



PRELIMINARY

PG23 BULLETIN #226@

LUMBER & WOOD PULP OPTIONS

wed, Nov 22, 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, NOV17, DEC17, JAN18, MAR18, MAY18, JUL18, SEP18, NOV18. Rows: LUMBER FUT, LUMBER OPT.

LUMBER & WOOD PULP OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 22

Table with columns: NOV17, DEC17, JAN18, MAR18, MAY18, JUL18, SEP18. Row: ZL 165.0-675.0 200.0-690.0 170.0-690.0 170.0-665.0 180.0-635.0 190.0-605.0 190.0-590.0

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, LOW. Includes rows for JAN18, MAR18, MAY18, JUL18, SEP18, NOV18 and a TOTAL row.

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, LOW. Contains multiple sections for different months (DEC17, JAN18, MAR18, MAY18, JUL18) and a final TOTAL row.



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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	
LUMBER PUT															
DEC17							(FUTURES SETT. .00)								
335	----		----	----	----	----	CAB	----	----	----	5	UNCH	.30B	.20	
360	----		----	----	----	----	CAB	----	----	----	12	UNCH	.70B	.10	
365	----		----	----	----	----	CAB	----	----	----	5	UNCH	2.80B	.10	
370	----		----	----	----	----	.10 +	10	----	----	6	UNCH	4.10	2.50A	
380	----		----	----	----	----	.20 +	10	----	----	1	UNCH	6.00B	3.40A	
385	----		----	----	----	----	.30 +	20	----	----	8	UNCH	7.50B	2.20A	
390	----		----	----	----	----	.50 +	30	----	----	15	UNCH	9.90	2.30A	
400	----		----	----	----	----	1.10 +	60	----	----	20	UNCH	15.80	.50	
405	----		----	----	----	----	1.60 +	80	----	----	3	UNCH	16.50B	1.00	
410	----		----	----	----	----	2.30 +	110	----	----	4	UNCH	19.50B	1.00	
415	----		----	----	----	----	3.10 +	130	----	----	13	UNCH	22.90B	.70	
420	----		----	----	----	----	4.10 +	140	----	----	17	UNCH	17.50B	1.70	
425	----		----	----	----	----	5.60 +	160	----	5	22 +	3	20.20B	1.70A	
430	----		----	----	----	----	7.70 +	190	----	1	9	UNCH	20.10B	2.20A	
435	----		----	----	----	----	10.60 +	220	----	----	5	UNCH	13.70B	2.90A	
440	----		----	----	----	----	14.20 +	260	----	2	17	UNCH	16.50B	3.80A	
445	----		----	----	----	----	18.30 +	290	----	----	26	UNCH	17.70B	4.50	
450	----		----	----	----	----	22.80 +	310	----	----	6	UNCH	18.70B	6.00	
455	----		----	----	----	----	27.60 +	340	----	----	1	UNCH	19.60B	8.40A	
460	----		----	----	----	----	32.50 +	350	----	1	1	UNCH	29.00	10.40A	
TOTAL										9	196 +	3			
JAN18 LUMBER PUT (FUTURES SETT. 427.500 - 380.0)															
230	----		----	----	----	----	CAB	----	----	----	4	UNCH	.30	.30	
250	----		----	----	----	----	.10 +	10	----	----	1	UNCH	1.70	1.70	
290	----		----	----	----	----	.20 +	10	----	----	3	UNCH	2.20B	1.50A	
295	----		----	----	----	----	.20	UNCH	----	----	4	UNCH	2.80B	1.50A	
300	----		----	----	----	----	.30 +	10	----	----	2	UNCH	3.20B	.20	
305	----		----	----	----	----	.30 +	10	----	----	10	UNCH	4.30B	.20	
320	----		----	----	----	----	.50 +	10	----	----	4	UNCH	7.60B	1.30A	
330	----		----	----	----	----	.70 +	10	----	----	1	UNCH	10.50B	.50	
335	----		----	----	----	----	.80 +	10	----	----	1	UNCH	12.20B	1.60A	
340	----		----	----	----	----	1.00 +	10	----	5	15 +	5	14.10B	.50	
345	----		----	----	----	----	1.20 +	10	----	----	5	UNCH	16.40B	1.50	
350	----		----	----	----	----	1.50 +	10	----	----	5	UNCH	18.60B	1.10A	
355	----		----	----	----	----	1.90 +	20	----	----	1	UNCH	21.00B	1.60	
360	----		----	----	----	----	2.30 +	30	----	----	11	UNCH	23.50B	1.60A	
365	----		----	----	----	----	2.70 +	30	----	----	26	UNCH	26.10B	2.70	
