

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

CME Group, Inc.

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PRELIMINARY

PG23 BULLETIN # 76@

LUMBER & WOOD PULP OPTIONS

Fri, Apr 20, 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, APR18, MAY18, JUN18, JUL18, SEP18, NOV18, JAN19, MAR19. Rows: LUMBER FUT, LUMBER OPT.

LUMBER & WOOD PULP OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, APR 20

Table with columns: APR18, MAY18, JUN18, JUL18, SEP18, NOV18, JAN19. Row: ZL 235.0-780.0 180.0-825.0 250.0-800.0 190.0-800.0 190.0-785.0 200.0-750.0 215.0-710.0

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: MAY18, JUL18, SEP18, NOV18, JAN19, MAR19, TOTAL LUMBER FUT.

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: LUMBER CALL (MAY18, JUN18, JUL18, SEP18), LUMBER CALL (MAY18, JUN18, JUL18, SEP18).



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LUMBER & WOOD PULP OPTIONS

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LUMBER PUTS

STRIKE LUMBER PUT	OPEN LUMBER PUT	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	OPEN HIGH	--CONTRACT-- LOW
MAY18			(FUTURES)	SETT.	548.600 - 360.0)							
180	----	----	----	----	----	CAB	----	----	----	9	UNCH	.60 .20A
205	----	----	----	----	----	CAB	----	----	----	3	UNCH	.20 .20
210	----	----	----	----	----	CAB	----	----	----	3	UNCH	.70 .20
215	----	----	----	----	----	CAB	----	----	----	3	UNCH	.30 .30
220	----	----	----	----	----	CAB	----	----	----	3	UNCH	.40 .40
245	----	----	----	----	----	CAB	----	----	----	3	UNCH	1.00 1.00
250	----	----	----	----	----	CAB	----	----	----	3	UNCH	1.20 1.20
320	----	----	----	----	----	CAB	----	----	----	2	UNCH	5.20B 1.20
350	----	----	----	----	----	CAB	----	----	----	15	UNCH	13.10B .60
355	----	----	----	----	----	CAB	----	----	----	5	UNCH	14.50B .70
360	----	----	----	----	----	CAB	----	----	----	3	UNCH	15.90B 1.10A
365	----	----	----	----	----	CAB	----	----	----	5	UNCH	17.30B .50A
370	----	----	----	----	----	CAB	----	----	----	31	UNCH	18.70B 1.00
375	----	----	----	----	----	CAB	----	----	----	5	UNCH	20.30B .70A
385	----	----	----	----	----	CAB	----	----	----	5	UNCH	23.90B 1.10
390	----	----	----	----	----	CAB	----	----	----	12	UNCH	25.90B .20
395	----	----	----	----	----	CAB	----	----	----	11	UNCH	28.20B 2.40A
400	----	----	----	----	----	CAB	----	----	----	71	UNCH	30.50B .05A
410	----	----	----	----	----	CAB	----	----	----	11	UNCH	35.60B 2.90A
415	----	----	----	----	----	CAB	----	----	----	3	UNCH	38.40B 2.30A
420	----	----	----	----	----	CAB	----	----	----	66	UNCH	41.30B .30
425	----	----	----	----	----	CAB	----	----	----	20	UNCH	43.60B .80A
430	----	----	----	----	----	CAB	----	----	----	46	UNCH	43.80B .70A
435	----	----	----	----	----	CAB	----	----	----	1	UNCH	44.40B 1.00A
440	----	----	----	----	----	CAB	----	----	----	39	UNCH	43.10B .10
445	----	----	----	----	----	CAB	----	----	----	82	UNCH	44.50B 1.00A
450	----	----	----	----	----	CAB	----	----	----	82	UNCH	42.50B .50
455	----	----	----	----	----	CAB	-.000	----	----	20	UNCH	41.50B .05
460	----	----	----	----	----	CAB	.000	----	----	45	UNCH	44.90B .10
465	----	----	----	----	----	CAB	.000	----	----	17	UNCH	48.60B 1.50
470	----	----	----	----	----	CAB	.000	----	----	93	UNCH	27.10B .10
475	----	----	----	----	----	CAB	.000	----	----	38	UNCH	28.40B .10
480	----	----	----	----	----	CAB	.000	----	----	211	UNCH	31.20B .20
485	----	----	----	----	----	CAB	.002	----	----	23	UNCH	32.00B 3.30A
490	----	----	----	----	----	CAB	.004	----	----	30	UNCH	33.00B .60
495	----	----	----	----	----	.10 UNCH	.008	----	----	67	UNCH	34.50B .10
500	----	----	----	----	----	.10 UNCH	.009	----	----	40	UNCH	37.50B .80A
505	----	----	----	----	----	.20 +	.018	----	----	17	UNCH	40.70B 1.10A
510	----	----	----	----	----	.30 +	.027	----	----	43	UNCH	39.00B 1.30A
515	----	----	----	----	----	.40 +	.038	----	----	8	UNCH	33.40B 1.20A
520	----	----	----	----	----	.60 +	.058	----	----	12	UNCH	31.50B 1.70A
525	----	----	----	----	----	.90 +	.088	----	----	13	UNCH	34.70B 1.10
530	----	----	----	----	----	1.40 +	.135	----	1	17 -	1	24.80B 1.70
535	----	----	----	----	----	2.20 +	.203	----	----	15	UNCH	27.80B 1.90A
