



2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

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PRELIMINARY

PG23	BULLETIN #148@	LUMBER & WOOD PULP OPTIONS	wed, Aug 03, 2016	PG23
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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:	AUG16	SEP16	OCT16	NOV16	JAN17	MAR17	MAY17	JUL17
LUMBER FUT		09/15		11/15	01/13	03/15	05/15	07/14
LUMBER OPT	07/29	08/31	09/30	10/31	12/30	02/28	04/28	

LUMBER & WOOD PULP OPTIONS ON FUTURES								
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ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03								
AUG16	SEP16	OCT16	NOV16	JAN17	MAR17	MAY17		
ZL 200.0-440.0	140.0-440.0	220.0-435.0	145.0-445.0	165.0-445.0	200.0-445.0	220.0-445.0		

LUMBER FUTURES												
		GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		--CONTRACT-- HIGH	--CONTRACT-- LOW
LUMBER FUT												
SEP16		316.00	317.60	314.50	315.00	+ 10	----	256	4013	- 74	338.70	241.40
NOV16		324.00	324.70	322.60	322.70	+ 20	----	59	1145	+ 20	343.00	249.00
JAN17					329.70	+ 20	----	1	65	- 1	342.60	255.00
MAR17		----	----	----	335.40	+ 20	----	----	24	UNCH	339.60B	265.00
MAY17		----	----	----	336.10	+ 20	----	----	15	UNCH	341.00	312.00
JUL17		----	----	----	352.10	+ 20	----	----	11	UNCH	347.00	347.00
TOTAL	LUMBER FUT						0	316	5273	- 55		

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												
SEP16	LUMBER CALL	(FUTURES SETT.	----	315.000 +	10.0 )							
265	----			50.20N		50.30 +	10	.975	----	1	UNCH	9.50 9.50
275	----			40.40N		40.50 +	10	.957	----	1	UNCH	10.00B 7.50
280	----			35.50N		35.70 +	20	.940	----	10	UNCH	35.00 6.00
290	----			26.20N		26.40 +	20	.883	----	5	UNCH	24.80B 8.00
295	----			21.80N		22.10 +	30	.834	----	3	UNCH	26.80B 7.00
300	----			17.80N		18.10 +	30	.771	----	5	UNCH	25.00B 6.50
305	----			14.10N		14.50 +	40	.693	----	3	UNCH	28.70B 7.70
310	----			10.80N		11.30 +	50	.606	----	14	UNCH	26.00 6.00
315	----			8.10N		8.50 +	40	.513	----	3	UNCH	24.90B 4.90
320	----			5.80N		6.30 +	50	.419	----	34	UNCH	19.60B 5.10A
325	----			4.10N		4.50 +	40	.330	----	13	UNCH	20.20B 4.00A
330	----			2.80N		3.20 +	40	.253	----	54	UNCH	16.50 2.60
335	----			1.80N		2.30 +	50	.191	----	30	UNCH	12.30B 2.30A
340	----			1.20N		1.60 +	40	.141	----	35	UNCH	11.70B 1.20
345	----			.80N		1.10 +	30	.101	----	14	UNCH	9.50B 1.10A
350	----			.60N		.80 +	20	.075	----	56	UNCH	7.80B .80
355	----			.40N		.60 +	20	.057	----	30	UNCH	7.00 1.00
360	----			.30N		.40 +	10	.039	----	17	UNCH	6.00 .80
365	----			.20N		.30 +	10	.029	----	2	UNCH	4.00B 1.00A
370	----			.20N		.20	UNCH	.020	----	2	UNCH	2.70B .80A
405	----			CAB		CAB	----	.001	----	1	UNCH	.10 .10
TOTAL									0	333		
OCT16	LUMBER CALL	(FUTURES SETT.	----	.00)		15.20	UNCH	.627	----	3	UNCH	16.70B 15.40A
315	----			15.20N		15.20			----	3		
TOTAL									0	3		
NOV16	LUMBER CALL	(FUTURES SETT.	----	322.700 +	20.0 )							
295	----			30.80N		30.90 +	10	.827	----	1	UNCH	37.00B 5.00
300	----			26.80N		26.90 +	10	.783	----	1	UNCH	38.90 8.70A
305	----			23.10N		23.20 +	10	.733	----	1	UNCH	7.70 6.80A
310	----			19.60N		19.70 +	10	.677	----	1	UNCH	21.50B 5.40A
320	----			13.70N		13.70	UNCH	.553	----	7	UNCH	15.30B 8.70
325	----			11.20N		11.20	UNCH	.489	----	2	UNCH	21.30B 8.90
330	----			9.00N		9.00	UNCH	.424	----	7	UNCH	18.20B 7.30
335	----			7.20N		7.20	UNCH	.362	----	6	UNCH	15.30B 6.40
340	----			5.70N		5.70	UNCH	.305	----	16	UNCH	12.70B 7.40
345	----			4.40N		4.50 +	10	.254	----	5	UNCH	10.90 6.80A
350	----			3.40N		3.50 +	10	.208	----	153	UNCH	12.40 4.40A
355	----			2.60N		2.80 +	20	.172	----	9	UNCH	10.00 4.40A
360	----			2.00N		2.20 +	20	.140	----	5	UNCH	5.00B 3.40A
365	----			1.50N		1.70 +	20	.113	----	11	UNCH	6.80 1.90A
TOTAL									1	225		

