

2018 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 #136@

MILK, CLASS IV MILK & DRY WHEY OPTIONS

Tue, Jul 17, 2018 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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: TUE, JUL 17

Table with columns for months (JUL18 to JUL19) and contract types (DY0, DZ, OA) showing price ranges.

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

Table showing expiration dates for various contract types from JUL18 to JUL19.

MILK & DRY WHEY FUTURES

Main table for Milk & Dry Whey Futures with columns for Opening Range, High, Low, Closing Range, Sett. Price & Pt. Chge, Rth Volume, Globex Volume, Open Interest, and Vol. Includes sub-sections for Class IV Milk and Dry Whey Futures.

MILK CALLS

Table for Milk Calls with columns for Strike, Open Range, High, Low, Closing Range, Sett. Price & Pt. Chge, Delta, Exer Cises, Volume Trades Cleared, Open Interest, and Contract High/Low.

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

© Copyright CME Group Inc. All rights reserved.

2018 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 #136@		MILK, CLASS IV MILK & DRY WHEY OPTIONS										Tue, Jul 17, 2018		PG25		
CLASS IV CALL		(FUTURES SETT.		14.39 +	10.0)											
1600	CLASS IV CALL	----	----	----	----	.03	UNCH	.068	----	----	27	UNCH	.82B	.29A		
1625	----	----	----	----	----	.02+	1	.046	----	----	4	UNCH	.68B	.09		
1650	----	----	----	----	----	.01	UNCH	.026	----	----	76	UNCH	.56B	.05		
1675	----	----	----	----	----	.01+	1	.024	----	----	3	UNCH	.45B	.22		
1700	----	----	----	----	----			.013	----	----	25	UNCH	.35B	.04		
1725	----	----	----	----	----			.007	----	----	14	UNCH	.28B	.03		
1750	----	----	----	----	----			.004	----	----	4	UNCH	.22B	.04		
1800	----	----	----	----	----			.001	----	----	1	UNCH	.13B	----		
1825	----	----	----	----	----			.000	----	----	4	UNCH	.35	.03		
1850	----	----	----	----	----			.000	----	----	1	UNCH	.10	.07		
TOTAL										0	244					
OCT18 CLASS IV CALL		(FUTURES SETT.		14.56 +	3.0)											
1500	CLASS IV CALL	----	----	----	----	.30+	3	.374	----	----	30	UNCH	.33B	.36A		
1575	----	----	----	----	----	.11+	1	.176	----	----	10	UNCH	1.00B	.48A		
1650	----	----	----	----	----	.05-	1	.085	----	----	30	UNCH	.61B	.44A		
1700	----	----	----	----	----	.05	UNCH	.075	----	----	9	UNCH	.42B	.05		
1725	----	----	----	----	----	.04	UNCH	.061	----	----	15	UNCH	.33B	.05		
1750	----	----	----	----	----	.03	UNCH	.047	----	----	7	UNCH	.28B	.05		
1775	----	----	----	----	----	.03+	1	.045	----	----	1	UNCH	.20B	.06		
1800	----	----	----	----	----	.02	UNCH	.031	----	----	1	UNCH	.16B	----		
TOTAL										0	103					
NOV18 CLASS IV CALL		(FUTURES SETT.		14.74 +	2.0)											
1500	CLASS IV CALL	----	----	----	----	.43	UNCH	.443	----	----	30	UNCH	.63B	.48A		
1575	----	----	----	----	----	.19	UNCH	.247	----	----	10	UNCH	1.06B	.61A		
1650	----	----	----	----	----	.09	UNCH	.130	----	----	30	UNCH	.66B	.53A		
1700	----	----	----	----	----	.07	UNCH	.097	----	----	10	UNCH	.47B	.12		
1725	----	----	----	----	----	.06	UNCH	.083	----	----	17	UNCH	.39B	.07		
