

FINAL

PG23 BULLETIN #180@

LUMBER & WOOD PULP OPTIONS

Tue, Sep 19, 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, SEP17, OCT17, NOV17, JAN18, MAR18, MAY18, JUL18, SEP18. Rows: LUMBER FUT, LUMBER OPT.

LUMBER & WOOD PULP OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: TUE, SEP 19

Table with columns: SEP17, OCT17, NOV17, JAN18, MAR18, MAY18, JUL18. Row: ZL 95.0-615.0 175.0-585.0 165.0-615.0 170.0-615.0 170.0-590.0 180.0-575.0 195.0-575.0

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: SEP17, NOV17, JAN18, MAR18, MAY18, TOTAL LUMBER FUT.

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. Rows: OCT17, NOV17, JAN18, MAR18, MAY18, TOTAL.



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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	
OCT17														
LUMBER PUT (FUTURES SETT. .00)														
330	----	----	----	----	----	----	.10	UNCH	.000	----	10	UNCH	3.10	1.20A
335	----	----	----	----	----	----	.10	UNCH	.001	----	50	UNCH	5.40B	1.00A
340	----	----	----	----	----	----	.10	UNCH	.004	----	1	UNCH	7.10B	.90A
350	----	----	----	----	----	----	.20	UNCH	.023	----	24	UNCH	11.30B	.80
355	----	----	----	----	----	----	.20 -	10	.026	----	1	UNCH	13.90B	1.20A
360	----	----	----	----	----	----	.30 -	20	.043	----	13	UNCH	16.80B	.70A
365	----	----	----	----	----	----	.50 -	40	.075	----	8	UNCH	19.10B	.70A
370	----	----	----	----	----	----	.90 -	70	.136	----	57	UNCH	17.70B	1.00A
375	----	----	----	----	----	----	1.70 -	120	.248	----	11	UNCH	16.00	1.70A
380	----	----	----	----	----	----	3.30 -	160	.422	----	20	UNCH	11.80	2.90A
385	----	----	----	----	----	----	5.90 -	190	.623	----	2	UNCH	14.30B	4.80A
TOTAL										0	197			
NOV17														
LUMBER PUT (FUTURES SETT. 381.800 + 260.0 )														
300	----	----	----	----	----	----	.20	UNCH	.012	----	1	UNCH	2.90B	2.30A
310	----	----	----	----	----	----	.30	UNCH	.018	----	5	UNCH	5.00	1.50A
315	----	----	----	----	----	----	.30 -	10	.020	----	6	UNCH	5.90B	1.00A
320	----	----	----	----	----	----	.40 -	10	.026	----	6	UNCH	7.30B	1.40A
325	----	----	----	----	----	----	.50 -	10	.033	----	6	UNCH	8.90B	1.00A
330	----	----	----	----	----	----	.70 -	10	.045	----	21	UNCH	10.60B	1.00A
335	----	----	----	----	----	----	.90 -	10	.058	----	3	UNCH	12.60B	.90A
340	----	----	----	----	----	----	1.10 -	30	.072	----	25	UNCH	15.10B	1.10A
345	----	----	----	----	----	----	1.50 -	40	.096	----	11	UNCH	19.00	1.50A
350	----	----	----	----	----	----	2.00 -	50	.125	----	101	UNCH	19.90B	1.90A
355	----	----	----	----	----	----	2.70 -	60	.162	----	3	UNCH	22.70B	2.50A
360	----	----	----	----	----	----	3.50 -	80	.204	----	15 -	1	25.80B	3.30A
365	----	----	----	----	----	----	4.60 -	90	.257	----	6 -	1	29.10B	3.70
370	----	----	----	----	----	----	6.00 -	100	.318	----	11 -	1	32.00B	5.40A
375	----	----	----	----	----	----	7.60 -	130	.384	----	17	UNCH	23.70B	6.90A
380	----	----	----	----	----	----	9.60 -	160	.458	----	35	UNCH	26.70B	8.60A
390	----	----	----	----	----	----	14.80 -	200	.615	----	2	UNCH	28.90B	13.30A
TOTAL										9	274 -	3		
JAN18														
LUMBER PUT (FUTURES SETT. 390.300 + 210.0 )														
250	----	----	----	----	----	----	.20	UNCH	.007	----	1	UNCH	1.70	1.70
290	----	----	----	----	----	----	.30 -	10	.014	----	3	UNCH	2.20B	1.50A
295	----	----	----	----	----	----	.40	UNCH	.018	----	4	UNCH	2.80B	1.50A
300	----	----	----	----	----	----	.40 -	10	.019	----	3	UNCH	3.20B	1.30
335	----	----	----	----	----	----	1.70 -	20	.079	----	1	UNCH	12.20B	2.30A
340	----	----	----	----	----	----	2.10 -	20	.096	----	5	UNCH	14.10B	2.90A
350	----	----	----	----	----	----	3.20 -	30	.141	----	5	UNCH	18.60B	4.00A
360	----	----	----	----	----	----	4.90 -	40	.202	----	5	UNCH	23.50B	5.80A
TOTAL										0	27			