

2020 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A
CME/Chicago Board of Trade/NYMEX Company. 20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

PG68 BULLETIN #231@

CLEARED OTC LONDON GOLD FORWARDS

Mon, Nov 30, 2020 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	Nov 30, 2020
	DAILY MARKET VOLUME	0
	AGGREGATE OPEN POSITIONS	0
	<u>SETTLEMENT PRICE</u>	<u>CONTRACT DATE</u>
SPOT	1778.400	12/02/2020
1-WEEK	1778.547	12/09/2020
2-WEEK	1778.694	12/16/2020
1-MONTH	1779.093	01/04/2021
3-MONTH	1780.290	03/02/2021
6-MONTH	1781.861	06/02/2021
9-MONTH	1783.476	09/02/2021
1-YEAR	1784.981	12/02/2021
2-YEAR	1787.416	12/02/2022
3-YEAR	1781.110	12/04/2023
4-YEAR	1774.791	12/02/2024
5-YEAR	1758.104	12/02/2025
7-YEAR	1781.488	12/02/2027
10-YEAR	1830.236	12/02/2030

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CLEARED OTC LONDON GOLD FORWARDS - Cash Margined

TRADE DATE	Nov 30, 2020
DAILY MARKET VOLUME	0
AGGREGATE OPEN POSITIONS	0

	<u>SETTLEMENT PRICE</u>	<u>CONTRACT DATE</u>
SPOT	1778.400	12/02/2020
1-WEEK	1778.547	12/09/2020
2-WEEK	1778.694	12/16/2020
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