

FINAL

PG23 BULLETIN #198@

LUMBER & WOOD PULP OPTIONS

Fri, Oct 12, 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, OCT18, NOV18, DEC18, JAN19, MAR19, MAY19, JUL19, SEP19. Rows: LUMBER FUT, LUMBER OPT.

LUMBER & WOOD PULP OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, OCT 12

Table with columns: OCT18, NOV18, DEC18, JAN19, MAR19, MAY19, JUL19. Row: ZL 170.0-675.0 160.0-885.0 160.0-555.0 160.0-845.0 170.0-785.0 175.0-660.0 175.0-590.0

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, --CONTRACT-- LOW. Rows: NOV18, JAN19, MAR19, MAY19, JUL19, SEP19, NOV19, TOTAL.

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: NOV18, DEC18, JAN19, MAR19, MAY19, 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	CONTRACT-- LOW		
NOV18	LUMBER PUT	LUMBER PUT	(FUTURES	SETT.	320.100	-	410.0)								
230	----	----	----	----	----	----	CAB	----	----	----	2	UNCH	.80	.80	
280	----	----	----	----	----	----	1.20 -	50	.075	----	1	UNCH	1.90B	.20A	
285	----	----	----	----	----	----	1.80 -	50	.106	----	2	UNCH	2.70	.30	
290	----	----	----	----	----	----	2.50 -	50	.141	----	11	UNCH	5.00	.90	
300	----	----	----	----	----	----	4.60 -	20	.233	----	11	UNCH	5.60	2.30	
305	----	----	----	----	----	----	6.00 -	10	.288	----	2	UNCH	5.60	3.00A	
310	----	----	----	----	----	----	7.70 +	20	.348	----	76	UNCH	7.00	2.10	
315	----	----	----	----	----	----	9.70 +	50	.413	----	3	UNCH	9.50B	3.50A	
320	----	----	----	----	----	----	12.10 +	90	.480	----	7	UNCH	12.30	4.00A	
325	----	----	----	----	----	----	14.80 +	130	.547	----	7	UNCH	14.70B	4.70A	
330	----	----	----	----	----	----	17.80 +	170	.612	----	7 +	3	18.40	1.80	
335	----	----	----	----	----	----	21.10 +	210	.674	----	41	UNCH	21.10B	2.10	
340	----	----	----	----	----	----	24.70 +	240	.729	----	24	UNCH	21.50	2.30	
345	----	----	----	----	----	----	28.60 +	280	.779	----	18	UNCH	24.60B	7.10A	
350	----	----	----	----	----	----	32.80 +	320	.822	----	28	UNCH	26.80B	2.40	
355	----	----	----	----	----	----	37.10 +	350	.859	----	16	UNCH	29.80B	9.10A	
360	----	----	----	----	----	----	41.60 +	380	.888	----	14	UNCH	34.80B	7.50A	
365	----	----	----	----	----	----	46.20 +	400	.912	----	3	UNCH	36.50B	8.80A	
370	----	----	----	----	----	----	50.90 +	410	.930	----	5 -	1	36.40B	5.40	
385	----	----	----	----	----	----	65.30 +	420	.964	----	1	UNCH	37.60B	12.70A	
390	----	----	----	----	----	----	70.20 +	430	.971	----	16	UNCH	56.50	2.30	
395	----	----	----	----	----	----	75.10 +	420	.978	----	20	UNCH	47.00	14.40A	
400	----	----	----	----	----	----	80.10 +	430	.984	----	8	UNCH	68.50	13.70A	
410	----	----	----	----	----	----	90.00 +	420	.992	----	24	UNCH	73.90	13.10A	
415	----	----	----	----	----	----	95.00 +	420	.992	----	2	UNCH	65.00	14.00A	
420	----	----	----	----	----	----	99.90 +	410	.992	----	8	UNCH	48.30B	7.50	
425	----	----	----	----	----	----	104.90 +	410	.992	----	1	UNCH	91.50	16.40A	
465	----	----	----	----	----	----	144.90 +	410	.999	----	5	UNCH	63.80B	27.70A	
470	----	----	----	----	----	----	149.90 +	410	.999	----	3	UNCH	63.20	29.40A	
500	----	----	----	----	----	----	179.90 +	410	.999	----	2	UNCH	83.90	14.00A	
TOTAL										8	368 +	2			
DEC18	LUMBER PUT	LUMBER PUT	(FUTURES	SETT.	.00)										
265	----	----	----	----	----	----	3.30 +	20	.113	----	1	UNCH	1.30	1.30A	
280	----	----	----	----	----	----	5.90 +	NEW	.185	----	3 +	3	3.80B	----	
290	----	----	----	----	----	----	8.50 +	NEW	.246	----	3 +	3	7.80B	----	
295	----	----	----	----	----	----	10.00 +	150	.279	----	6 +	1	9.40B	5.00	
300	----	----	----	----	----	----	11.70 +	180	.314	----	1	UNCH	11.20B	6.10	
320	----	----	----	----	----	----	20.80 +	330	.466	----	4 +	3	20.20B	9.00	
340	----	----	----	----	----	----	32.60 +	480	.617	----	4 +	2	31.50B	16.50A	
TOTAL										13	22 +	12			
JAN19	LUMBER PUT	LUMBER PUT	(FUTURES	SETT.	320.100	-	1000.0)								
230	----	----	----	----	----	----	1.60 -	50	.049	----	5	UNCH	.30	.30	
250	----	----	----	----	----	----	3.80 -	90	.103	----	1	UNCH	4.20	4.20	
255	----	----	----	----	----	----	4.60 -	100	.121	----	4 +	1	5.60	3.10A	
270	----	----	----	----	----	----	7.70 -	130	.183	----	25	UNCH	6.60B	2.80	
275	----	----	----	----	----	----	8.90 -	140	.206	----	2	UNCH	8.10B	4.00A	
280	----	----	----	----	----	----	10.30 -	140	.230	----	10	68 +	10	11.90B	3.90
285	----	----	----	----	----	----	11.80 -	140	.256	----	1	UNCH	10.60B	4.80	
290	----	----	----	----	----	----	13.30 -	150	.282	----	39 +	1	15.90	5.50A	
295	----	----	----	----	----	----	15.00 -	140	.309	----	3 +	1	15.90	6.20A	
300	----	----	----	----	----	----	16.80 -	140	.338	----	60 +	35	19.40	6.90A	
305	----	----	----	----	----	----	18.70 -	130	.367	----	1	UNCH	16.70B	7.70A	
310	----	----	----	----	----	----	20.80 -	110	.397	----	21	UNCH	22.70B	8.50A	
315	----	----	----	----	----	----	23.00 -	90	.428	----	3 +	1	20.70B	9.40A	
320	----	----	----	----	----	----	25.40 -	60	.459	----	2	UNCH	22.90B	10.40A	
325	----	----	----	----	----	----	27.90 -	30	.491	----	29 +	20	28.50B	11.50A	
330	----	----	----	----	----	----	30.60 +	10	.523	----	49 +	4	32.90	12.60A	
335	----	----	----	----	----	----	33.40 +	50	.555	----	64	UNCH	34.10B	13.70A	
340	----	----	----	----	----	----	36.40 +	90	.587	----	67	UNCH	37.20B	14.80A	
345	----	----	----	----	----	----	39.50 +	130	.618	----	36	UNCH	40.00B	16.30A	
350	----	----	----	----	----	----	42.70 +	170	.649	----	69	UNCH	42.70B	15.20	
370	----	----	----	----	----	----	57.10 +	330	.763	----	35	UNCH	54.00B	15.60A	
TOTAL										83	584 +	73			