

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

PG68 BULLETIN #101@

CLEARED OTC LONDON GOLD FORWARDS

Fri, May 26, 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	May 26, 2017
DAILY MARKET VOLUME		0
AGGREGATE OPEN POSITIONS		0

	<u>SETTLEMENT PRICE</u>	<u>CONTRACT DATE</u>
SPOT	1268.550	05/31/2017
1-WEEK	1268.844	06/07/2017
2-WEEK	1269.137	06/14/2017
1-MONTH	1269.808	06/30/2017
3-MONTH	1272.797	08/31/2017
6-MONTH	1277.449	11/30/2017
9-MONTH	1282.114	02/28/2018
1-YEAR	1286.814	05/31/2018
2-YEAR	1308.421	05/31/2019
3-YEAR	1332.543	05/29/2020
4-YEAR	1357.431	05/28/2021
5-YEAR	1384.369	05/31/2022
7-YEAR	1453.211	05/31/2024
10-YEAR	1566.310	06/01/2027