



2020 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



FINAL

PG25 BULLETIN #231@

MILK, CLASS IV MILK & DRY WHEY OPTIONS

Mon, Nov 30, 2020 PG25

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 = \$6.25 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.

MILK & DRY WHEY OPTIONS ON FUTURES

Table with columns for months (NOV20, DEC20, JAN21, FEB21, MAR21, APR21, MAY21, JUN21, JUL21, AUG21, SEP21, OCT21, NOV21) and rows for DY0, DZ, and OA.

MIDI MILK, NONFAT DRY MILK, BUTTER AND CASH BUTTER CONTRACTS LAST TRADE DATES

Table with columns for expiration dates (NOV20, DEC20, JAN21, FEB21, MAR21, APR21, MAY21, JUN21, JUL21, AUG21, SEP21, OCT21, NOV21) and rows for CLASS IV MILK, CLASS IV OPT, DRY WHEY FUT, DRY WHEY OPT, MILK FUT, and MILK OPT.

MILK & DRY WHEY FUTURES

Main table for Milk & Dry Whey Futures with columns: OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT. CHGE, RTH VOLUME, GLOBEX® VOLUME, OPEN INTEREST, -52 WEEKS (364 DAYS) AGO- VOL., OPEN INT, SETT. PRICE. Rows include MILK FUT, CLASS IV MILK, and DRY WHEY FUT.

MILK CALLS

Table for Milk Calls with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE, DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include NOV20 and DEC20.

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Table with columns: MILK CALL, price, quantity, and settlement. Rows include 1700, 1725, 1750, 1775, 1800, 1825, 1850, 1875, 1900, 1950, 2000, 2075, 2100, 2150, 2200, 2275, and TOTAL.

Table for JUN21 with columns: MILK CALL, price, quantity, and settlement. Rows include 1600, 1625, 1650, 1675, 1700, 1725, 1750, 1775, 1800, 1825, 1850, 1875, 1900, 1950, 2000, 2075, 2100, 2150, 2200, 2275, and TOTAL.

Table for JUL21 with columns: MILK CALL, price, quantity, and settlement. Rows include 1625, 1650, 1700, 1725, 1750, 1775, 1800, 1825, 1850, 1875, 1900, 1925, 1950, 2000, 2125, 2200, and TOTAL.

Table for AUG21 with columns: MILK CALL, price, quantity, and settlement. Rows include 1625, 1650, 1700, 1725, 1750, 1775, 1800, 1825, 1850, 1875, 1900, 1925, 1950, 2000, 2125, 2200, and TOTAL.

Table for SEP21 with columns: MILK CALL, price, quantity, and settlement. Rows include 1625, 1650, 1700, 1725, 1750, 1775, 1800, 1825, 1850, 1875, 1900, 1925, 1950, 2000, 2125, 2200, and TOTAL.

Table for OCT21 with columns: MILK CALL, price, quantity, and settlement. Rows include 1650, 1700, 1725, 1750, 1775, 1800, 1825, 1850, 1875, 1900, 1950, 2000, and TOTAL.

Table for NOV21 with columns: MILK CALL, price, quantity, and settlement. Rows include 1650, 1700, 1725, 1750, 1775, 1800, 1825, 1850, 1875, 1900, 1950, 2000, and TOTAL.

Table for DEC21 with columns: MILK CALL, price, quantity, and settlement. Rows include 1650, 1700, 1725, 1750, 1775, 1800, 1825, 1850, 1875, 1900, 1950, and TOTAL.

Table for CLASS IV CALL with columns: CLASS IV CALL, price, quantity, and settlement. Rows include 1375, 1400, 1425.

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Table with columns for date (e.g., 1450, 1500, 1525), contract type (CLASS IV CALL), settlement type (FUTURES SETT.), price (e.g., 13.41, 13.29), and various financial metrics (e.g., UNCH, .215, .077).

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Table with columns for contract month (e.g., 1825, 1925, SEP21, OCT21, NOV21, DEC21), call/put type, and various price and volume data points.

MILK PUTS

Table with columns for strike price, open range, high/low, closing range, settlement price, delta, exercise price, volume, open interest, and contract high/low.

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Table with columns for date (e.g., 1425, 1450), contract type (MILK PUT), settlement status (FUTURES SETT.), price (e.g., 16.55), and volume (e.g., 3.0). It lists multiple rows of data for different dates and contract types, including totals for each section.

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MILK PUT TOTAL DEC21 MILK PUT (FUTURES SETT. 16.79 .0) .06- 1 .048 UNCH .075 .115 .134 .160 .185 .214 .245 .278 .312 .347 .384 .421 .458 .495 50 758 + 35

CLASS IV PUTS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include NOV20, DEC20, JAN21, FEB21.

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PG25 BULLETIN #231@ MILK, CLASS IV MILK & DRY WHEY OPTIONS Mon, Nov 30, 2020 PG25

Table with columns: DATE, CLASS, IV, PUT, CAB, and various numerical values. Rows are grouped by month (MAR21, APR21, MAY21, JUN21, JUL21, AUG21, SEP21, OCT21) and include sub-totals for each month.

