

PRELIMINARY

PG23 BULLETIN #231@

LUMBER & WOOD PULP OPTIONS

Mon, Nov 30, 2020

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

EXPIRATION:	NOV20	DEC20	JAN21	FEB21	MAR21	MAY21	JUL21	SEP21	NOV21
LUMBER FUT	11/13		01/15		03/15	05/14	07/15	09/15	11/15
LUMBER OPT	10/30	11/30	12/31	01/29	02/26	04/30	06/30	08/31	

EXPIRATION:	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	JUL21	AUG21	SEP21	OCT21	NOV21
BLK FUT	12/01	12/29	02/02	03/02	03/30	05/04	06/02	06/29	08/03	08/31	09/28	11/02	11/30

LUMBER & WOOD PULP OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, NOV 30

	NOV20	DEC20	JAN21	FEB21	MAR21	MAY21	JUL21	SEP21
ZL	145.0-1,000	225.0-945.0	145.0-1,000	300.0-890.0	165.0-1,000	200.0-965.0	200.0-885.0	230.0-810.0

LUMBER FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	LOBEX* VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
LUMBER FUT									
NOV20	----	----	----	589.10 UNCH	2	----	- 2	820.60	277.00
JAN21	627.50	648.00	615.00	636.80 +590	----	263	1964 + 9	764.00B	289.60
MAR21	580.00	596.90B	571.40	596.80 #680	----	74	613 - 12	696.40B	390.00
MAY21	563.40	563.40	563.40	563.40 #890	----	5	307 - 1	653.90B	400.00
JUL21	520.20	529.50B	520.20	530.30 #980	----	2	157 + 2	550.10	400.00
TOTAL LUMBER FUT					2	344	3041 - 4		

LUMBER CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
LUMBER CALL													
DEC20							(FUTURES SETT. .00)			0	0 - 137		
TOTAL													
JAN21							(FUTURES SETT. 636.800 + 590.0)						
505	----	----	----	----	----	----	136.90 +	450	.914	----	5	UNCH	58.00A
510	----	----	----	----	----	----	132.30 +	440	.908	----	10	UNCH	54.00A
535	----	----	----	----	----	----	110.00 +	350	.866	----	1	UNCH	46.00
540	----	----	----	----	----	----	105.70 +	330	.855	----	1	UNCH	44.00
570	----	----	----	----	----	----	81.40 +	250	.778	----	2	UNCH	13.60
590	----	----	----	----	----	----	66.90 +	210	.712	----	2	UNCH	53.80
600	----	----	----	----	----	----	60.20 +	190	.676	----	1	28 -	75.40
610	----	----	----	----	----	----	53.90 +	180	.638	----	2	UNCH	67.00B
620	----	----	----	----	----	----	48.00 +	160	.598	----	2	UNCH	25.00
625	----	----	----	----	----	----	45.20 +	150	.578	----	4 +	2	44.60
640	----	----	----	----	----	----	37.40 +	110	.516	----	8	UNCH	27.40
650	----	----	----	----	----	----	32.90 +	100	.475	----	4	UNCH	30.00B
655	----	----	----	----	----	----	30.80 +	80	.454	----	10	UNCH	----
670	----	----	----	----	----	----	25.30 +	NEW	.395	----	1 +	1	23.70
700	----	----	----	----	----	----	17.70	UNCH	.296	----	1	UNCH	19.00
750	----	----	----	----	----	----	12.50 -	50	.203	----	1	UNCH	74.60
TOTAL										4	82 + 2		
MAR21							(FUTURES SETT. 596.800 + 1680.0)						
400	----	----	----	----	----	----	204.80 +	1480	.919	----	1	UNCH	28.50
410	----	----	----	----	----	----	196.00 +	1460	.908	----	3	UNCH	22.00
420	----	----	----	----	----	----	187.30 +	1440	.897	----	3	UNCH	19.00
500	----	----	----	----	----	----	124.60 +	1170	.769	----	1	UNCH	48.50
525	----	----	----	----	----	----	107.80 +	1070	.718	----	1	UNCH	42.00
550	----	----	----	----	----	----	92.60 +	970	.663	----	2	UNCH	62.00
575	----	----	----	----	----	----	79.10 +	870	.606	----	1	UNCH	58.00
600	----	----	----	----	----	----	67.40 +	770	.548	----	7	UNCH	68.30
605	----	----	----	----	----	----	65.20 +	740	.537	----	1	UNCH	62.00
610	----	----	----	----	----	----	63.10 +	720	.526	----	1	UNCH	60.00
650	----	----	----	----	----	----	48.60 +	590	.439	----	3	UNCH	52.00
TOTAL										0	24		
MAY21							(FUTURES SETT. 563.400 + 1890.0)						
550	----	----	----	----	----	----	77.50 +	1260	.590	----	2	UNCH	83.10
TOTAL										0	2		
JUL21							(FUTURES SETT. 530.300 + 980.0)						
525	----	----	----	----	----	----	81.30 +	500	.581	----	2	UNCH	73.40
600	----	----	----	----	----	----	49.10 +	350	.428	----	2	UNCH	47.50
625	----	----	----	----	----	----	42.00 +	320	.383	----	7	UNCH	40.50
TOTAL										0	11		

