

 CME Group

# Monthly Energy Review

AUGUST 2016



## ENERGY TRADING HIGHLIGHTS

### August 2016

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- Average daily volume for August 2016 Light Sweet Crude Oil futures was 1,002,196 contracts, compared with 914,143 during August 2015, an increase of 9.63 percent.
  - Average daily volume for August 2016 Light Sweet Crude Oil options was 173,699 contracts, compared with 198,257 during August 2015, a decrease of 12.39 percent.
  - Average daily volume for August 2016 Natural Gas futures was 369,867 contracts, compared with 307,523 during August 2015, an increase of 20.27 percent.
  - Average daily volume for August 2016 NY Harbor ULSD futures was 150,216 contracts, compared with 154,961 during August 2015, a decrease of 3.06 percent.
  - Average daily volume for August 2016 RBOB Gasoline futures was 179,756 contracts, compared with 177,946 during August 2015, an increase of 1.02 percent.
  - Average daily volume for August 2016 Brent Crude Oil Financial futures was 75,668 contracts, compared with 111,285 during August 2015, a decrease of 32.01 percent.
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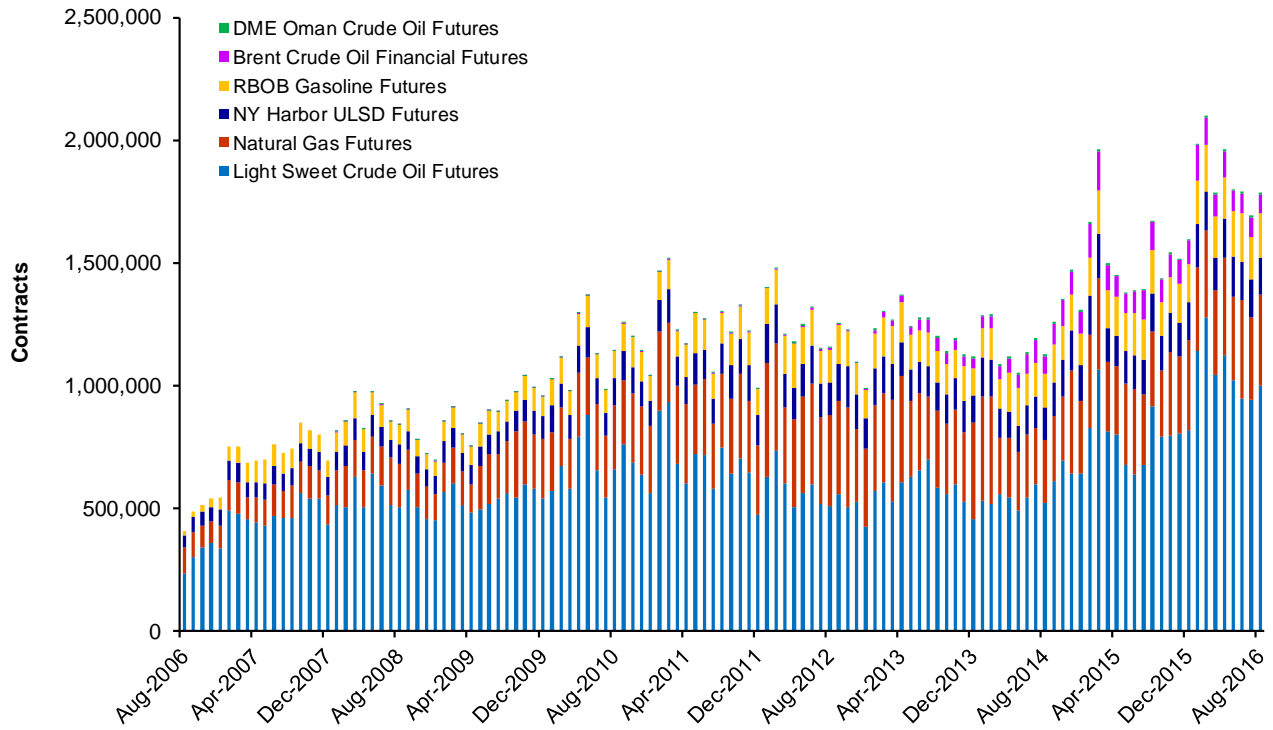
## Scorecard - Average Daily Volume and Open Interest Statistics

### August 2016

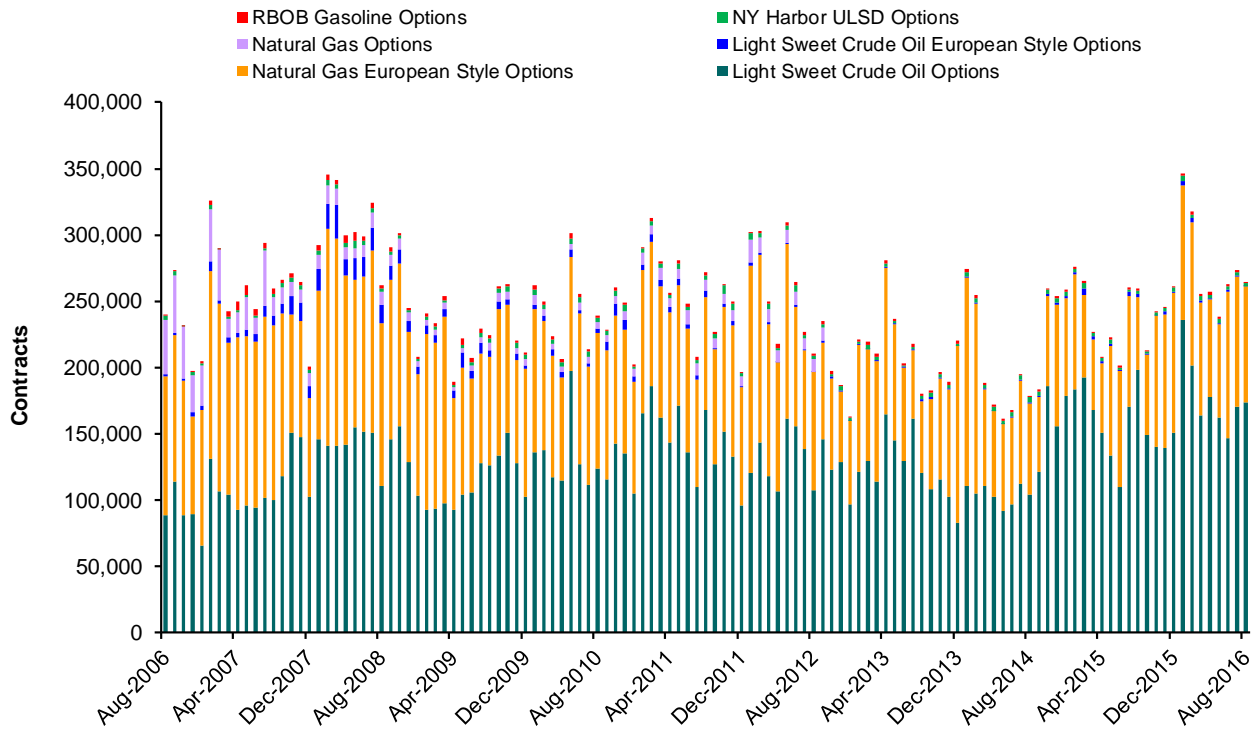
	Average Daily Volume			Open Interest		U.S. and Metric Spot Price & Conversion		
	Electronic/Pit	Contracts	\$ Notional (\$ Millions)	Contracts	\$ Notional (\$ Millions)	US\$ Spot	US\$/MT Except	20-Day Historical Volatility
	Ticker Symbols					Month Close 31-Aug-'16	NG=US\$/ Cubic Meter 31-Aug-'16	
<b>Light Sweet Crude Oil</b>								
Futures	CL	1,002,196	\$44,798	1,806,142	\$80,735	44.7	\$327.78	36.84%
Options	LO	173,699		2,822,807				
European Style Options	LC	552		68,424				
<b>Natural Gas</b>								
Futures	NG	369,867	\$10,678	1,045,572	\$30,186	2.887	\$0.10	34.94%
Options	ON	11,790		138,035				
European Style Options	LN	87,301		2,722,825				
<b>NY Harbor ULSD</b>								
Futures	HO	150,216	\$8,995	378,734	\$22,678	142.57	\$446.65	31.77%
Options	OH	1,900		66,160				
<b>RBOB Gasoline</b>								
Futures	RB	179,756	\$10,067	386,774	\$21,660	133.34	\$477.75	33.77%
Options	OB	1,255		24,410				
<b>DME Oman Crude Oil</b>								
Futures	OQ	8,289		26,425				
<b>Brent Crude Oil Financial</b>								
Futures	BZ	75,668		149,096		47.04		34.63%
<b>PJM Financially Settled Electricity</b>								
Futures & Swap								
Futures	JM+L1*	327		26,583				
Options	JO+PML+6O*	20		620				

\* L1 is adjusted to JM contract size; PML and 6O are adjusted to JO size.

