

 CME Group

Monthly Energy Review

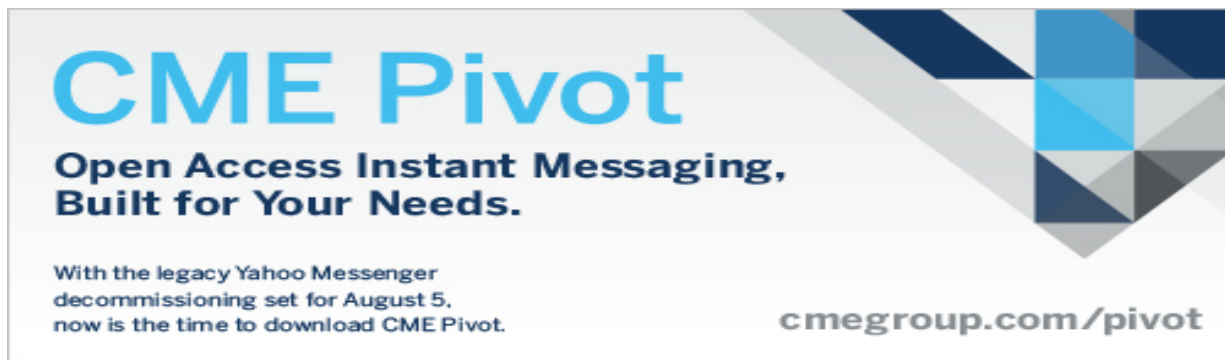
JULY 2016



ENERGY TRADING HIGHLIGHTS

July 2016

- Average daily volume for July 2016 Light Sweet Crude Oil futures was 942,073 contracts, compared with 675,575 during July 2015, an increase of 39.45 percent.
 - Average daily volume for July 2016 Light Sweet Crude Oil options was 170,730 contracts, compared with 170,739 during July 2015, a decrease of 0.01 percent.
 - Average daily volume for July 2016 Natural Gas futures was 338,455 contracts, compared with 291,085 during July 2015, an increase of 16.27 percent.
 - Average daily volume for July 2016 NY Harbor ULSD futures was 152,626 contracts, compared with 137,481 during July 2015, an increase of 11.02 percent.
 - Average daily volume for July 2016 RBOB Gasoline futures was 171,350 contracts, compared with 164,610 during July 2015, an increase of 4.09 percent.
 - Average daily volume for July 2016 Brent Crude Oil Financial futures was 81,706 contracts, compared with 119,053 during July 2015, a decrease of 31.37 percent.
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The banner features a geometric pattern of blue and grey squares on the right side.



Learn more about CME Group's
Global Fuel Oil Offering

The banner includes a grid of small icons representing various energy and industrial products, a large image of a fuel oil barrel, and a partial view of a globe.