1750	----	----	----	----	----	.05	UNCH	.070	----	----	14	UNCH	.31B	----		
1775	----	----	----	----	----	.04	UNCH	.057	----	----	6	UNCH	.25B	.08		
1800	----	----	----	----	----	.03	UNCH	.044	----	----	1	UNCH	.20B	----		
1825	----	----	----	----	----	.02	UNCH	.031	----	----	2	UNCH	.16B	.09		
TOTAL										0	120					
DEC18 CLASS IV CALL		(FUTURES SETT.		14.86 +	10.0)											
1575	CLASS IV CALL	----	----	----	----	.27+	3	.298	----	----	10	UNCH	1.14B	.89A		
1700	----	----	----	----	----	.11+	2	.132	----	----	10	UNCH	.49B	.13		
1725	----	----	----	----	----	.09+	1	.111	----	----	22	UNCH	.45B	----		
1750	----	----	----	----	----	.07+	1	.090	----	----	14	UNCH	.36B	----		
1775	----	----	----	----	----	.06+	1	.077	----	----	1	UNCH	.30B	.08		
1800	----	----	----	----	----	.05+	1	.065	----	----	1	UNCH	.26B	----		
1825	----	----	----	----	----	.03	UNCH	.043	----	----	2	UNCH	.18B	.09		
TOTAL										0	60					
JAN19 CLASS IV CALL		(FUTURES SETT.		14.77 +	2.0)											
1650	CLASS IV CALL	----	----	----	----	.15	UNCH	.175	----	5	5 +	5	----	----		
1675	----	----	----	----	----	.11	UNCH	.138	----	----	9	UNCH	----	----		
1700	----	----	----	----	----	.09	UNCH	.115	----	----	3	UNCH	----	----		
1725	----	----	----	----	----	.07	UNCH	.093	----	----	16	UNCH	----	----		
TOTAL										5	33 +	5				
FEB19 CLASS IV CALL		(FUTURES SETT.		14.98 +	9.0)											
1650	CLASS IV CALL	----	----	----	----	.22+	NEW	.225	----	5	5 +	5	----	----		
1675	----	----	----	----	----	.18+	2	.191	----	----	9	UNCH	----	----		
1700	----	----	----	----	----	.14+	1	.157	----	----	3	UNCH	----	----		
1725	----	----	----	----	----	.11+	1	.129	----	----	16	UNCH	----	----		
TOTAL										5	33 +	5				
MAR19 CLASS IV CALL		(FUTURES SETT.		15.11	.0)											
1650	CLASS IV CALL	----	----	----	----	.29+	NEW	.264	----	5	5 +	5	----	----		
1675	----	----	----	----	----	.24	UNCH	.227	----	----	9	UNCH	----	----		
1700	----	----	----	----	----	.20	UNCH	.196	----	----	3	UNCH	----	----		
1725	----	----	----	----	----	.16	UNCH	.164	----	----	16	UNCH	----	----		
TOTAL										5	33 +	5				
APR19 CLASS IV CALL		(FUTURES SETT.		15.22 +	4.0)											
1675	CLASS IV CALL	----	----	----	----	.30+	NEW	.258	----	5	5 +	5	----	----		
1725	----	----	----	----	----	.21+	1	.195	----	----	5	UNCH	----	----		
TOTAL										5	10 +	5				
MAY19 CLASS IV CALL		(FUTURES SETT.		15.65 -	22.0)											
1675	CLASS IV CALL	----	----	----	----	.47+	NEW	.341	----	5	5 +	5	----	----		
1725	----	----	----	----	----	.34-	7	.268	----	----	5	UNCH	----	----		
TOTAL										5	10 +	5				
JUN19 CLASS IV CALL		(FUTURES SETT.		15.94	.0)											
1675	CLASS IV CALL	----	----	----	----	.61	UNCH	.396	----	5	5 +	5	----	----		
1725	----	----	----	----	----	.46	UNCH	.322	----	----	5	UNCH	----	----		
TOTAL										5	10 +	5				



FINAL

PG25 BULLETIN #136@ MILK, CLASS IV MILK & DRY WHEY OPTIONS Tue, Jul 17, 2018 PG25

Table with columns for month/year, call/put, futures/settle, price, volume, and open interest. Rows include JUL18, AUG18, SEP18, OCT18, NOV18, DEC18, JAN19, FEB19, MAR19, APR19, MAY19, JUN19.