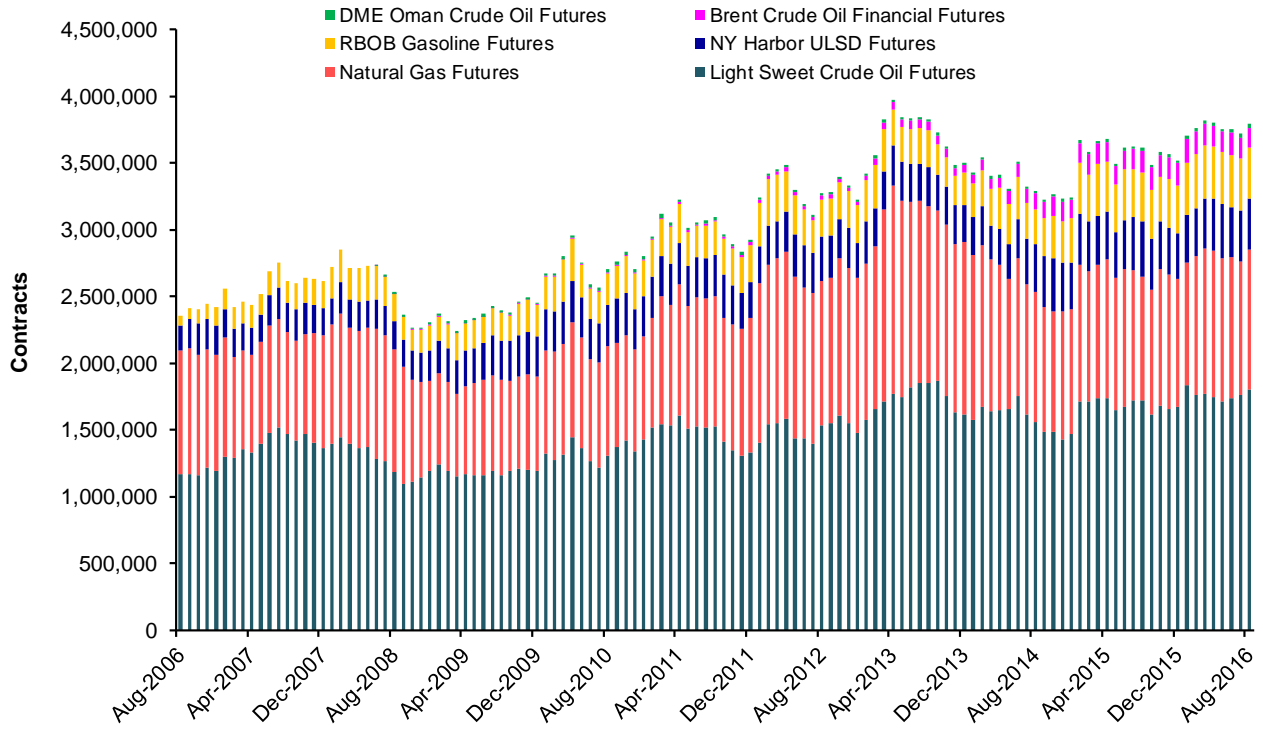
### Futures - Average Daily Volumes



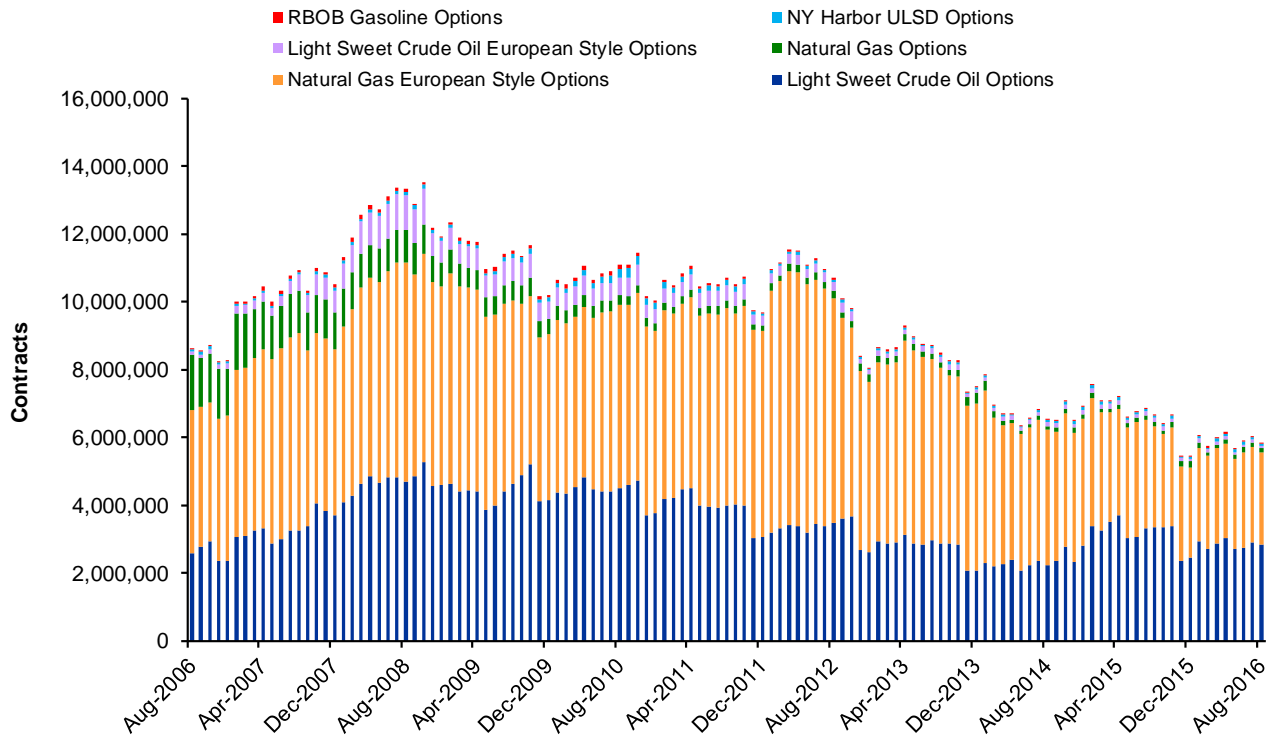
### Options - Average Daily Volumes



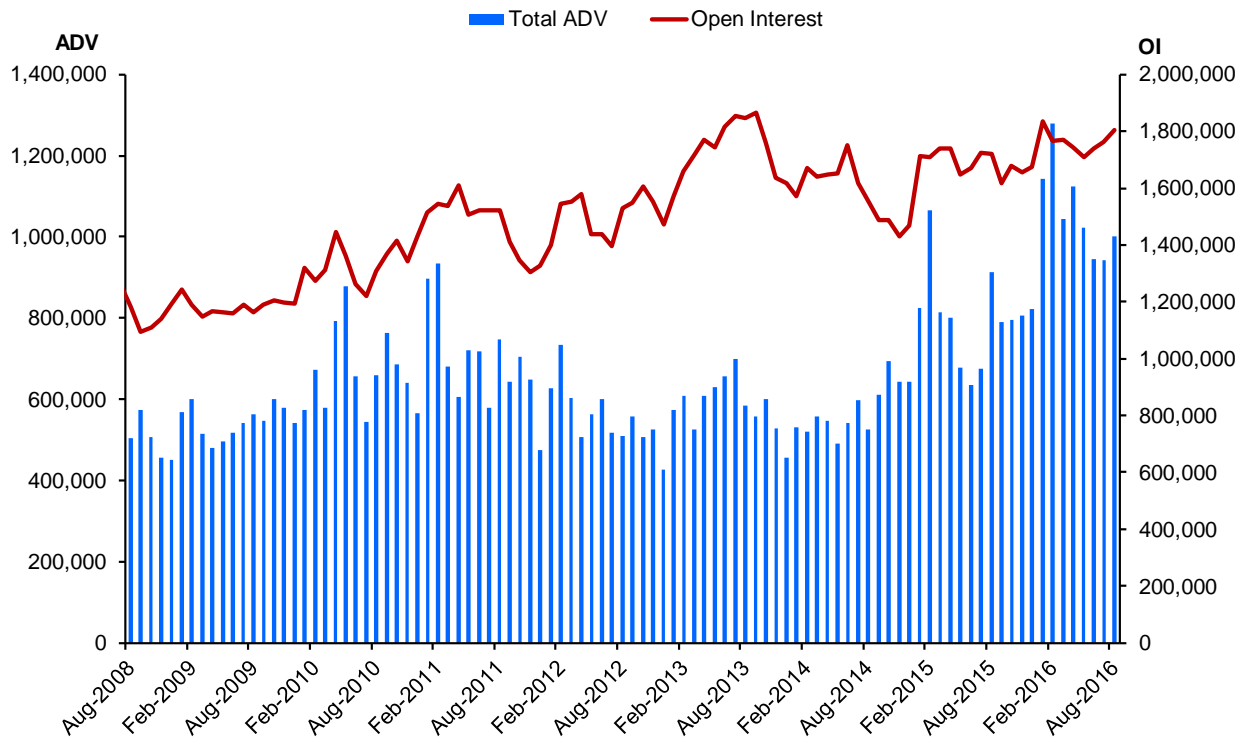
### Futures - Open Interest



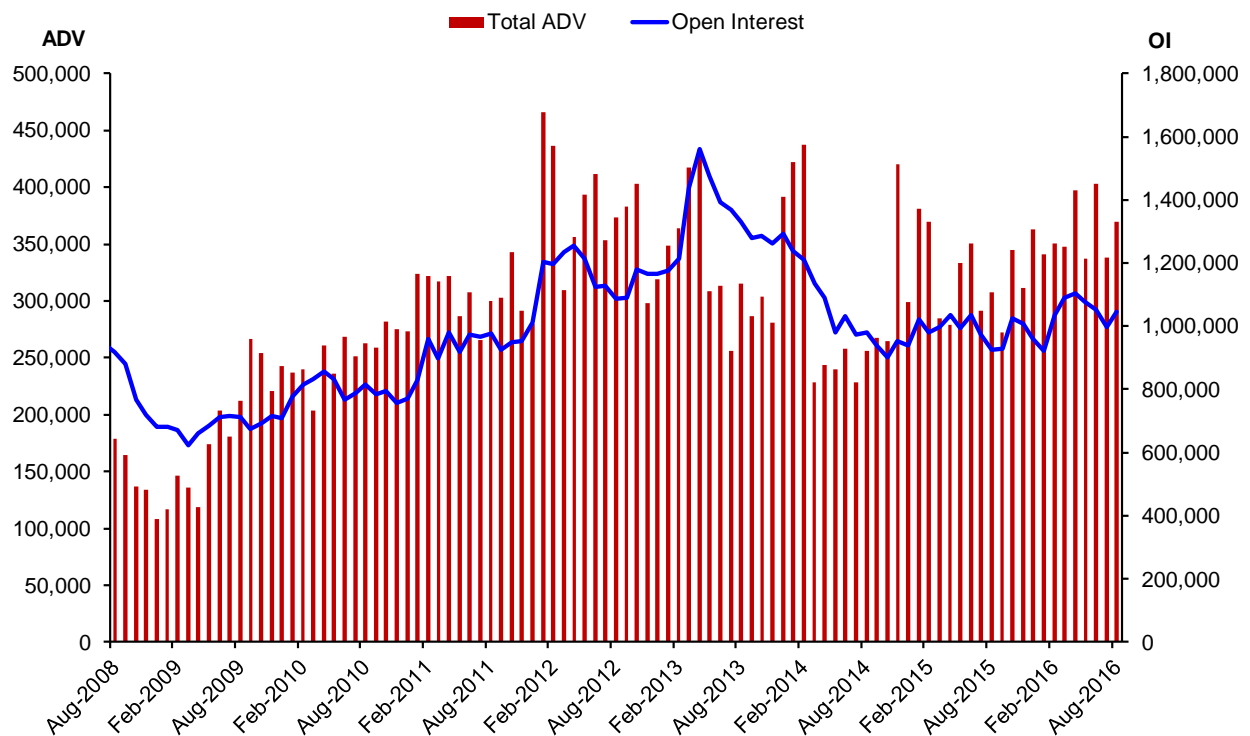
### Options - Open Interest



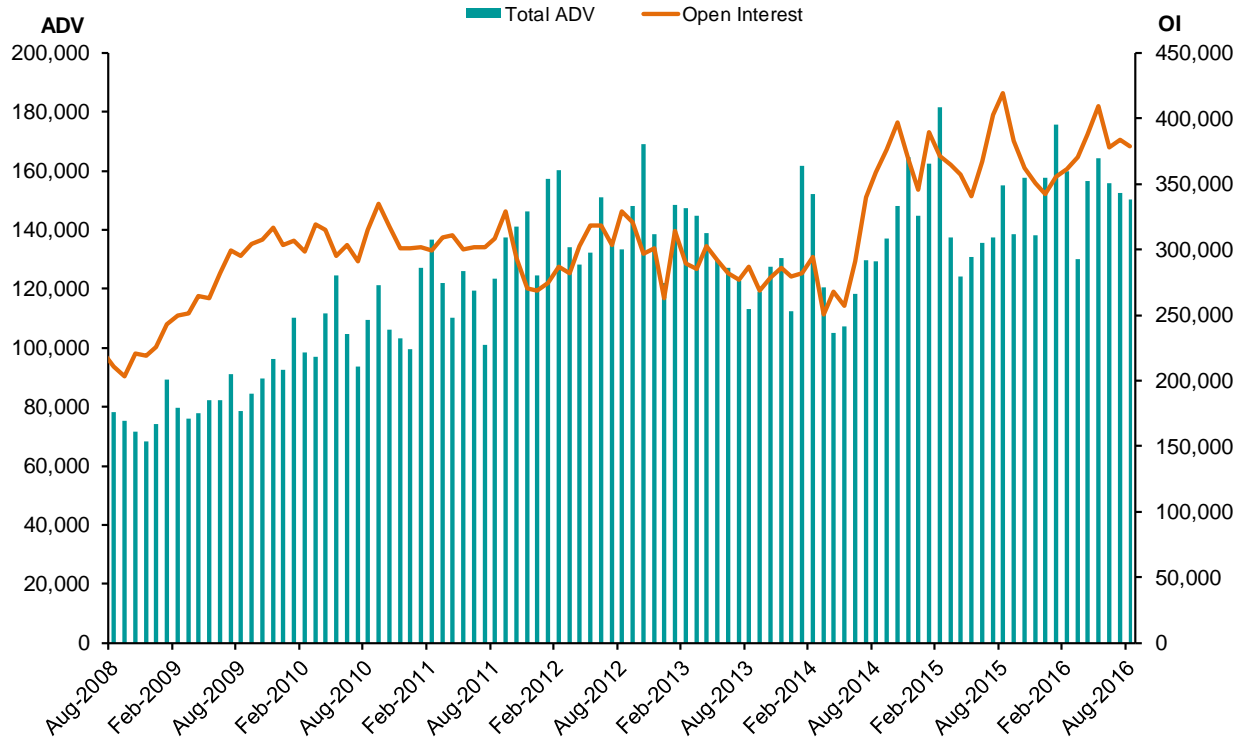
**Light Sweet Crude Oil Futures - Average Daily Volume (ADV) and Open Interest (OI)**