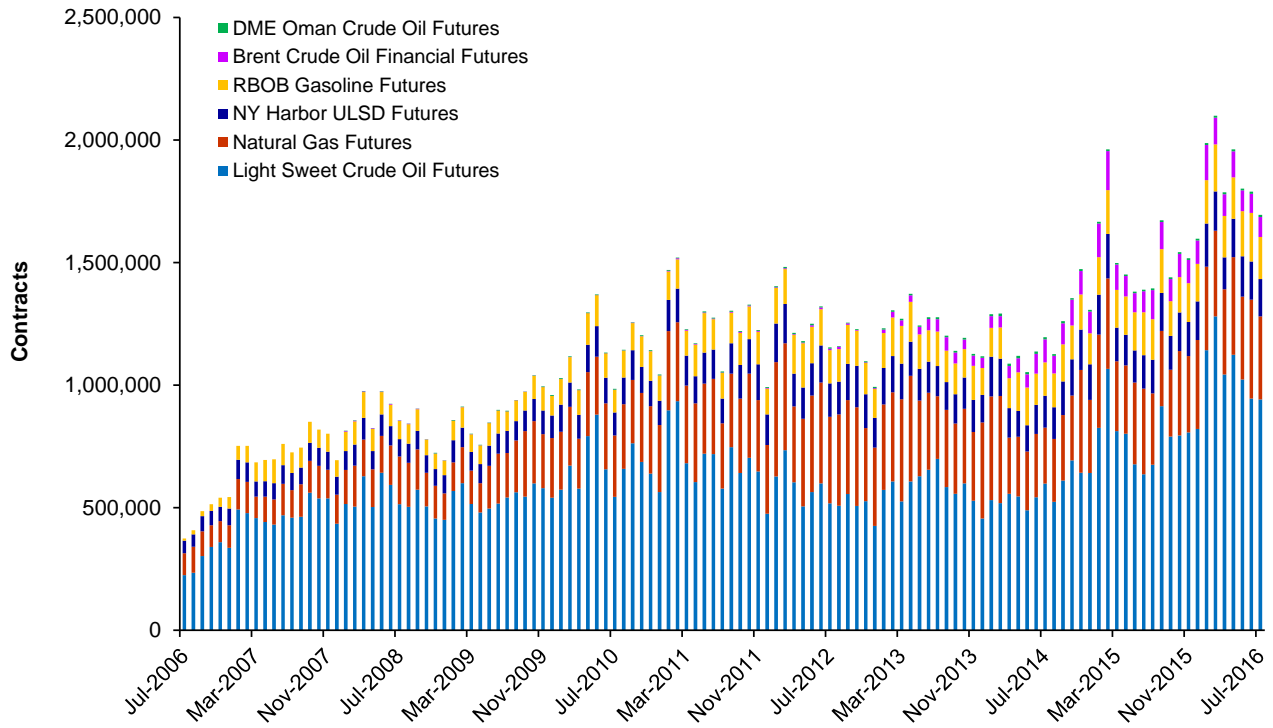
Scorecard - Average Daily Volume and Open Interest Statistics

