

PG23

BULLETIN #146@

LUMBER & WOOD PULP OPTIONS

Mon, Jul 30, 2012

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:	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13	MAR13	APR13	MAY13	JUN13	JUL13
LUMBER FUT	07/13		09/14		11/15		01/15		03/15		05/15		07/15
LUMBER OPT	06/29	07/31	08/31		10/31		12/31		02/28		04/30		
WOOD PULP FUT	07/31	08/28	09/25	10/30	11/27	12/24	08/26	08/26	08/26	08/26	08/26	08/26	08/26
WOOD PULP OPT	07/31	08/28	09/25	10/30	11/27	12/24	08/26	08/26	08/26	08/26	08/26	08/26	08/26
HD WOOD PULP FUT	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26
HD WOOD PULP OPT	08/26	08/28	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26	08/26

LUMBER & WOOD PULP OPTIONS ON FUTURES													
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 30													
	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13	MAR13	APR13	MAY13	JUN13	
HW9	630.0-925.0	630.0-915.0	630.0-915.0	630.0-915.0	625.0-910.0	620.0-910.0	630.0-910.0	635.0-905.0	630.0-900.0	630.0-895.0	630.0-890.0	630.0-885.0	
WPO	720.0-1,070	715.0-1,050	715.0-1,050	715.0-1,045	715.0-1,045	720.0-1,040	760.0-1,040	800.0-1,040	800.0-1,035	800.0-1,030	800.0-1,030	800.0-1,020	
ZL	160.0-420.0	155.0-395.0	155.0-395.0		150.0-395.0		160.0-400.0		170.0-410.0		185.0-405.0		

LUMBER FUTURES													
	OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		--CONTRACT-- HIGH LOW		
LUMBER FUT													
SEP12	284.10	287.00B	283.80	283.80	283.80	- 250	479	493	5740	- 394	335.00B	256.50	
NOV12	283.00	283.90B	281.70A	282.00B@283.00	283.00	- 80	480	332	2051	+ 139	301.00B	250.00	
JAN13	----	291.10B	288.00A	291.00N	289.40	- 160	----	14	449	+ 5	299.80B	258.40	
MAR13	----	297.00B	294.00A	296.70N	295.10	- 160	----	----	138	UNCH	307.80	267.50A	
MAY13	----	----	----	301.80N	300.20	- 160	----	----	4	UNCH	307.80B	283.00A	
TOTAL	LUMBER FUT						959	839	8382	- 250			

WOOD PULP FUTURES													
	OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		--CONTRACT-- HIGH LOW		
WOOD PULP FUT													
JUL12	----	----	----	----	840.00	+ UNCH	----	----	40	UNCH	969.00	801.00A	
AUG12	----	----	----	----	840.00	+ UNCH	----	----	35	UNCH	943.00	799.00A	
SEP12	----	----	----	----	837.50	+ UNCH	----	----	40	UNCH	941.00	796.00A	
OCT12	----	----	----	----	837.50	+ UNCH	----	----	50	UNCH	939.00	847.00	
NOV12	----	----	----	----	837.50	+ UNCH	----	----	50	UNCH	937.00	846.00	
DEC12	----	----	----	----	837.50	+ UNCH	----	----	45	UNCH	935.00	845.00	
TOTAL	WOOD PULP FUT						0	0	260				

