

2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A
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PRELIMINARY

PG68 BULLETIN # 11@

CLEARED OTC LONDON GOLD FORWARDS

Wed, Jan 17, 2018 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	Jan 17, 2018	
DAILY MARKET VOLUME	0	
AGGREGATE OPEN POSITIONS	0	
	<u>SETTLEMENT PRICE</u>	<u>CONTRACT DATE</u>
SPOT	1338.960	01/19/2018
1-WEEK	1339.314	01/26/2018
2-WEEK	1339.761	02/02/2018
1-MONTH	1341.001	02/20/2018
3-MONTH	1345.086	04/19/2018
6-MONTH	1351.784	07/19/2018
9-MONTH	1359.420	10/19/2018
1-YEAR	1367.977	01/22/2019
2-YEAR	1401.034	01/21/2020
3-YEAR	1435.163	01/19/2021
4-YEAR	1469.918	01/19/2022
5-YEAR	1503.994	01/19/2023
7-YEAR	1593.985	01/21/2025
10-YEAR	1738.616	01/19/2028