370	----		----	----	----	----	3.20 +	30	----	----	37	UNCH	29.10B	2.10A	
375	----		----	----	----	----	3.80 +	40	----	----	11	UNCH	27.00B	2.30A	
380	----		----	----	----	----	4.40 +	40	----	----	16	UNCH	35.50B	1.50	
385	----		----	----	----	----	5.10 +	50	----	----	18	UNCH	39.00B	2.20A	
390	----		----	----	----	----	5.90 +	60	----	----	69	UNCH	32.30B	1.60	
395	----		----	----	----	----	6.70 +	60	----	----	7	UNCH	35.30B	2.30A	
400	----		----	----	----	----	7.80 +	80	----	----	36	UNCH	36.40B	2.60A	
405	----		----	----	----	----	8.90 +	80	----	----	12	UNCH	36.70B	2.50A	
410	----		----	----	----	----	10.30 +	100	----	20	52 +	19	30.90B	2.90A	
415	----		----	----	----	----	11.80 +	110	----	----	22	UNCH	32.10B	3.40	
420	----		----	----	----	----	13.50 +	120	----	55	90 +	44	18.90B	4.10	
425	----		----	----	----	----	15.40 +	140	----	----	71	UNCH	22.10B	4.90A	
430	----		----	----	----	----	17.50 +	160	----	6	59 +	5	24.90B	5.70A	
435	----		----	----	----	----	19.80 +	190	----	----	13	UNCH	24.50B	6.60A	
440	----		----	----	----	----	22.30 +	210	----	----	32	UNCH	22.90B	7.20	
445	----		----	----	----	----	25.10 +	240	----	----	14	UNCH	25.80B	9.10A	
450	----		----	----	----	----	28.20 +	260	----	----	93	UNCH	28.80B	10.60A	
455	----		----	----	----	----	31.70 +	290	----	----	55	UNCH	30.40B	12.40A	
TOTAL										86	800 +	73			
MAR18 LUMBER PUT (FUTURES SETT. 417.100 - 320.0)															
175	----		----	----	----	----	.10 +	10	----	----	3	UNCH	.30	.30	
295	----		----	----	----	----	2.80 +	40	----	----	3	UNCH	1.40	1.40	
300	----		----	----	----	----	3.10 +	50	----	----	3	UNCH	.80B	.60	
305	----		----	----	----	----	3.30 +	50	----	----	3	UNCH	.90B	.70	
315	----		----	----	----	----	3.90 +	70	----	----	3	UNCH	3.00B	1.50	
330	----		----	----	----	----	4.90 +	90	----	----	1	UNCH	4.10B	2.80A	
345	----		----	----	----	----	6.30 +	110	----	----	5	UNCH	5.60B	3.20A	
350	----		----	----	----	----	6.90 +	120	----	----	5	UNCH	6.20B	3.50A	
355	----		----	----	----	----	7.60 +	130	----	----	10	UNCH	6.90B	3.70A	
365	----		----	----	----	----	9.00 +	120	----	----	20	UNCH	9.90B	3.30A	
370	----		----	----	----	----	9.80 +	120	----	----	36	UNCH	11.80B	3.70A	
375	----		----	----	----	----	10.70 +	120	----	----	21	UNCH	13.80B	3.70	
380	----		----	----	----	----	11.70 +	120	----	----	5	UNCH	16.10B	4.40A	
390	----		----	----	----	----	13.90 +	110	----	----	30	UNCH	21.20B	5.00	
400	----		----	----	----	----	16.70 +	120	----	----	6	UNCH	27.30B	7.10	
405	----		----	----	----	----	18.30 +	NEW	.391	----	26	+	26	30.00B	8.00A
410	----		----	----	----	----	20.10 +	130	.423	----	35	UNCH	31.30B	8.50	
415	----		----	----	----	----	22.10 +	140	.457	----	35	UNCH	32.30B	10.10A	
420	----		----	----	----	----	24.10 +	140	.493	----	9	UNCH	30.40B	10.00	
430	----		----	----	----	----	28.80 +	140	.568	----	46	UNCH	29.10B	14.10A	
440	----		----	----	----	----	34.30 +	150	.647	----	10	UNCH	34.60B	17.60A	
TOTAL										27	315 +	26			
MAY18 LUMBER PUT (FUTURES SETT. 404.600 + 20.0)															
350	----		----	----	----	----	10.60 +	60	.206	----	3	UNCH	11.60	11.60	
360	----		----	----	----	----	12.60 +	NEW	.242	----	3	+	3	13.40	8.30A
365	----		----	----	----	----	13.60 +	NEW	.261	----	3	+	3	14.50	9.10A
370	----		----	----	----	----	14.80 +	NEW	.283	----	3	+	3	15.80	10.00A
375	----		----	----	----	----	16.00 +	NEW	.305	----	2	+	2	16.90	10.90A
390	----		----	----	----	----	20.40 +	NEW	.381	----	1	+	1	21.40B	14.30A
400	----		----	----	----	----	24.10 +	10	.439	----	2	+	2	26.60B	15.00
TOTAL										15	24 +	12			