

2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A
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FINAL

PG68 BULLETIN #140@

CLEARED OTC LONDON GOLD FORWARDS

Mon, Jul 24, 2017 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=BID, 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 - Collateral Margined

	TRADE DATE	Jul 24, 2017
DAILY MARKET VOLUME		0
AGGREGATE OPEN POSITIONS		0

	<u>SETTLEMENT PRICE</u>	<u>CONTRACT DATE</u>
SPOT	1254.385	07/26/2017
1-WEEK	1254.714	08/02/2017
2-WEEK	1255.047	08/09/2017
1-MONTH	1256.002	08/29/2017
3-MONTH	1258.825	10/26/2017
6-MONTH	1263.553	01/26/2018
9-MONTH	1268.467	04/26/2018
1-YEAR	1273.399	07/26/2018
2-YEAR	1295.337	07/26/2019
3-YEAR	1318.601	07/27/2020
4-YEAR	1344.491	07/26/2021
5-YEAR	1372.728	07/26/2022
7-YEAR	1442.330	07/26/2024
10-YEAR	1556.264	07/26/2027