MILK PUTS

Table with columns for strike, open, range, high, low, closing, range, settle price, delta, exercise, volume, open interest, and contract high/low. Rows include JUL18, AUG18, and various strike prices.

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION. © Copyright CME Group Inc. All rights reserved.



FINAL

PG25 BULLETIN #136@ MILK, CLASS IV MILK & DRY WHEY OPTIONS Tue, Jul 17, 2018 PG25

Table with columns for date (MAY19, JUN19, JUL19, AUG19, SEP19, OCT19, NOV19, DEC19), contract type (MILK PUT), settlement (FUTURES SETT.), and various price and volume data points.

CLASS IV PUTS

Table with columns for STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, and CONTRACT HIGH/LOW.

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.



FINAL

PG25 BULLETIN #136@

MILK, CLASS IV MILK & DRY WHEY OPTIONS

Tue, Jul 17, 2018 PG25

CLASS	IV	PUT											
1300					.03-	1	.065	----	----	30	UNCH	.06	.06
1325					.06-	1	.114	----	----	70	UNCH	.10B	.08
1350					.10-	2	.173	----	----	56	UNCH	.16	.16
1375					.15-	3	.243	----	----	18	UNCH	.25B	.16
1400					.23-	4	.333	----	----	33	UNCH	.38B	.25
1425					.34-	4	.431	----	----	12	UNCH	.53B	.46A
1450					.46-	6	.529	----	----	41	UNCH	.69B	.39
1475					.61-	7	.626	----	----	8	UNCH	.83B	.67A
1500					.79-	7	.710	----	----	32	UNCH	.90B	.25
1525					.98-	8	.786	----	----	17	UNCH	.94B	----
1550					1.19-	8	.846	----	----	19	UNCH	.93B	----
1575					1.41-	9	.895	----	----	5	UNCH	.95B	.49
1600					1.64-	9	.931	----	----	4	UNCH	.86B	----
1625					1.87-	10	.953	----	----	4	UNCH	.97B	.61A
1650					2.12-	9	.973	----	----	22	UNCH	1.02B	.74A
TOTAL									0	375			
OCT18													
1300					.05	UNCH	.083	----	----	3	UNCH	----	----
1325					.08	UNCH	.124	----	----	12	UNCH	.08B	.04
1350					.12	UNCH	.173	----	----	50	UNCH	.15B	----
1375					.17-	1	.231	----	----	27	UNCH	.22B	----
1400					.24-	2	.301	----	----	25	UNCH	.23B	.20
1425					.33-	2	.379	----	----	18	UNCH	.43B	.35
1450					.44-	2	.463	----	----	29	UNCH	.57B	.54A
1475					.58-	1	.547	----	----	12	UNCH	.78B	.68A
1500					.74	UNCH	.625	----	----	33	UNCH	.89B	.83A
1525					.91-	1	.699	----	----	5	UNCH	.89B	----
1550					1.09-	2	.764	----	----	15	UNCH	.97B	----
1575					1.29-	3	.823	----	----	15	UNCH	1.12B	----
1600					1.51-	3	.865	----	----	17	UNCH	1.31B	----
1625					1.75-	3	.895	----	----	2	UNCH	1.51B	----
TOTAL									0	263			
NOV18													
1300					.05-	1	.078	----	----	3	UNCH	----	----
1325					.09	UNCH	.122	----	----	12	UNCH	.09	.09
1350					.13	UNCH	.165	----	----	40	UNCH	.18	.18
1375					.18-	1	.215	----	----	27	UNCH	.21B	----
1400					.25-	1	.276	----	----	23	UNCH	.31B	----
1425					.34-	1	.343	----	----	14	UNCH	.41B	----
1450					.44-	1	.412	----	----	29	UNCH	.53B	----
1475					.56-	1	.484	----	----	12	UNCH	.67B	----
1500					.69-	1	.556	----	----	42	UNCH	.82B	.25
1525					.84-	2	.625	----	----	3	UNCH	.99B	----
1550					1.01-	1	.694	----	----	12	UNCH	1.07B	----