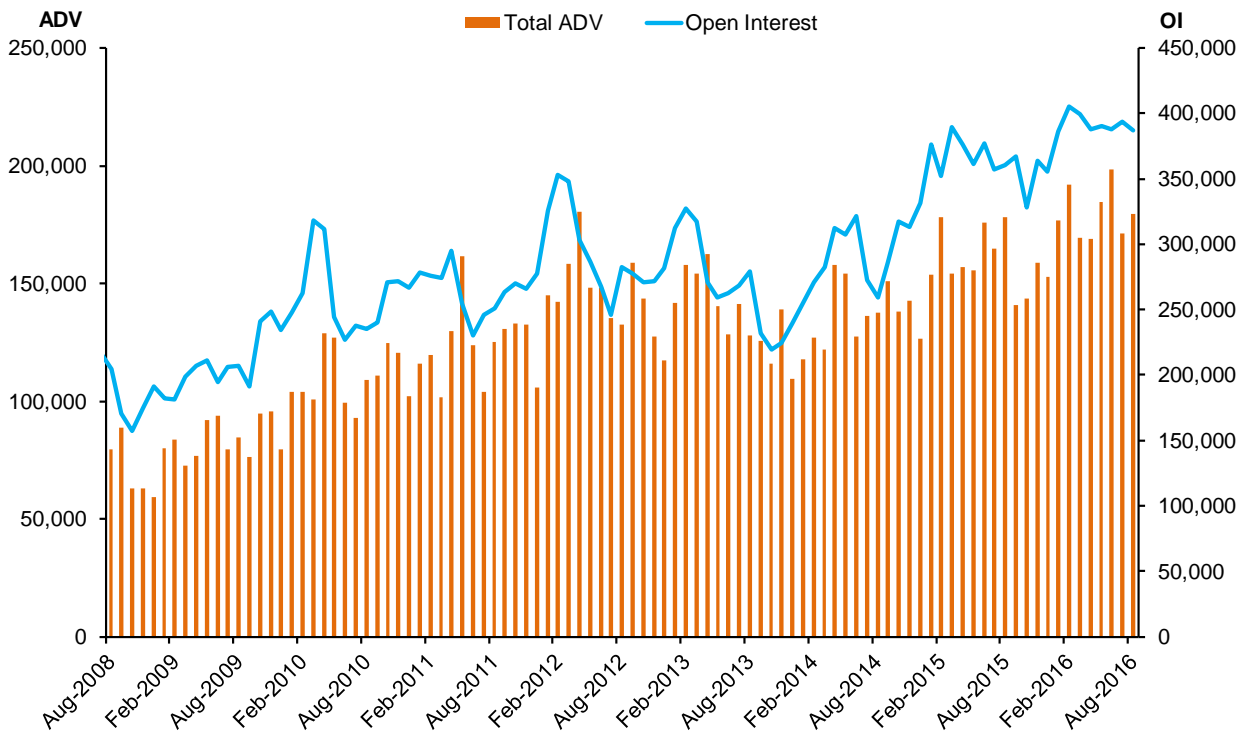
**Natural Gas Futures - Average Daily Volume (ADV) and Open Interest (OI)**



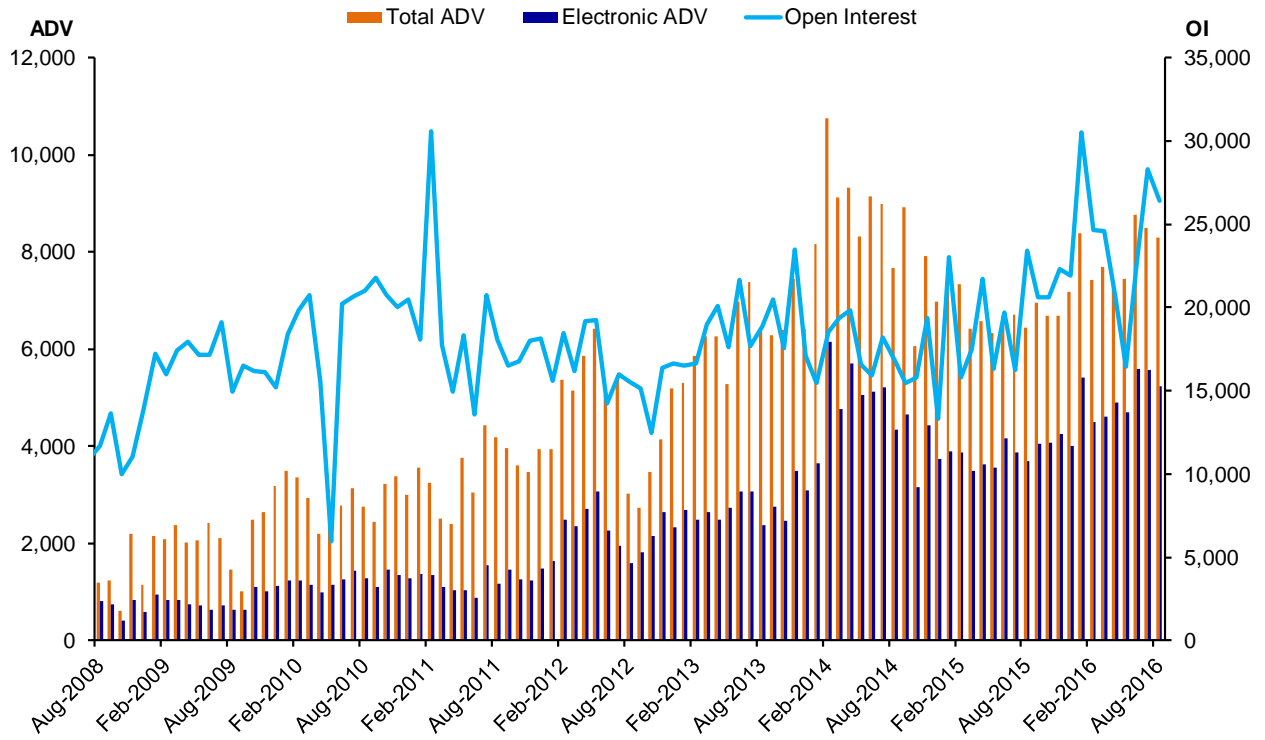
**NY Harbor ULSD Futures - Average Daily Volume (ADV) and Open Interest (OI)**



