

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

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PRELIMINARY

PG23 BULLETIN #199@

LUMBER & WOOD PULP OPTIONS

Mon, Oct 15, 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: MON, OCT 15

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 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: 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	LOW
NOV18														
LUMBER PUT			(FUTURES	SETT.	325.200 +	510.0)								
230	----		----	----	----	----	CAB	----	----	----	2	UNCH	.80	.80
280	----		----	----	----	----	.50 -	.70	.037	1	----	1	1.90B	.20A
285	----		----	----	----	----	.70 -	110	.051	----	2	UNCH	2.70	.30
290	----		----	----	----	----	1.10 -	140	.077	----	11	UNCH	5.00	.90
300	----		----	----	----	----	2.50 -	210	.156	----	11	UNCH	5.60	2.30
305	----		----	----	----	----	3.50 -	250	.206	----	2	UNCH	5.60	3.00A
310	----		----	----	----	----	4.80 -	290	.266	1	77 +	1	7.00	2.10
315	----		----	----	----	----	6.40 -	330	.333	----	3	UNCH	9.50B	3.50A
320	----		----	----	----	----	8.40 -	370	.405	6	10 +	3	12.30	4.00A
325	----		----	----	----	----	10.70 -	410	.480	----	7	UNCH	14.70B	4.70A
330	----		----	----	----	----	13.40 -	440	.556	----	7	UNCH	18.40	1.80
335	----		----	----	----	----	16.40 -	470	.630	----	41	UNCH	21.10B	2.10
340	----		----	----	----	----	19.80 -	490	.697	1	24	UNCH	21.50	2.30
345	----		----	----	----	----	23.60 -	500	.758	----	18	UNCH	24.60B	7.10A
350	----		----	----	----	----	27.60 -	520	.811	----	28	UNCH	26.80B	2.40
355	----		----	----	----	----	31.90 -	520	.853	----	16	UNCH	29.80B	9.10A
360	----		----	----	----	----	36.30 -	530	.889	----	14	UNCH	34.80B	7.50A
365	----		----	----	----	----	40.90 -	530	.916	----	3	UNCH	36.50B	8.80A
370	----		----	----	----	----	45.60 -	530	.937	----	5	UNCH	36.40B	5.40
385	----		----	----	----	----	60.10 -	520	.975	----	1	UNCH	37.60B	12.70A
390	----		----	----	----	----	65.00 -	520	.983	----	16	UNCH	56.50	2.30
395	----		----	----	----	----	69.90 -	520	.983	----	20	UNCH	47.00	14.40A
400	----		----	----	----	----	74.90 -	520	.991	----	8	UNCH	68.50	13.70A
410	----		----	----	----	----	84.80 -	520	.992	----	24	UNCH	73.90	13.10A
415	----		----	----	----	----	89.80 -	520	.995	----	2	UNCH	65.00	14.00A
420	----		----	----	----	----	94.80 -	510	.997	----	8	UNCH	48.30B	7.50
425	----		----	----	----	----	99.80 -	510	.998	----	1	UNCH	91.50	16.40A
465	----		----	----	----	----	139.80 -	510	.999	----	5	UNCH	63.80B	27.70A
470	----		----	----	----	----	144.80 -	510	.999	----	3	UNCH	63.20	29.40A
500	----		----	----	----	----	174.80 -	510	1.000	----	2	UNCH	83.90	14.00A
TOTAL										9	371 +	3		
DEC18														
LUMBER PUT			(FUTURES	SETT.	.00)									
265	----		----	----	----	----	2.30 -	100	.086	----	1	UNCH	1.30	1.30A
280	----		----	----	----	----	4.40 -	150	.149	----	3	UNCH	3.80B	----
290	----		----	----	----	----	6.40 -	210	.204	----	3	UNCH	7.80B	----
295	----		----	----	----	----	7.70 -	230	.236	----	6	UNCH	9.40B	5.00
300	----		----	----	----	----	9.20 -	250	.270	5	6 +	5	11.20B	6.10
320	----		----	----	----	----	17.20 -	360	.423	----	4	UNCH	20.20B	9.00
340	----		----	----	----	----	28.20 -	440	.582	----	4	UNCH	31.50B	16.50A
TOTAL										5	27 +	5		
JAN19														
LUMBER PUT			(FUTURES	SETT.	325.700 +	560.0)								
230	----		----	----	----	----	1.00 -	60	.034	----	5	UNCH	.30	.30
250	----		----	----	----	----	2.50 -	130	.076	1	1	UNCH	4.20	2.00
255	----		----	----	----	----	3.10 -	150	.092	----	4	UNCH	5.60	3.10A
270	----		----	----	----	----	5.40 -	230	.146	----	25	UNCH	6.60B	2.80
275	----		----	----	----	----	6.40 -	250	.168	----	2	UNCH	8.10B	4.00A
280	----		----	----	----	----	7.50 -	280	.191	5	63 -	5	11.90B	3.90
285	----		----	----	----	----	8.80 -	300	.216	----	1	UNCH	10.60B	4.80
290	----		----	----	----	----	10.30 -	300	.244	2	39	UNCH	15.90	5.50A
295	----		----	----	----	----	11.90 -	310	.272	1	4 +	1	15.90	6.20A
300	----		----	----	----	----	13.70 -	310	.301	5	60	UNCH	19.40	6.90A
305	----		----	----	----	----	15.60 -	310	.331	----	1	UNCH	16.70B	7.70A
310	----		----	----	----	----	17.70 -	310	.362	----	21	UNCH	22.70B	8.50A
315	----		----	----	----	----	19.90 -	310	.393	----	3	UNCH	20.70B	9.40A
320	----		----	----	----	----	22.20 -	320	.425	----	2	UNCH	22.90B	10.40A
325	----		----	----	----	----	24.60 -	330	.457	1	29	UNCH	28.50B	11.50A
330	----		----	----	----	----	27.20 -	340	.489	7	50 +	1	32.90	12.60A
335	----		----	----	----	----	29.80 -	360	.521	----	64	UNCH	34.10B	13.70A
340	----		----	----	----	----	32.70 -	370	.554	----	67	UNCH	37.20B	14.80A
345	----		----	----	----	----	35.60 -	390	.586	----	36	UNCH	40.00B	16.30A
350	----		----	----	----	----	38.70 -	400	.618	----	69	UNCH	42.70B	15.20
370	----		----	----	----	----	52.60 -	450	.737	----	35	UNCH	54.00B	15.60A
TOTAL										22	581 -	3		