1575					1.20-	1	.752	----	----	15	UNCH	1.13B	----
1600					1.40-	1	.797	----	----	20	UNCH	1.29B	----
1625					1.62-	1	.842	----	----	2	UNCH	1.20B	.77A
TOTAL									0	254			
DEC18													
1300					.07-	1	.091	----	----	3	UNCH	----	----
1325					.10-	1	.123	----	----	8	UNCH	.11B	.09
1350					.14	2	.163	----	----	25	UNCH	.17B	----
1375					.20-	2	.213	----	----	12	UNCH	.25B	----
1400					.27-	2	.267	----	----	24	UNCH	.30B	.24
1425					.35-	3	.324	----	----	14	UNCH	.43B	----
1450					.45-	3	.450	----	----	29	UNCH	.54B	----
1475					.56-	4	.516	----	----	12	UNCH	.68B	----
1500					.68-	5	.516	----	----	33	UNCH	.82B	----
1525					.82-	6	.580	----	----	3	UNCH	1.00B	----
1550					.98-	6	.641	----	----	15	UNCH	1.18B	----
1575					1.16-	6	.701	----	----	15	UNCH	1.14B	----
1600					1.35-	7	.748	----	----	20	UNCH	1.29B	----
1625					1.55-	8	.793	----	----	2	UNCH	1.38B	----
TOTAL									0	215			
JAN19													
1350					.19	UNCH	.195	----	5	5 +	5	----	----
1400					.33	UNCH	.296	----	----	3	UNCH	----	----
1425					.42-	1	.353	----	----	16	UNCH	----	----
1475					.64-	1	.473	----	5	14 +	5	----	----
1500					.78-	1	.533	----	----	1	UNCH	----	----
1550					1.09-	2	.647	----	----	8	UNCH	----	----
1575					1.27-	2	.698	----	----	10	UNCH	----	----
1600					1.46-	1	.745	----	----	1	UNCH	----	----
TOTAL									10	58 +	10		
FEB19													
1350					.18+	NEW	.175	----	5	5 +	5	----	----
1400					.31-	2	.265	----	----	3	UNCH	----	----
1425					.39-	3	.315	----	----	16	UNCH	----	----
1475					.59-	3	.424	----	5	14 +	5	----	----
1500					.72-	4	.480	----	----	1	UNCH	----	----
1550					1.01-	5	.590	----	----	8	UNCH	----	----
1575					1.17-	6	.640	----	----	10	UNCH	----	----
1600					1.35-	6	.691	----	----	1	UNCH	----	----
TOTAL									10	58 +	10		
MAR19													
1350					.19	UNCH	.172	----	5	5 +	5	----	----
1400					.32	UNCH	.255	----	----	3	UNCH	----	----
1425					.40	UNCH	.301	----	----	16	UNCH	----	----
1475					.59	UNCH	.399	----	5	14 +	5	----	----
1500					.71	UNCH	.451	----	----	1	UNCH	----	----
1550					.98-	1	.554	----	----	8	UNCH	----	----
1575					1.14	UNCH	.602	----	----	10	UNCH	----	----
1600					1.31	UNCH	.648	----	----	1	UNCH	----	----
TOTAL									10	58 +	10		
APR19													
1375					.25+	NEW	.204	----	5	5 +	5	----	----
1425					.40-	1	.289	----	----	5	UNCH	----	----
1500					.70+	NEW	.430	----	5	5 +	5	----	----
1575					1.11-	3	.574	----	----	5	UNCH	----	----
TOTAL									10	20 +	10		
MAY19													
1375					.21+	NEW	.164	----	5	5 +	5	----	----
1425					.33+	5	.233	----	----	5	UNCH	----	----
1500					.58+	NEW	.355	----	5	5 +	5	----	----
1575					.93+	10	.489	----	----	5	UNCH	----	----
TOTAL									10	20 +	10		
JUN19													
1375					.19	UNCH	.144	----	5	5 +	5	----	----
1425					.29	UNCH	.203	----	----	5	UNCH	----	----
1500					.52	UNCH	.314	----	5	5 +	5	----	----
1575					.84	UNCH	.438	----	----	5	UNCH	----	----
TOTAL									10	20 +	10		