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												
SEP16	LUMBER PUT	(FUTURES SETT.	----	315.000 +	10.0 )							
235	----			CAB		CAB	----	.002	----	2	UNCH	4.20 1.50
240	----			CAB		CAB	----	.004	----	10	UNCH	5.40 .60A
245	----			.10N		.10	UNCH	.007	----	5	UNCH	6.50 .70A
250	----			.10N		.10	UNCH	.008	----	5	UNCH	8.00 .40A
255	----			.20N		.20	UNCH	.015	----	5	UNCH	5.00 .50A
260	----			.20N		.20	UNCH	.016	----	11	UNCH	6.00 .40A
265	----			.30N		.30	UNCH	.024	----	6	UNCH	7.00 .50A
270	----			.40N		.40	UNCH	.033	----	6	UNCH	5.00 .60A
275	----			.50N		.50	UNCH	.042	----	9	UNCH	7.50 .50A
280	----			.60N		.70 +	10	.059	----	3	UNCH	5.90B .70A
285	----			.90N		1.00 +	10	.084	----	17	UNCH	15.50 .80A
290	----			1.30N		1.40 +	10	.116	----	46	UNCH	13.40 .70A
295	----			1.90N		2.10 +	20	.165	----	12	UNCH	10.60B 1.00A
300	----			2.90N		3.10 +	20	.228	----	38	UNCH	12.70B 1.30
305	----			4.20N		4.50 +	30	.306	----	4	UNCH	25.00 2.10A
310	----			5.90N		6.30 +	40	.393	----	2	63 +	18.00 2.40
315	----			8.20N		8.50 +	30	.486	----	5	17	UNCH 20.80B 3.90A
320	----			10.90N		11.30 +	40	.580	----	30	UNCH	22.60B 5.50
325	----			14.20N		14.50 +	30	.669	----	11	UNCH	25.30B 6.40
330	----			17.90N		18.20 +	30	.746	----	21	UNCH	23.30B 9.10A
335	----			21.90N		22.30 +	40	.808	----	1	UNCH	26.70B 10.50
350	----			35.70N		35.80 +	10	.924	----	4	UNCH	31.50B 20.70A
TOTAL									9	326 +	1	
OCT16	LUMBER PUT	(FUTURES SETT.	----	.00)		3.60N						
300	----			3.60N		3.20 +	NEW	.191	----	1 +	1	3.20 3.20
TOTAL									1	1 +	1	
NOV16	LUMBER PUT	(FUTURES SETT.	----	322.700 +	20.0 )							
245	----			.30N		.30	UNCH	.017	----	1	UNCH	2.00 1.20
260	----			.50N		.50	UNCH	.030	----	5	UNCH	5.00 .60A
265	----			.70N		.60 -	10	.037	----	5	UNCH	5.00 .70A
270	----			.90N		.80 -	10	.049	----	10	UNCH	6.00 .80A
275	----			1.10N		1.10	UNCH	.066	----	10	UNCH	7.00 1.00A
290	----			2.50N		2.40 -	10	.135	----	2	UNCH	9.90 1.70A
295	----			3.30N		3.20 -	10	.172	----	2	UNCH	5.00 2.20A
300	----			4.30N		4.20 -	10	.216	----	6	UNCH	5.20B 2.60
305	----			5.60N		5.50 -	10	.266	----	7 +	1	6.40 3.80A
330	----			16.50N		16.30 -	20	.575	----	1	UNCH	14.20B 9.50
TOTAL									1	49 +	1	
JAN17	LUMBER PUT	(FUTURES SETT.	----	329.700 +	20.0 )							
300	----			5.50N		5.40 -	10	.210	----	5	UNCH	5.00 5.00
315	----			9.80N		9.60 -	20	.332	----	7	UNCH	10.00 10.00
TOTAL									0	12		