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CLASS IV PUT													
1650	CLASS IV PUT	----	----	----	1.28-	1	.539	----	----	8	UNCH	----	----
1675	----	----	----	----	1.44-	1	.576	----	----	1	UNCH	----	----
1700	----	----	----	----	1.60-	2	.613	----	----	10	UNCH	----	----
TOTAL									0	154			
NOV21 CLASS IV PUT													
1425	----	----	----	----	.33	UNCH	.202	----	----	3	UNCH	----	----
1450	----	----	----	----	.40+	1	.234	----	----	8	UNCH	----	----
1475	----	----	----	----	.48+	1	.267	----	----	1	UNCH	----	----
1500	----	----	----	----	.56	UNCH	.301	----	----	17	UNCH	----	----
1550	----	----	----	----	.77+	1	.374	----	----	13	UNCH	----	----
1575	----	----	----	----	.88+	1	.411	----	----	25	UNCH	----	----
1600	----	----	----	----	1.01+	1	.448	----	----	51	UNCH	----	----
1625	----	----	----	----	1.14+	1	.485	----	----	17	UNCH	----	----
1650	----	----	----	----	1.28+	1	.522	----	----	8	UNCH	----	----
1675	----	----	----	----	1.43	UNCH	.558	----	----	1	UNCH	----	----
1700	----	----	----	----	1.60+	1	.593	----	----	10	UNCH	----	----
TOTAL									0	154			
DEC21 CLASS IV PUT													
1425	----	----	----	----	.31-	1	.182	----	----	3	UNCH	----	----
1450	----	----	----	----	.37-	2	.210	----	----	8	UNCH	----	----
1475	----	----	----	----	.44-	2	.239	----	----	1	UNCH	----	----
1500	----	----	----	----	.52-	3	.271	----	----	17	UNCH	----	----
1550	----	----	----	----	.71-	3	.338	----	----	13	UNCH	----	----
1575	----	----	----	----	.81-	4	.372	----	----	25	UNCH	----	----
1600	----	----	----	----	.93-	3	.407	----	----	51	UNCH	----	----
1625	----	----	----	----	1.05-	4	.442	----	----	17	UNCH	----	----
1650	----	----	----	----	1.19-	3	.476	----	----	8	UNCH	----	----
1675	----	----	----	----	1.33-	3	.511	----	----	1	UNCH	----	----
1700	----	----	----	----	1.48-	3	.545	----	----	10	UNCH	----	----
TOTAL									0	154			
DRY WHEY PUT													
NOV20	DRY WHEY PUT	(FUTURES SETT.	38.75 +	2.5)									
290	----	----	----	----	CAB	----	----	----	----	5	UNCH	----	----
300	----	----	----	----	CAB	----	----	----	----	36	UNCH	----	----
310	----	----	----	----	CAB	----	----	----	----	20	UNCH	----	----
320	----	----	----	----	CAB	----	----	----	----	60	UNCH	----	----
330	----	----	----	----	CAB	----	----	----	----	138	UNCH	----	----
340	----	----	----	----	CAB	----	----	----	----	26	UNCH	----	----
350	----	----	----	----	CAB	----	----	----	----	5	UNCH	3.50	3.50A
TOTAL									0	290			
DEC20	DRY WHEY PUT	(FUTURES SETT.	42.25 +	50.0)									
290	----	----	----	----	CAB	----	----	----	----	5	UNCH	----	----
300	----	----	----	----	CAB	----	----	----	----	36	UNCH	----	----
310	----	----	----	----	CAB	----	----	----	----	20	UNCH	----	----
320	----	----	----	----	CAB	----	----	----	----	60	UNCH	----	----
330	----	----	----	----	CAB	----	----	----	----	138	UNCH	----	----
340	----	----	----	----	CAB	----	----	----	----	26	UNCH	----	----
350	----	----	----	----	CAB	----	.000	----	----	5	UNCH	.02B	2.00A
TOTAL									0	290			
JAN21	DRY WHEY PUT	(FUTURES SETT.	41.40 +	57.5)									
370	----	----	----	----	.2500-	5	.116	----	----	73	UNCH	----	----
380	----	----	----	----	.4000-	7	.174	----	----	1	UNCH	----	----
TOTAL									0	74			
FEB21	DRY WHEY PUT	(FUTURES SETT.	41.00 +	30.0)									
370	----	----	----	----	.3500-	7	.148	----	----	73	UNCH	----	----
380	----	----	----	----	.5750-	10	.218	----	----	1	UNCH	----	----
TOTAL									0	74			
MAR21	DRY WHEY PUT	(FUTURES SETT.	41.23 +	72.5)									
370	----	----	----	----	.4750-	17	.167	----	----	73	UNCH	----	----
380	----	----	----	----	.7000-	22	.227	----	----	1	UNCH	----	----
TOTAL									0	74			
APR21	DRY WHEY PUT	(FUTURES SETT.	40.00	.0)									
370	----	----	----	----	.7750-	2	.243	----	----	100	UNCH	----	----
TOTAL									0	100			
MAY21	DRY WHEY PUT	(FUTURES SETT.	39.98	.0)									
370	----	----	----	----	.9000-	2	.257	----	----	100	UNCH	----	----
TOTAL									0	100			
JUN21	DRY WHEY PUT	(FUTURES SETT.	39.65	.0)									
370	----	----	----	----	1.1250-	2	.288	----	----	100	UNCH	----	----
TOTAL									0	100			

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
MILK CALL MILK OPTIONS							
NOV20	CALL						
OA	1650	----	----	----	----	6	0.00
OA	1675	----	----	----	----	14	0.00
OA	1700	----	----	----	----	1	0.00
OA	1725	----	----	----	----	1	0.00
OA	1750	----	----	----	----	8	0.00
OA	1775	----	----	----	----	4	0.00
OA	1825	----	----	----	----	12	0.00
OA	1850	----	----	----	----	1	0.00
OA	1875	----	----	----	----	6	0.00
OA	1900	----	----	----	----	11	0.00
OA	1925	----	----	----	----	1	0.00
OA	2050	----	----	----	----	10	0.00
TOTALS		0	0	0	0	75	0
MILK PUT MILK OPTIONS							
DEC20	PUT						
OA	1600	----	----	75	----	----	0.00
OA	1700	----	----	75	----	----	0.00
TOTALS		0	0	150	0	0	0