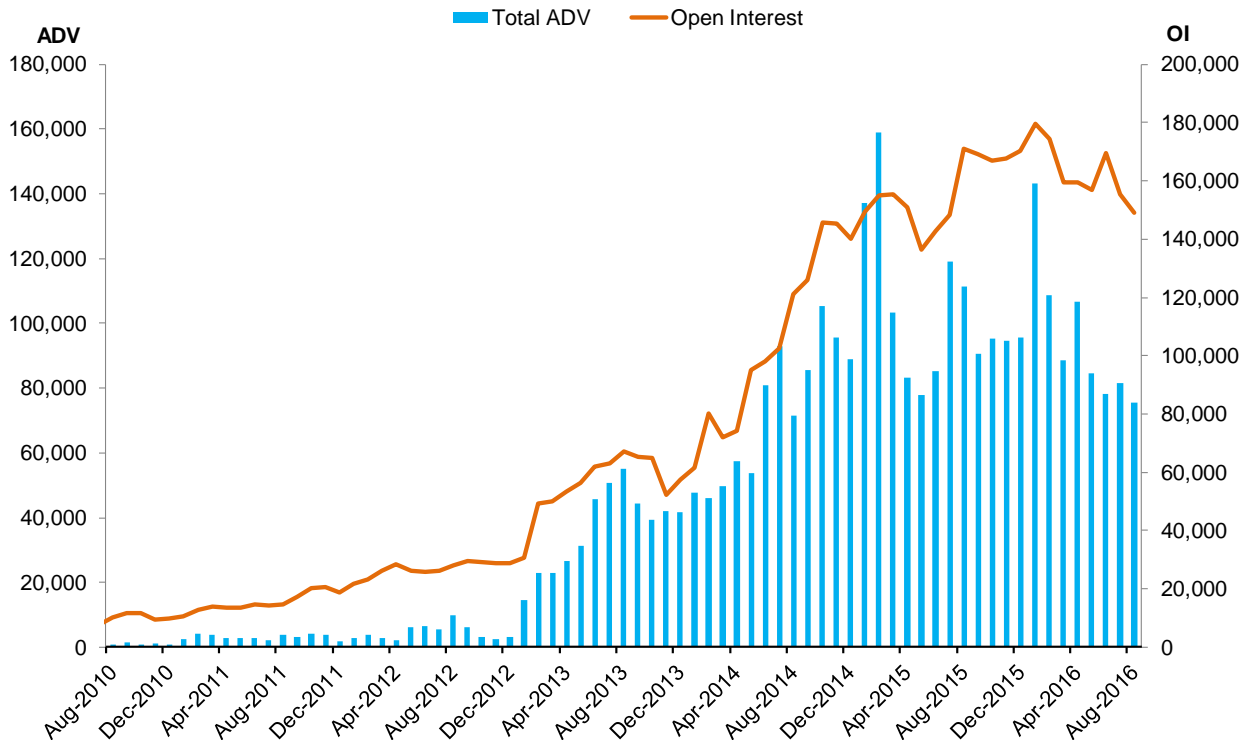
**RBOB Gasoline Futures - Average Daily Volume (ADV) and Open Interest (OI)**



