

S&P GSCI Gold Excess Return Index Swap

(Cleared OTC)

Contract Size	\$500 times the S&P GSCI Gold Index- Excess Return
Product Description	S&P GSCI Gold Index- Excess Return
Pricing Unit	Index points
Tick Size (minimum fluctuation)	.001 Index point (\$0.50 per contract)
Daily Price Limits	None
Clearing Hours (All times listed are Central Time)	5:00pm Sunday to 4:15pm Friday, with a 45-minute break between 4:15 and 5:00 pm.
Last Trade Date / Time View calendar	Last business day of the contract month, 4:15pm
Contract Months View listings	All calendar months
Settlement Procedure	Cash settled . See CME Rule 415C03.
Position Limits	Position accountability
Symbols	Clearing=U0 View product and vendor codes
Rulebook Chapter	415C
Exchange Rule	These contracts are listed with, and subject to, the rules and regulations of the CME.

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