

FINAL

PG23 BULLETIN #136@

LUMBER & WOOD PULP OPTIONS

Tue, Jul 17, 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 8 columns: EXPIRATION, JUL18, AUG18, SEP18, NOV18, JAN19, MAR19, MAY19, JUL19. Rows include LUMBER FUT and LUMBER OPT.

LUMBER & WOOD PULP OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: TUE, JUL 17

Table with 7 columns: JUL18, AUG18, SEP18, NOV18, JAN19, MAR19, MAY19. Row: ZL 190.0-960.0 260.0-875.0 190.0-935.0 200.0-885.0 215.0-845.0 215.0-785.0 205.0-660.0

LUMBER FUTURES

Table with 10 columns: LUMBER FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE, RTH VOLUME, GLOBEX\* VOLUME, OPEN INTEREST, --CONTRACT-- HIGH, --CONTRACT-- LOW. Rows include JUL18, SEP18, NOV18, JAN19, MAR19, MAY19, JUL19, and TOTAL.

LUMBER CALLS

Large table with 11 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 include AUG18, SEP18, and NOV18.



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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
AUG18													
LUMBER PUT			(FUTURES SETT.			.00)							
450	----		----	----	----	----	.60 -	10	.032	----	1	UNCH	6.60B 3.10A
470	----		----	----	----	----	1.80 -	20	.091	----	3	UNCH	12.10B 2.70A
475	----		----	----	----	----	2.30 -	30	.114	----	3	UNCH	13.50B 2.50
480	----		----	----	----	----	3.00 -	30	.145	----	3	UNCH	15.50B 3.40A
490	----		----	----	----	----	4.80 -	30	.218	----	11 +	3	19.10B 4.50A
500	----		----	----	----	----	7.50	UNCH	.314	----	15	UNCH	23.50B 6.50A
505	----		----	----	----	----	9.20 +	10	.369	----	4	UNCH	25.70B 5.50
510	----		----	----	----	----	11.20 +	30	.427	----	3 +	1	31.30 8.00
515	----		----	----	----	----	13.50 +	60	.488	----	3	UNCH	30.80B 9.10A
520	----		----	----	----	----	16.00 +	80	.550	----	11	UNCH	33.50B 10.40A
530	----		----	----	----	----	21.90 +	140	.673	----	6	UNCH	44.30 8.60
535	----		----	----	----	----	25.30 +	180	.731	----	4	UNCH	42.70B 10.00
545	----		----	----	----	----	32.90 +	250	.833	----	2	UNCH	46.70B 16.50A
550	----		----	----	----	----	37.10 +	290	.873	----	3	UNCH	42.50B 18.10A
TOTAL										5	72 +	4	
SEP18													
LUMBER PUT			(FUTURES SETT.		514.900 -	470.0 )							
345	----		----	----	----	----	.10 -	10	.003	----	2	UNCH	.80 .80
350	----		----	----	----	----	.10 -	10	.003	----	1	UNCH	1.80 1.80
365	----		----	----	----	----	.20 -	20	.007	----	4	UNCH	1.00 .90
380	----		----	----	----	----	.40 -	30	.013	----	64	UNCH	5.50B 2.00
385	----		----	----	----	----	.50 -	40	.016	----	4	UNCH	2.00 1.30
390	----		----	----	----	----	.60 -	50	.020	----	4	UNCH	2.30 1.50
400	----		----	----	----	----	1.00 -	50	.031	----	1	UNCH	2.30 2.30
410	----		----	----	----	----	1.40 -	60	.043	----	2	UNCH	5.20 2.50
420	----		----	----	----	----	2.00 -	80	.059	----	1	UNCH	7.30B 1.40
435	----		----	----	----	----	3.40 -	80	.094	----	1	UNCH	10.30B 3.20