**DME Oman Crude Oil Futures - Average Daily Volume (ADV) and Open Interest (OI)**

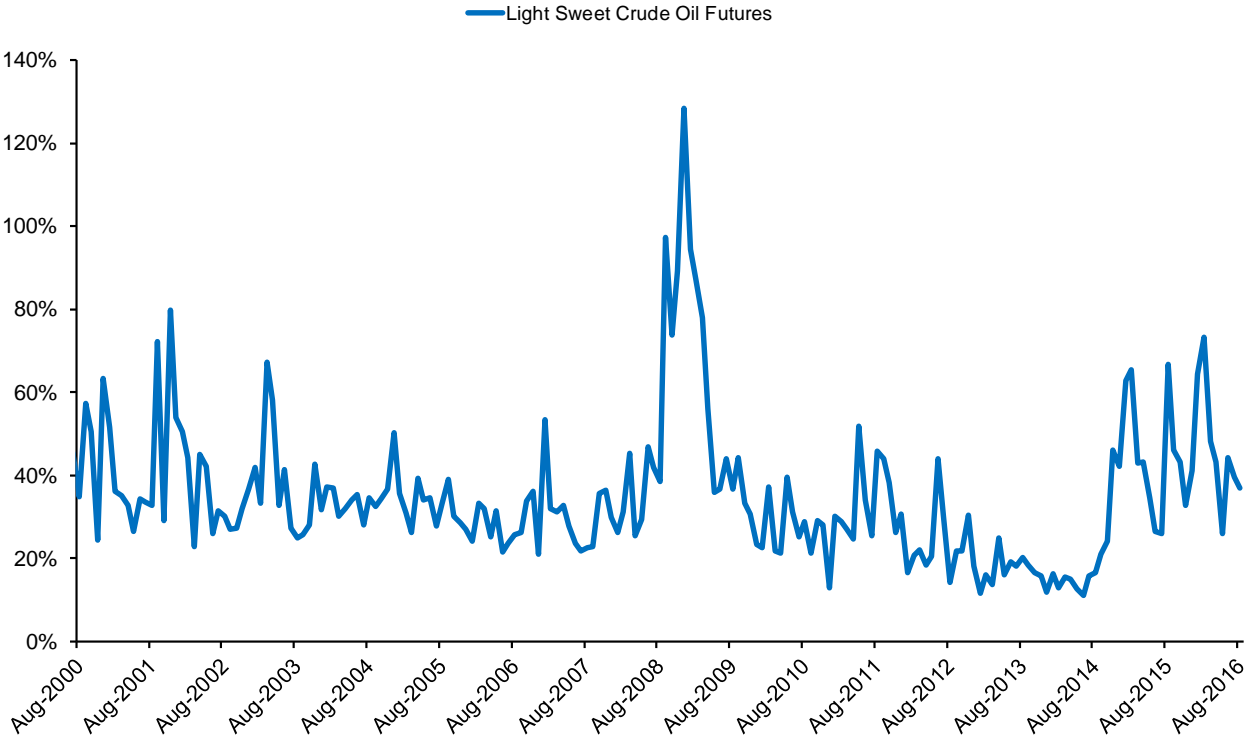


**Brent Crude Oil Financial Futures - Average Daily Volume (ADV) and Open Interest (OI)**

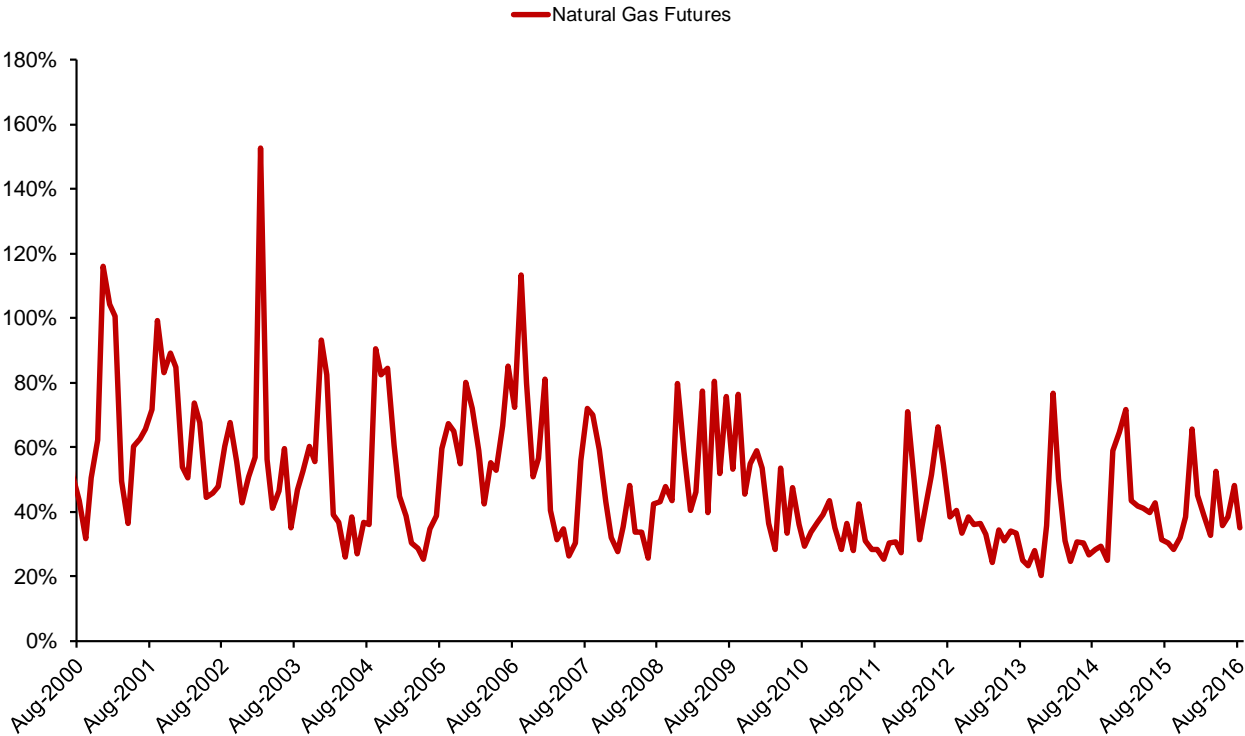




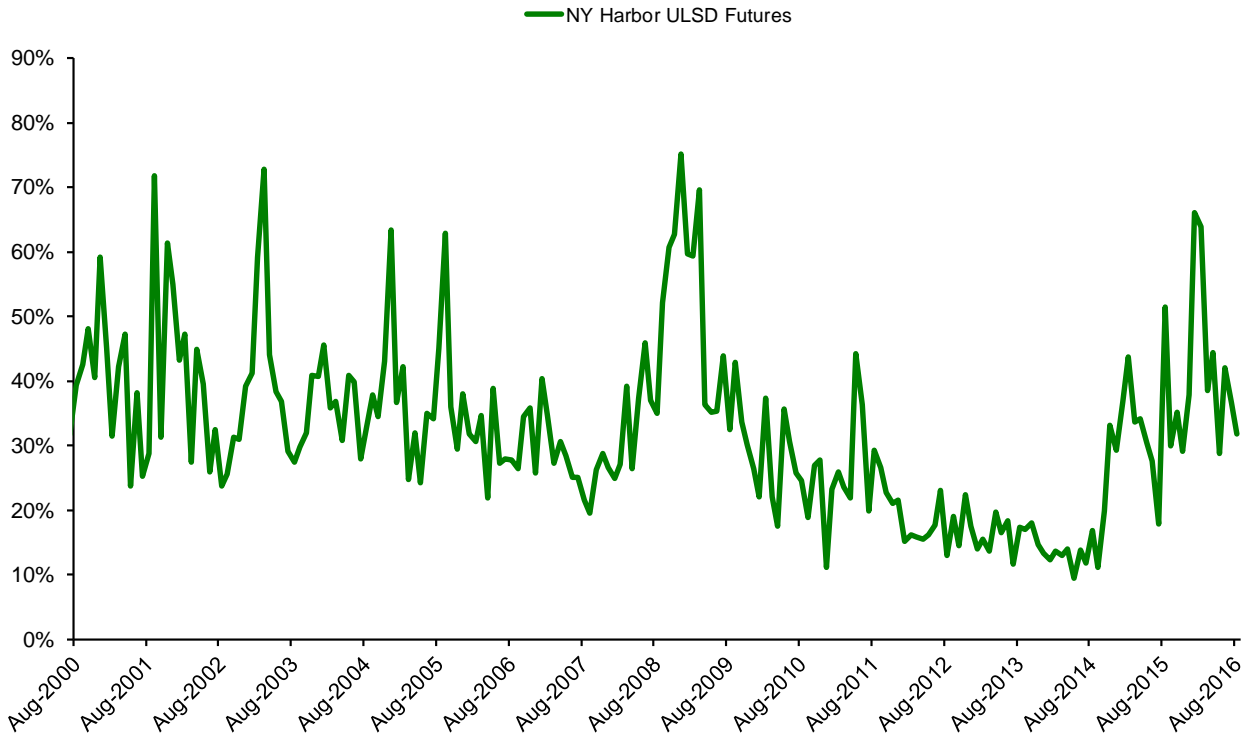