July 2016

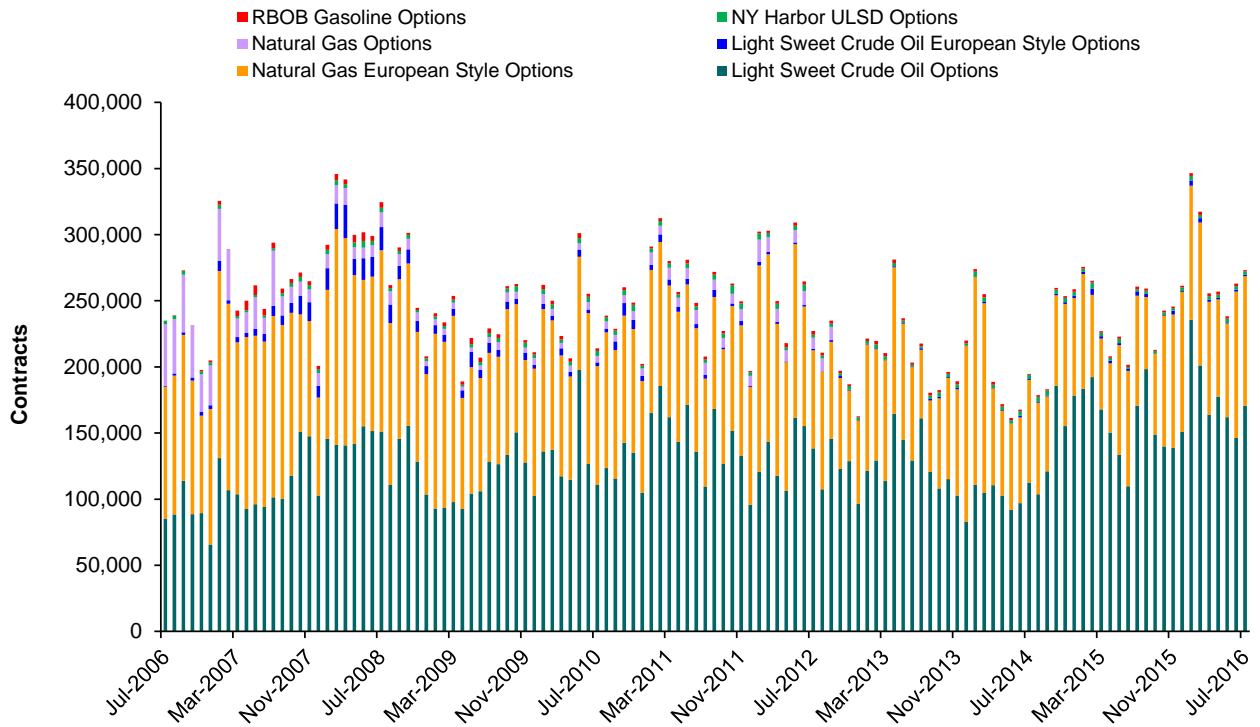
	Average Daily Volume			Open Interest		U.S. and Metric Spot Price & Conversion		
	Electronic/Pit	Contracts	\$ Notional (\$ Millions)	Contracts	\$ Notional (\$ Millions)	US\$ Spot Month Close 29-July-'16	US\$/MT Except NG=US\$/ Cubic Meter 29-July-'16	20-Day Historical Volatility
	Ticker Symbols							
Light Sweet Crude Oil								
Futures	CL	942,073	\$39,190	1,763,830	\$73,375	41.6	\$305.05	39.59%
Options	LO	170,730		2,889,573				
European Style Options	LC	1,190		76,399				
Natural Gas								
Futures	NG	338,455	\$9,734	996,024	\$28,646	2.876	\$0.10	48.00%
Options	ON	15,605		151,002				
European Style Options	LN	97,805		2,818,476				
NY Harbor ULSD								
Futures	HO	152,626	\$8,381	384,159	\$21,096	130.75	\$409.62	36.58%
Options	OH	2,493		67,450				
RBOB Gasoline								
Futures	RB	171,350	\$9,495	393,627	\$21,813	131.94	\$472.73	36.87%
Options	OB	1,018		30,465				
DME Oman Crude Oil								
Futures	OQ	8,499		28,288				
Brent Crude Oil Financial								
Futures	BZ	81,706		155,330		42.46		40.86%
PJM Financially Settled Electricity								
Futures & Swap								
Futures	JM+L1*	301		26,770				
Options	JO+PML+6O*	60		1,040				

