	----	----	----	10.10 -	120	.333	----	2	UNCH	11.30	3.30A
340	----	----	----	----	----	----	11.90 -	150	.378	----	30	UNCH	13.00	3.80A
TOTAL										2	75 +	2		
NOV17 LUMBER PUT (FUTURES SETT. 340.500 + 40.0)														
315	----	----	----	----	----	----	6.00 -	20	.237	----	5	UNCH	5.00	5.00
345	----	----	----	----	----	----	18.80 -	20	.519	----	3	UNCH	19.00	19.00
TOTAL										0	8			
JAN18 LUMBER PUT (FUTURES SETT. 344.000 - 90.0)														
250	----	----	----	----	----	----	1.00	UNCH	.036	----	1	UNCH	1.70	1.70
TOTAL										0	1			