LUMBER PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
LUMBER PUT													
DEC20							(FUTURES SETT. .00)						
610	----	----	----	----	----	----	----	220	----	1	----	9	13.80
620	----	----	----	----	----	----	----	420	----	1	----	5	16.30
TOTAL										2	0 - 109		.30
JAN21							(FUTURES SETT. 636.800 + 590.0)						
285	----	----	----	----	----	----	CAB	----	.000	----	1	UNCH	1.30
400	----	----	----	----	----	----	.80 +	20	.013	----	9	UNCH	30.00
420	----	----	----	----	----	----	1.30 +	30	.021	----	6	UNCH	20.00
425	----	----	----	----	----	----	1.40 +	30	.023	----	6	UNCH	20.00
450	----	----	----	----	----	----	2.30 +	20	.037	----	25	UNCH	50.00B
455	----	----	----	----	----	----	2.50 +	10	.040	----	2	UNCH	50.00B
460	----	----	----	----	----	----	2.70	UNCH	.043	----	9	UNCH	55.00
465	----	----	----	----	----	----	2.90 -	10	.047	----	5	UNCH	55.00B
470	----	----	----	----	----	----	3.10 -	20	.050	----	2	UNCH	51.30
480	----	----	----	----	----	----	3.50 -	60	.058	----	9	UNCH	50.00
490	----	----	----	----	----	----	4.10 -	80	.067	----	9	UNCH	52.00B
500	----	----	----	----	----	----	4.70 -	120	.078	----	9	UNCH	75.00
505	----	----	----	----	----	----	5.10 -	140	.084	----	1	UNCH	67.00
510	----	----	----	----	----	----	5.50 -	160	.091	----	10	UNCH	71.00
515	----	----	----	----	----	----	5.90 -	180	.097	----	1	UNCH	73.00
520	----	----	----	----	----	----	6.40 -	190	.105	----	16	UNCH	51.00
530	----	----	----	----	----	----	7.60 -	220	.123	----	10	UNCH	50.00
540	----	----	----	----	----	----	8.90 -	260	.143	----	10	UNCH	50.00
550	----	----	----	----	----	----	10.50 -	290	.166	----	16	UNCH	99.00
555	----	----	----	----	----	----	11.40 -	310	.178	----	10	UNCH	51.20B
560	----	----	----	----	----	----	12.40 -	320	.192	----	5 +	2	59.90
600	----	----	----	----	----	----	23.40 -	400	.322	----	1	UNCH	120.00
TOTAL										2	172 + 2		29.90A
MAR21							(FUTURES SETT. 596.800 + 1680.0)						
310	----	----	----	----	----	----	1.70 -	50	.019	----	1	UNCH	1.30
350	----	----	----	----	----	----	3.60 -	110	.038	----	4	UNCH	15.00
380	----	----	----	----	----	----	6.00 -	150	.060	----	1	UNCH	22.00
400	----	----	----	----	----	----	8.00 -	200	.079	----	5	UNCH	35.00
410	----	----	----	----	----	----	9.20 -	220	.089	----	1	UNCH	18.00
440	----	----	----	----	----	----	13.50 -	300	.125	----	1	UNCH	35.00
485	----	----	----	----	----	----	23.40 -	460	.199	----	1	UNCH	37.00
510	----	----	----	----	----	----	30.90 -	550	.248	----	10	UNCH	50.00
515	----	----	----	----	----	----	32.60 -	560	.258	----	2	UNCH	50.00
520	----	----	----	----	----	----	34.30 -	580	.268	----	27	UNCH	53.00
530	----	----	----	----	----	----	37.9						



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OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EOO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES
LUMBER CALL DEC20 CALL	LUMBER OPTIONS					
ZL	525	----	----	----	8	8
ZL	530	----	----	----	1	1
ZL	540	----	----	----	2	2
ZL	545	----	----	----	1	1
ZL	550	----	----	----	6	6
ZL	560	----	----	----	13	13
ZL	565	----	----	----	2	2
ZL	570	----	----	----	5	5
ZL	580	----	----	----	8	8
ZL	590	----	----	----	9	9
ZL	600	----	----	----	30	36
ZL	610	----	----	----	6	6
ZL	620	----	----	----	10	10
ZL	625	----	----	----	4	4
ZL	630	----	----	----	10	10
TOTALS		0	0	0	115	121