

PRELIMINARY

PG68 BULLETIN #148@

CLEARED OTC LONDON GOLD FORWARDS

Wed, Aug 03, 2016 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	Aug 03, 2016
DAILY MARKET VOLUME	0
AGGREGATE OPEN POSITIONS	0

	<u>SETTLEMENT PRICE</u>	<u>CONTRACT DATE</u>
SPOT	1358.250	08/05/2016
1-WEEK	1358.448	08/12/2016
2-WEEK	1358.666	08/19/2016
1-MONTH	1359.246	09/06/2016
3-MONTH	1361.566	11/07/2016
6-MONTH	1364.916	02/06/2017
9-MONTH	1368.190	05/05/2017
1-YEAR	1372.027	08/07/2017
2-YEAR	1386.933	08/06/2018
3-YEAR	1399.977	08/05/2019
4-YEAR	1413.924	08/05/2020
5-YEAR	1431.277	08/05/2021
7-YEAR	1484.628	08/07/2023
10-YEAR	1574.896	08/05/2026