### Light Sweet Crude Oil Futures - 20-Day Historical Volatility



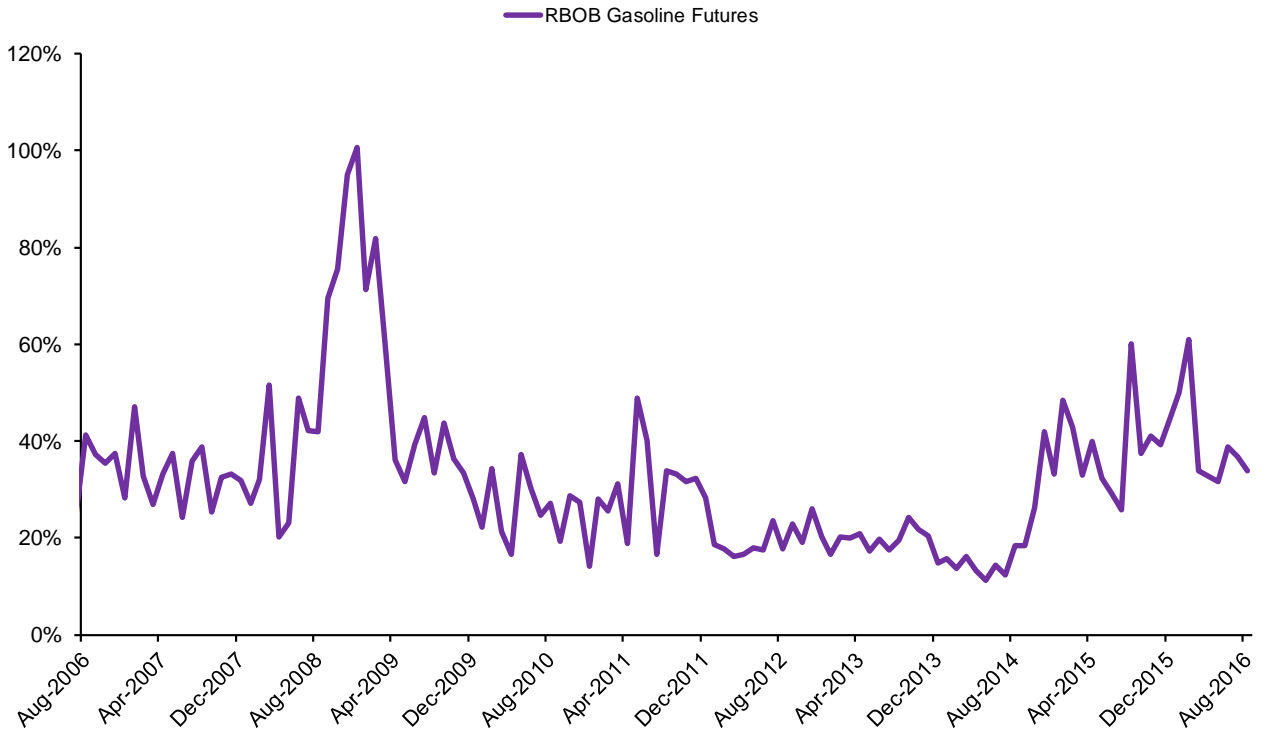
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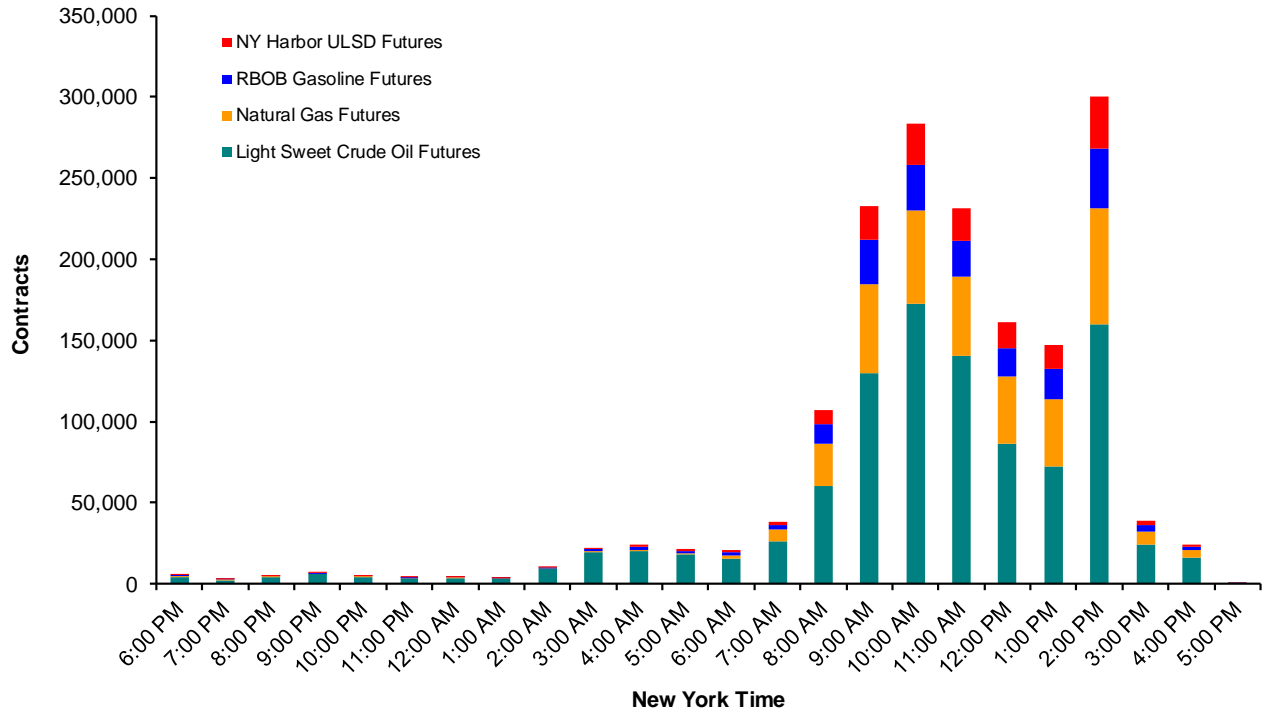
### NY Harbor ULSD Futures - 20-Day Historical Volatility