LUMBER CALLS													
	STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.		DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW
LUMBER CALL													
AUG12	LUMBER CALL		(FUTURES SETT.		.00)								
285	----		----	----	5.30N	2.30	- 300	.409	----	1	1	UNCH	5.00 2.60
290	----		----	----	3.00N	1.00	- 200	.138	----	----	1	UNCH	6.50 1.80
300	----		----	----	.50N	CAB	----	.001	----	----	1	UNCH	.10 .10
TOTAL										1	3		
SEP12	LUMBER CALL		(FUTURES SETT.		283.800 - 250.0)								
270	----		----	----	19.80N	17.90	- 190	.737	----	----	15	UNCH	27.00B 6.00A
275	----		----	----	16.10N	14.30	- 180	.665	----	----	12	UNCH	14.70 3.50
280	----		----	----	12.80N	11.20	- 160	.582	----	1	26	UNCH	15.50 3.50A
285	----		----	----	10.20N	8.80	- 140	.495	----	----	39	UNCH	13.80 2.20
290	----		----	----	8.30N	7.10	- 120	.416	----	----	100	UNCH	13.00B 2.00
295	----		----	----	6.60N	5.60	- 100	.344	----	----	52	UNCH	11.00 1.50
300	----		----	----	5.10N	4.30	- 80	.280	----	----	29	UNCH	8.50 1.20
305	----		----	----	3.90N	3.30	- 60	.225	----	----	6	UNCH	7.50 2.80
310	----		----	----	3.00N	2.60	- 40	.181	----	----	45	UNCH	6.50 1.90A
315	----		----	----	2.30N	2.00	- 30	.144	----	----	2	UNCH	6.50 2.20
320	----		----	----	1.70N	1.50	- 20	.112	----	----	15	UNCH	6.00 .50
330	----		----	----	1.00N	.90	- 10	.070	----	----	10	UNCH	1.00 1.00
360	----		----	----	CAB	CAB	----	.005	----	----	2	UNCH	.60 .60
380	----		----	----	CAB	CAB	----	.004	----	----	5	UNCH	.10 .10
390	----		----	----	CAB	CAB	----	.004	----	----	5	UNCH	.10 .10
TOTAL										1	363		
NOV12	LUMBER CALL		(FUTURES SETT.		283.000 - 80.0)								
260	----		----	----	28.40N	27.80	- 60	.773	----	----	1	UNCH	20.50 9.00A
270	----		----	----	21.40N	20.80	- 60	.674	----	----	4	UNCH	14.00 6.00
275	----		----	----	18.20N	17.70	- 50	.618	----	----	6	UNCH	15.20B 4.40
280	----		----	----	15.30N	14.80	- 50	.559	----	----	5	UNCH	9.90 4.00A
285	----		----	----	12.80N	12.40	- 40	.499	----	----	2	UNCH	7.80 2.70
290	----		----	----	10.80N	10.50	- 30	.442	----	----	5	UNCH	12.00 2.40
295	----		----	----	9.10N	8.80	- 30	.388	----	----	1	UNCH	8.10B 1.50
300	----		----	----	7.60N	7.30	- 30	.337	----	----	30	UNCH	7.00 1.30
305	----		----	----	6.30N	6.10	- 20	.292	----	----	3	UNCH	6.50 1.00
310	----		----	----	5.30N	5.10	- 20	.252	----	----	2	UNCH	5.00 2.70
315	----		----	----	4.40N	4.20	- 20	.215	----	----	2	UNCH	6.90 2.20
335	----		----	----	2.20N	2.00	- 20	.113	----	----	2	UNCH	.80 .80
TOTAL										0	63		
JAN13	LUMBER CALL		(FUTURES SETT.		289.400 - 160.0)								
295	----		----	----	11.20N	10.90	- 30	.457	----	----	2	UNCH	6.50 6.50
300	----		----	----	9.50N	9.20	- 30	.402	----	----	1	UNCH	6.50 6.00A
305	----		----	----	8.10N	7.80	- 30	.352	----	----	1	UNCH	7.10 5.00A
310	----		----	----	6.90N	6.60	- 30	.308	----	----	9	UNCH	5.00 3.50
330	----		----	----	3.70N	3.40	- 30	.174	----	----	18	UNCH	5.00 5.00
TOTAL										0	31		
MAR13	LUMBER CALL		(FUTURES SETT.		295.100 - 160.0)								
305	----		----	----	11.20N	10.40	- 80	.418	----	----	1	UNCH	5.00 5.00
310	----		----	----	9.60N	8.90	- 70	.371	----	----	1	UNCH	9.00B 5.00
315	----		----	----	8.20N	7.60	- 60	.327	----	----	1	UNCH	7.00 7.00
320	----		----	----	7.00N	6.50	- 50	.288	----	----	1	UNCH	7.00 5.00A
325	----		----	----	6.00N	5.60	- 40	.253	----	----	3	UNCH	4.00 4.00
TOTAL										0	7		

PRELIMINARY

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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	
LUMBER PUT				(FUTURES	SETT.	.00)									
AUG12							4.00N	3.50 -	50	.590	----	4	UNCH	7.50	5.50A
285	----			----	----		10.10N	11.30 +	120	.993	----	2	UNCH	3.40	3.40
295	----			----	----						0	6			
TOTAL															
SEP12				(FUTURES	SETT.	283.800 -	250.0)								
240	----			----	----	.30N		.40 +	10	.033	----	4	UNCH	5.00	.40
250	----			----	----	.70N		.90 +	20	.072	----	3	UNCH	6.40	3.00A
255	----			----	----	1.10N		1.40 +	30	.105	----	1	UNCH	8.00	2.40
260	----			----	----	1.70N		2.00 +	30	.145	----	24	UNCH	11.00B	1.20
265	----			----	----	2.50N		2.90 +	40	.198	----	29	UNCH	12.90	1.80
270	----			----	----	3.50N		4.10 +	60	.262	----	123	UNCH	17.00	1.80
275	----			----	----	4.80N		5.50 +	70	.334	----	43	UNCH	16.50	4.30
280	----			----	----	6.50N		7.40 +	90	.417	----	15	UNCH	22.00B	3.80
285	----			----	----	8.90N		10.00 +	110	.504	----	19	UNCH	11.50	5.50
290	----			----	----	12.00N		13.30 +	130	.583	----	108	UNCH	10.90	6.50
TOTAL											0	369			
NOV12				(FUTURES	SETT.	283.000 -	80.0)								
250	----			----	----	2.80N		2.90 +	10	.147	----	3	UNCH	7.00	3.00A
255	----			----	----	3.70N		3.80 +	10	.184	----	4	UNCH	9.90	4.00A
260	----			----	----	4.70N		4.90 +	20	.226	----	10	UNCH	13.00	3.00
265	----			----	----	6.00N		6.20 +	20	.273	----	9	UNCH	16.90	4.50A
270	----			----	----	7.60N		7.80 +	20	.325	----	8	UNCH	19.90	5.50
275	----			----	----	9.40N		9.70 +	30	.381	----	1	UNCH	11.50B	8.50
TOTAL											0	35			
JAN13				(FUTURES	SETT.	289.400 -	160.0)								
255	----			----	----	2.40N		2.60 +	20	.136	----	2	UNCH	6.90	2.10
260	----			----	----	3.20N		3.40 +	20	.170	----	5	UNCH	9.50	6.00
265	----			----	----	4.10N		4.40 +	30	.211	----	3	UNCH	8.40	4.00
270	----			----	----	5.20N		5.60 +	40	.257	----	19	UNCH	16.00	6.00
TOTAL											0	29			
MAR13				(FUTURES	SETT.	295.100 -	160.0)								
245	----			----	----	2.40N		2.50 +	10	.104	----	10	UNCH	3.00	3.00
255	----			----	----	3.50N		3.60 +	10	.146	----	1	UNCH	5.50	5.50
265	----			----	----	5.10N		5.30 +	20	.205	----	1	UNCH	8.80	8.80
270	----			----	----	6.10N		6.30 +	20	.240	----	1	UNCH	5.00	5.00
TOTAL											0	13			