2018 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 #136@	MILK, CLASS IV MILK & DRY WHEY OPTIONS	Tue, Jul 17, 2018 PG25
DRY WHEY PUT	DRY WHEY PUT (FUTURES SETT. 33.80 + 30.0)	
JUL18		
250	----	
260	----	
270	----	
280	----	
300	----	
310	----	
320	----	
340	----	
TOTAL		
AUG18	DRY WHEY PUT (FUTURES SETT. 34.25 + 100.0)	
250	----	
260	----	
270	----	
280	----	
290	----	
300	----	
310	----	
320	----	
340	----	
TOTAL		
SEP18	DRY WHEY PUT (FUTURES SETT. 33.60 + 60.0)	
250	----	
260	----	
270	----	
280	----	
290	----	
300	----	
310	----	
320	----	
340	----	
TOTAL		
OCT18	DRY WHEY PUT (FUTURES SETT. 33.00 + 50.0)	
250	----	
260	----	
280	----	
290	----	
300	----	
310	----	
320	----	
330	----	
340	----	
TOTAL		
NOV18	DRY WHEY PUT (FUTURES SETT. 32.03 + 55.0)	
250	----	
260	----	
280	----	
290	----	
300	----	
310	----	
320	----	
330	----	
340	----	
TOTAL		
DEC18	DRY WHEY PUT (FUTURES SETT. 32.00 + 50.0)	
250	----	
280	----	
290	----	
300	----	
310	----	
320	----	
330	----	
340	----	
TOTAL		
JAN19	DRY WHEY PUT (FUTURES SETT. 31.20 + 47.5)	
280	----	
290	----	
TOTAL		
FEB19	DRY WHEY PUT (FUTURES SETT. 30.88 + 55.0)	
280	----	
290	----	
TOTAL		
MAR19	DRY WHEY PUT (FUTURES SETT. 30.63 + 55.0)	
280	----	
290	----	
TOTAL		
APR19	DRY WHEY PUT (FUTURES SETT. 30.43 + 12.5)	
280	----	
290	----	
TOTAL		
MAY19	DRY WHEY PUT (FUTURES SETT. 30.60 + 12.5)	
280	----	
290	----	
TOTAL		
JUN19	DRY WHEY PUT (FUTURES SETT. 32.20 + .0)	
280	----	
290	----	
TOTAL		

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 PUT							
JUL18							
OA	1525	----	----	----	----	4	0.00
OA	1550	----	----	----	----	74	0.00
OA	1575	----	----	----	----	12	0.00
OA	1600	----	----	----	----	49	0.00
OA	1625	----	----	----	----	24	0.00
OA	1650	----	----	----	----	15	0.00
OA	1675	----	----	----	----	199	0.00
TOTALS		0	0	0	0	377	0
AUG18							
OA	1700	----	----	----	----	20	0.00
TOTALS		0	0	0	0	20	0