



2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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FINAL

PG68 BULLETIN # 29@

CLEARED OTC LONDON GOLD FORWARDS

Mon, Feb 13, 2012 PG68

FOR PRODUCTS THAT ARE TRADED IN BOTH REGULAR TRADING HOURS (RTH) AND ELECTRONIC TRADING HOURS (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BIID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, *=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.

CLEARED OTC LONDON GOLD FORWARDS

TRADE DATE	Feb 13, 2012
DAI LY MARKET VOLUME	0
AGGREGATE OPEN POSITIONS	0

	<u>SETTLEMENT PRICE</u>	<u>CONTRACT DATE</u>
SPOT	1722.970	02/15/2012
1-WEEK	1723.158	02/22/2012
2-WEEK	1723.359	02/29/2012
1-MONTH	1723.788	03/15/2012
3-MONTH	1725.727	05/15/2012
6-MONTH	1728.990	08/15/2012
9-MONTH	1732.360	11/15/2012
1-YEAR	1735.738	02/15/2013
2-YEAR	1752.830	02/18/2014
3-YEAR	1773.308	02/17/2015
4-YEAR	1801.338	02/16/2016
5-YEAR	1841.889	02/15/2017
7-YEAR	1944.539	02/15/2019
10-YEAR	2125.793	02/15/2022