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

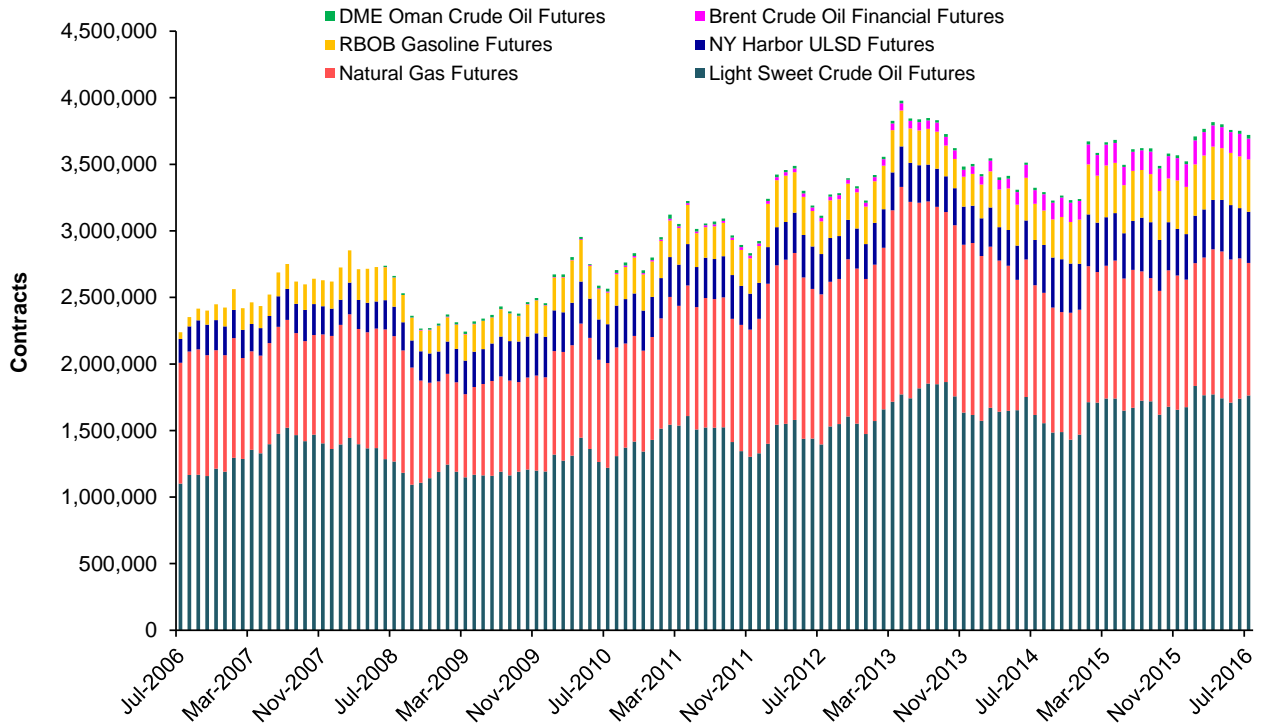
Futures - Average Daily Volumes