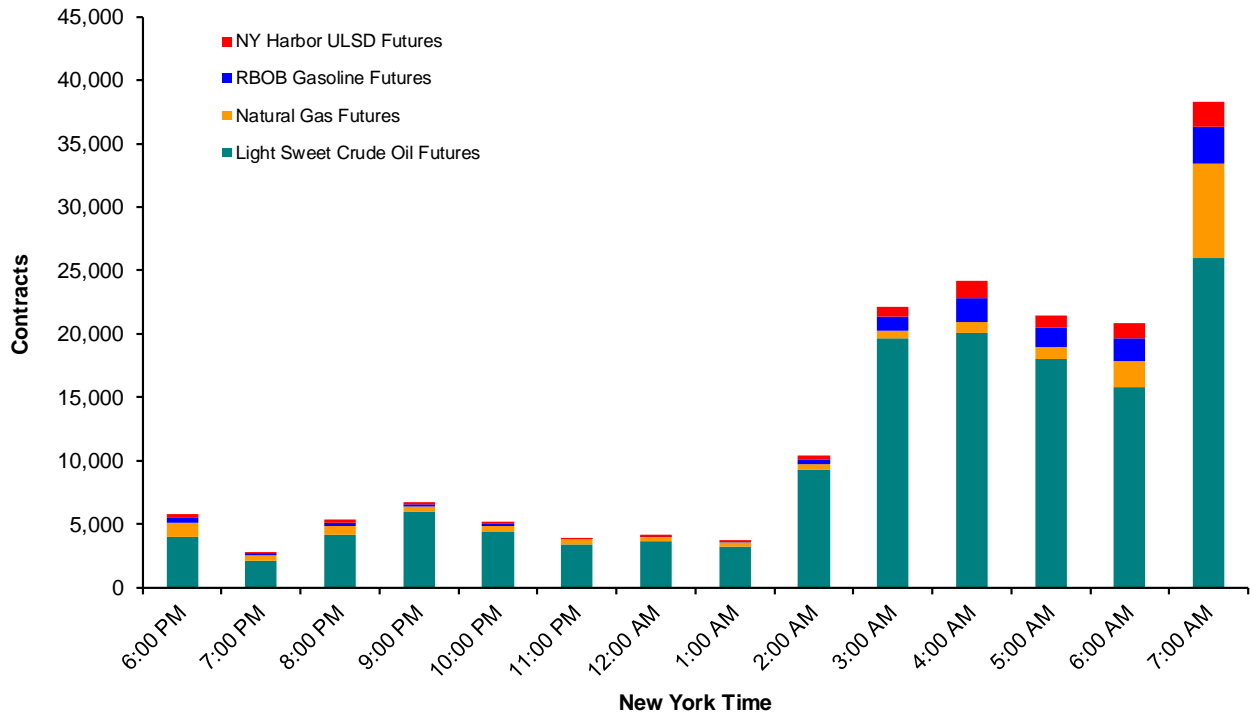
### RBOB Gasoline Futures - 20-Day Historical Volatility



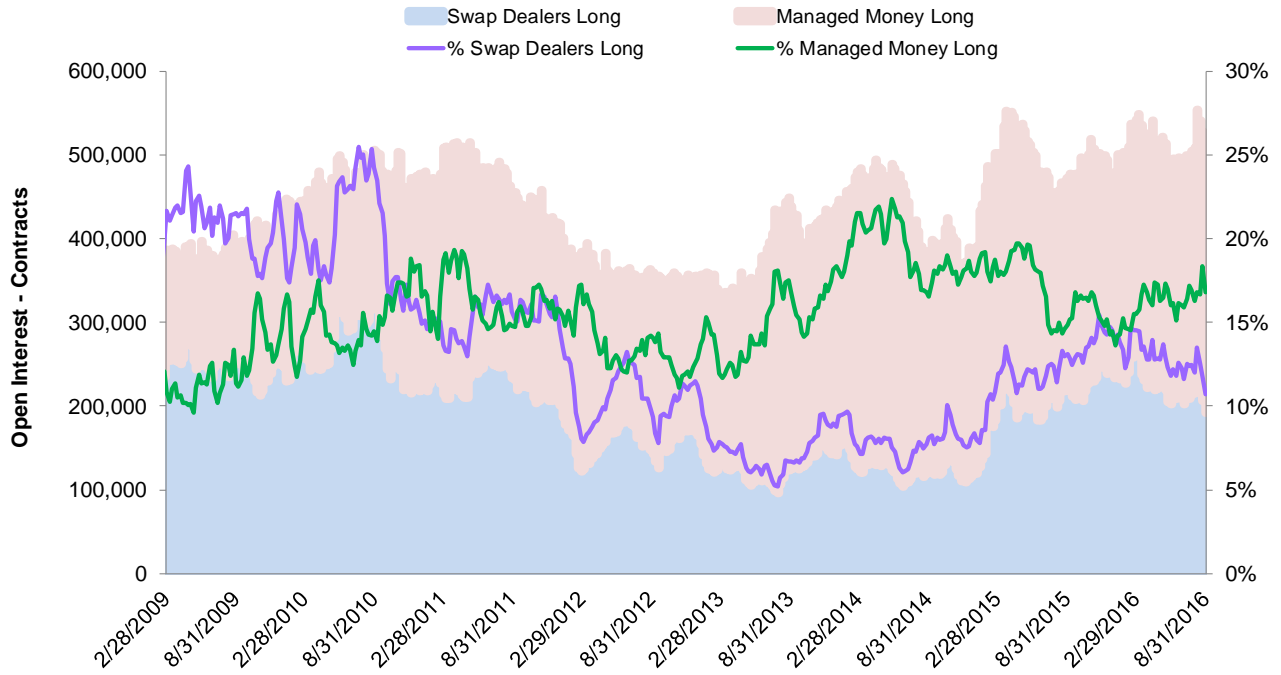
### Average Hourly Total Volume - All Hours - August 2016