440	----		----	----	----	----	3.90 -	90	.107	----	1	UNCH	11.50B 3.80A
450	----		----	----	----	----	5.40 -	90	.140	----	8	UNCH	14.10B 2.20
455	----		----	----	----	----	6.20 -	90	.158	----	100	UNCH	15.50B 3.80A
460	----		----	----	----	----	7.10 -	90	.177	----	11	UNCH	17.00B 4.40A
465	----		----	----	----	----	8.10 -	100	.198	----	1	UNCH	21.90 5.10A
470	----		----	----	----	----	9.10 -	110	.219	----	18	UNCH	20.30B 5.60A
475	----		----	----	----	----	10.30 -	110	.243	----	4	UNCH	22.10B 6.40A
480	----		----	----	----	----	11.60 -	110	.268	----	2	UNCH	23.90B 7.00
485	----		----	----	----	----	12.90 -	120	.293	----	4	UNCH	25.80B 7.40
490	----		----	----	----	----	14.40 -	130	.321	----	27	UNCH	27.90B 8.70A
500	----		----	----	----	----	17.70 -	150	.379	----	83	UNCH	37.00 6.00
510	----		----	----	----	----	21.70 -	150	.444	----	105 +	10	37.40B 12.90A
515	----		----	----	----	----	23.90 -	150	.477	----	22 +	10	39.60B 13.40A
520	----		----	----	----	----	26.30 -	140	.512	----	20	UNCH	42.50B 14.50
525	----		----	----	----	----	29.00 -	120	.546	----	11	UNCH	45.00B 15.30A
530	----		----	----	----	----	31.90 -	90	.580	----	20	UNCH	47.80B 16.00
535	----		----	----	----	----	34.90 -	70	.613	----	12	UNCH	50.40B 17.40A
540	----		----	----	----	----	38.00 -	50	.646	----	5	----	53.90B 18.50A
545	----		----	----	----	----	41.30 -	20	.679	----	12	UNCH	57.10B 19.70A
550	----		----	----	----	----	44.70	UNCH	.711	----	11	UNCH	60.40B 13.00
555	----		----	----	----	----	48.30 +	30	.742	----	8	UNCH	63.60B 22.30A
560	----		----	----	----	----	52.00 +	50	.771	----	1	UNCH	64.60B 23.70A
570	----		----	----	----	----	57.00A			----	6 -	2	67.50 17.80
575	----		----	----	----	----	64.00 +	140	.850	----	1	UNCH	66.40B 27.90A
580	----		----	----	----	----	68.30 +	170	.871	----	16	UNCH	70.00B 22.50A
585	----		----	----	----	----	72.70 +	200	.890	----	1	UNCH	71.70B 23.70A
600	----		----	----	----	----	86.50 +	300	.933	----	3	UNCH	68.80B 23.20
655	----		----	----	----	----	140.20 +	420	.989	----	2	UNCH	49.50B ----
TOTAL										30	594 +	13	
NOV18													
LUMBER PUT			(FUTURES SETT.		484.300 -	500.0 )							
330	----		----	----	----	----	1.10 -	30	.025	----	1	UNCH	2.30B 1.80
335	----		----	----	----	----	1.30 -	30	.030	----	1	UNCH	2.60B 2.10
340	----		----	----	----	----	1.50 -	40	.034	----	3	UNCH	2.30 2.30
350	----		----	----	----	----	2.10 -	40	.046	----	15	UNCH	3.10 2.40
380	----		----	----	----	----	4.80 -	30	.095	----	1	UNCH	9.30 9.30
390	----		----	----	----	----	6.10 -	30	.117	----	3	UNCH	8.00 2.30
400	----		----	----	----	----	7.60 -	30	.141	----	1	UNCH	15.00 13.70A
420	----		----	----	----	----	11.30 -	40	.198	----	1	UNCH	13.70B 7.50
500	----		----	----	----	----	40.70 +	10	.544	----	2	UNCH	53.40B 14.00A
TOTAL										0	28		