540	----	----	----	----	----	3.20 +	.288	----	----	27	UNCH	38.30B 2.60
545	----	----	----	----	----	4.70 +	.400	----	----	7	UNCH	42.30B 4.20
550	----	----	----	----	----	6.80 +	.533	----	----	1	UNCH	22.30B 5.90A
TOTAL			(FUTURES)	SETT.	.00)				1	1286 -	1	
JUN18			(FUTURES)	SETT.	.00)							
400	----	----	----	----	----	CAB	-.002	----	----	1	UNCH	1.00 1.00
450	----	----	----	----	----	.80 -	.034	----	----	10	UNCH	4.40B 1.80A
455	----	----	----	----	----	1.00 -	.042	----	----	6	UNCH	5.10B 2.10A
470	----	----	----	----	----	2.00 -	.078	----	----	1	UNCH	10.40 3.70A
475	----	----	----	----	----	2.40 -	.092	----	----	2	UNCH	11.70 4.40A
480	----	----	----	----	----	3.00 -	.112	----	----	1	UNCH	13.00 5.20A
485	----	----	----	----	----	3.60 -	.131	----	----	9	UNCH	14.50 4.00A
495	----	----	----	----	----	5.10 -	.178	----	----	1	UNCH	18.00 5.60A
500	----	----	----	----	----	6.00 -	.205	----	4	8 +	1	16.50B 6.50A
505	----	----	----	----	----	7.00 -	.234	----	----	1	UNCH	18.40B 7.50A
510	----	----	----	----	----	8.10 -	.266	----	4	5 +	1	20.40B 8.60A
515	----	----	----	----	----	9.40 -	.302	----	----	1	UNCH	22.60B 9.00
520	----	----	----	----	----	10.80 -	.340	----	2	3 +	2	25.00B 10.50
525	----	----	----	----	----	12.40 -	.381	----	1	2 +	1	27.50B 12.60A
530	----	----	----	----	----	14.10 -	.425	----	8	13 +	8	30.20B 14.30A
TOTAL			(FUTURES)	SETT.	536.300 - 50.0)				19	64 +	13	
JUL18			(FUTURES)	SETT.	536.300 - 50.0)							
300	----	----	----	----	----	CAB	-.000	----	----	1	UNCH	.60 .30A
340	----	----	----	----	----	.10 UNCH	.003	----	----	12	UNCH	.80 .80
345	----	----	----	----	----	.10 UNCH	.003	----	----	1	UNCH	2.70 2.70
355	----	----	----	----	----	.20 UNCH	.006	----	----	1	UNCH	1.20 1.20A
365	----	----	----	----	----	.30 +	.008	----	----	1	UNCH	4.20B 1.00A
370	----	----	----	----	----	.30 UNCH	.009	----	----	10	UNCH	4.70B 1.80
380	----	----	----	----	----	.40 UNCH	.012	----	----	6	UNCH	5.90B 2.50
390	----	----	----	----	----	.50 -	.015	----	----	4	UNCH	7.30B 3.40A
400	----	----	----	----	----	.70 -	.021	----	----	46	UNCH	8.90B .70
415	----	----	----	----	----	1.10 -	.032	----	----	2	UNCH	11.80B 2.60A
420	----	----	----	----	----	1.30 -	.038	----	----	11	UNCH	12.90B 2.20A
430	----	----	----	----	----	1.80 -	.051	----	----	2	UNCH	15.30B 2.70A
440	----	----	----	----	----	2.40 -	.067	----	----	3	UNCH	18.10B 3.60A
445	----	----	----	----	----	2.80 -	.077	----	----	2	UNCH	19.70B 4.00A
455	----	----	----	----	----	3.70 -	.099	----	----	4	UNCH	23.50B 4.80
460	----	----	----	----	----	4.30 -	.113	----	9	32 +	9	26.20B 4.40
465	----	----	----	----	----	4.90 -	.127	----	----	5	UNCH	27.80B 5.10
470	----	----	----	----	----	5.60 -	.142	----	----	4	UNCH	29.60B 7.20A
475	----	----	----	----	----	6.30 -	.158	----	----	4	UNCH	31.80B 6.60A
480	----	----	----	----	----	7.10 -	.176	----	----	21	UNCH	34.40B 7.30A
490	----	----	----	----	----	9.00 -	.216	----	----	8	UNCH	39.60B 9.10A
495	----	----	----	----	----	10.00 -	.238	----	----	31	UNCH	42.80B 10.30A
500	----	----	----	----	----	11.10 -	.261	----	1	59 +	1	45.40B 11.50A
510	----	----	----	----	----	13.40 -	.311	----	1	22 +	1	49.30B 13.60A
515	----	----	----	----	----	14.60 -	.338	----	----	25	UNCH	52.80B 14.50
520	----	----	----	----	----	16.00 -	.368	----	----	16	UNCH	56.50B 16.30A
525	----	----	----	----	----	17.50 -	.400	----	----	2	UNCH	35.50B 17.60A
530	----	----	----	----	----	19.20 +	.434	----	1	1 +	1	38.60B 19.20A
540	----	----	----	----	----	23.20 -	.508	----	1	11 +	1	40.30B 23.10A
TOTAL			(FUTURES)	SETT.	522.800 + 10.0)				13	347 +	13	
SEP18			(FUTURES)	SETT.	522.800 + 10.0)							
350	----	----	----	----	----	1.60 -	.030	----	----	1	UNCH	1.80 1.80
460	----	----	----	----	----	9.30 +	.187	----	----	5	UNCH	8.50B 7.00
465	----	----	----	----	----	10.00 +	.202	----	----	1	UNCH	10.00 10.00
TOTAL									0	7		

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	CALL	CALL	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES
LUMBER MAY18								
ZL			400	----	----	----	----	7
ZL			450	----	----	----	----	3
ZL			465	----	----	----	----	5
ZL			470	----	----	----	----	2
ZL			480	----	----	----	5	5
ZL			485	----	----			