### Average Hourly Total Volume - Extended Trading Hours - August 2016

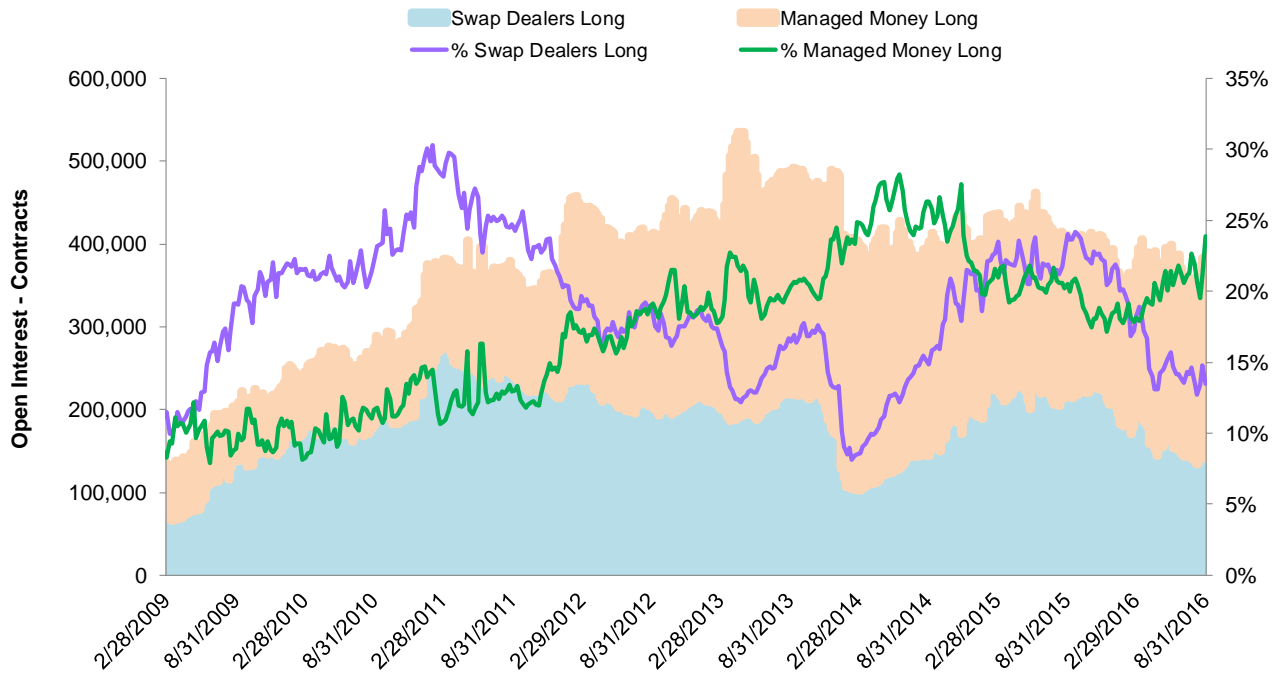


### CFTC COT Report - Light Sweet Crude Oil Futures Open Positions - Long



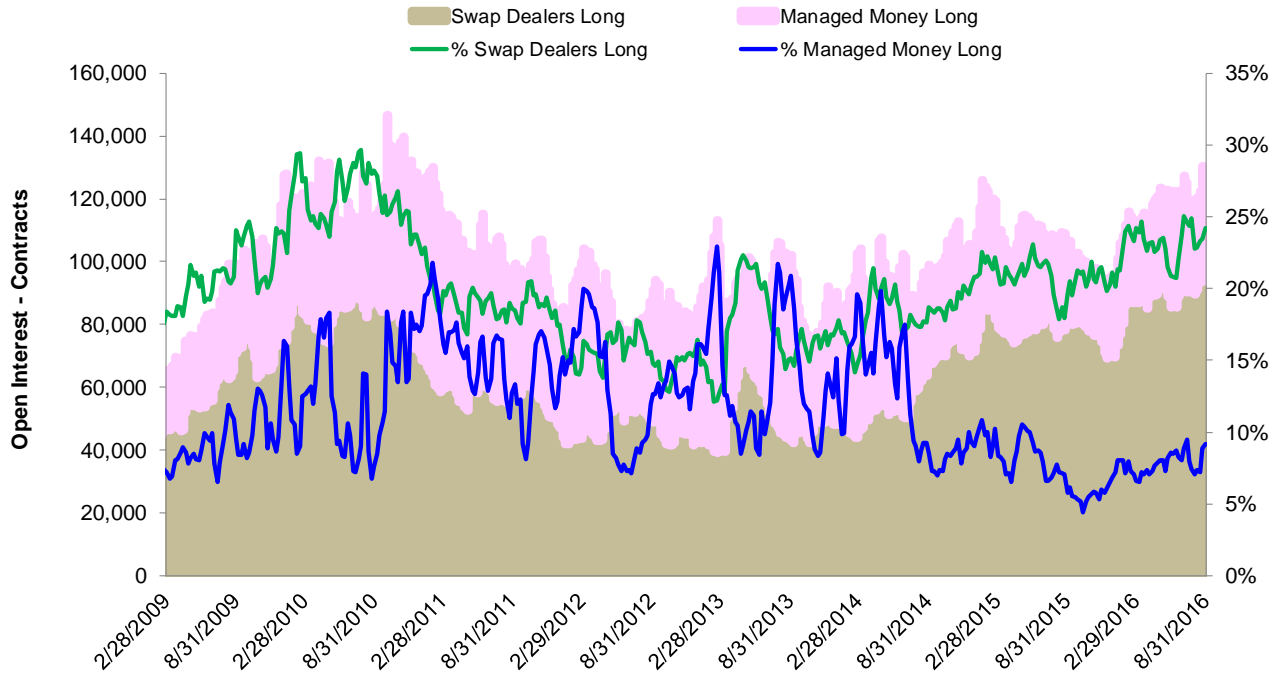
Source: CFTC

### CFTC COT Report - Natural Gas Futures Open Positions - Long



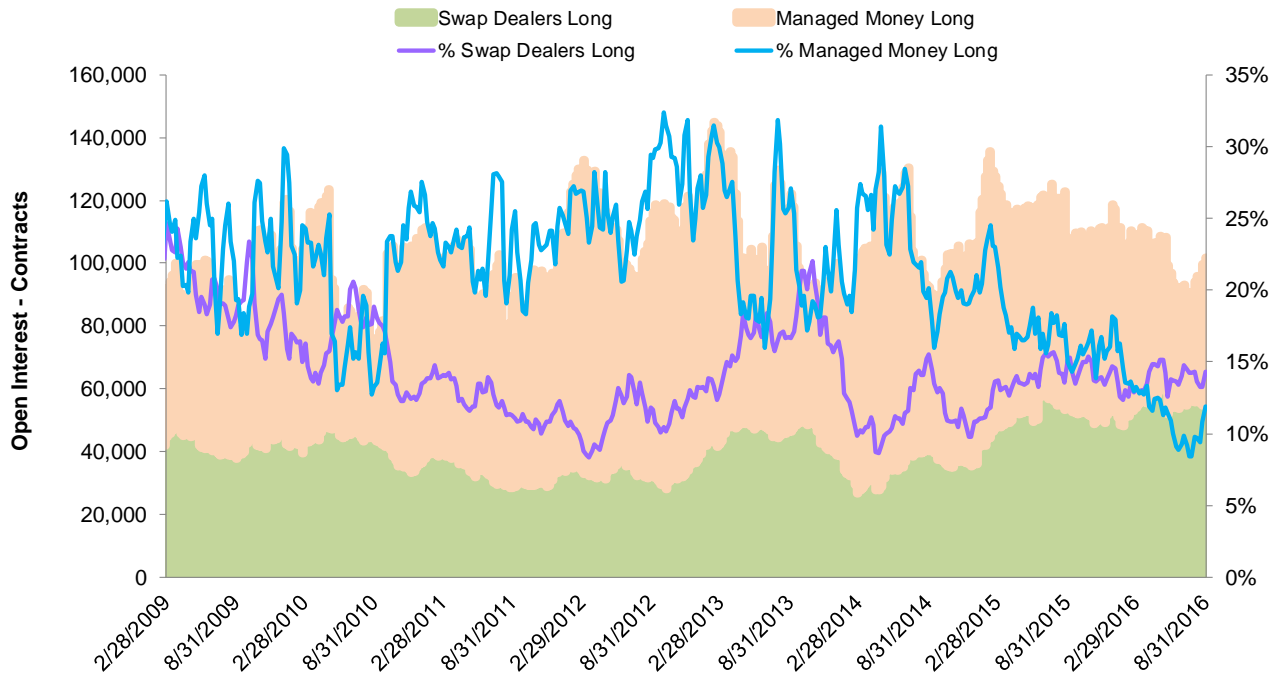
Source: CFTC

### CFTC COT Report - NY Harbor ULSD Futures Open Positions - Long



Source: CFTC

### CFTC COT Report - RBOB Gasoline Futures Open Positions - Long



Source: CFTC



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