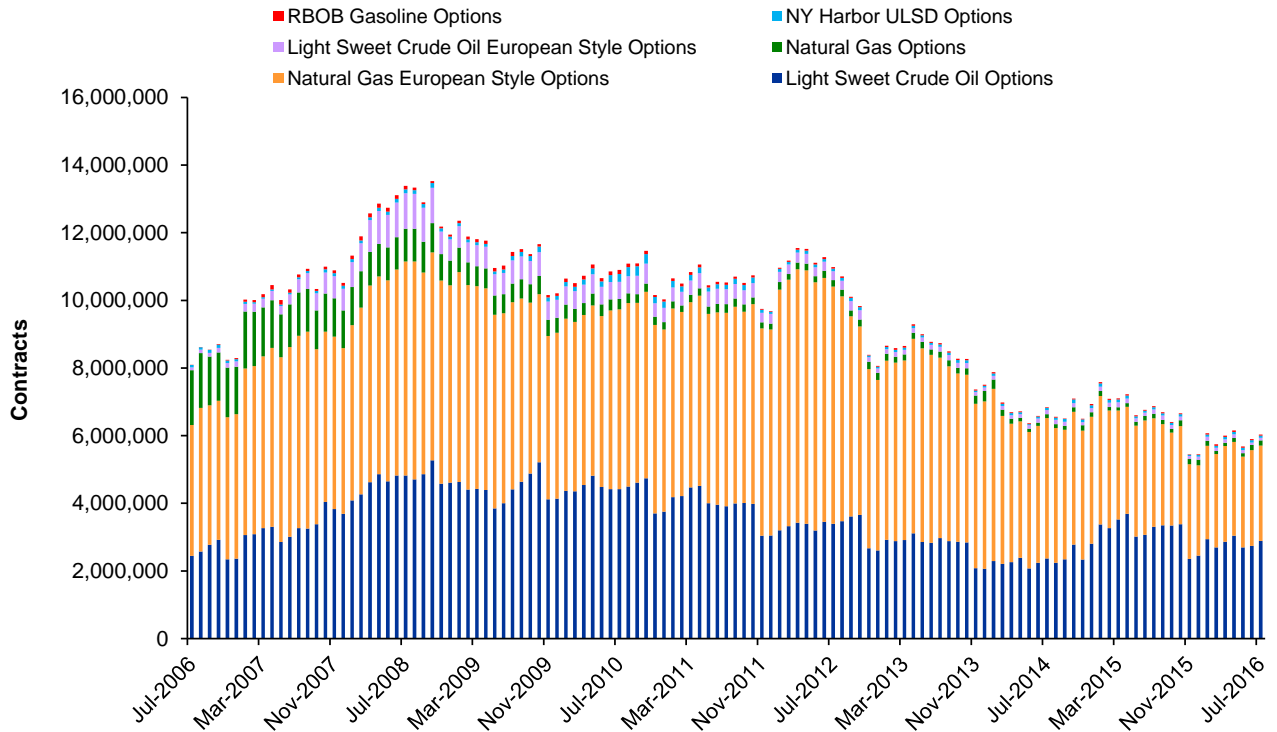
Options - Average Daily Volumes



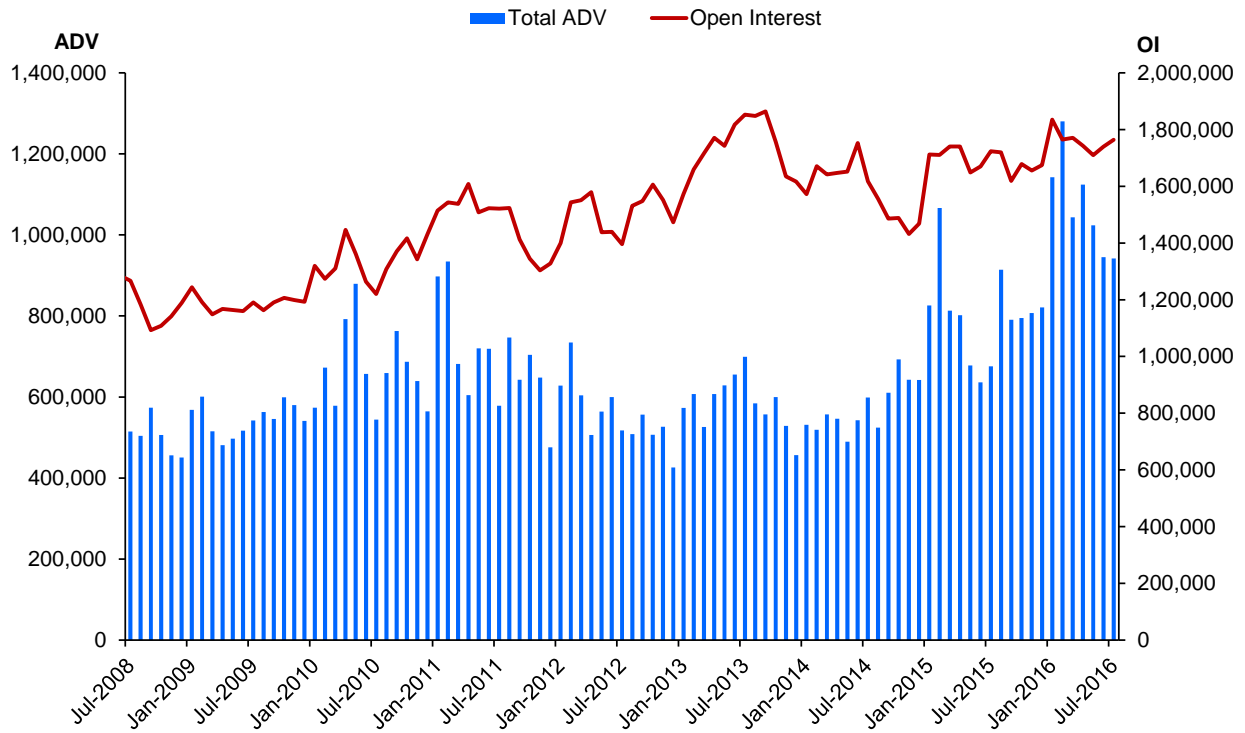
Futures - Open Interest



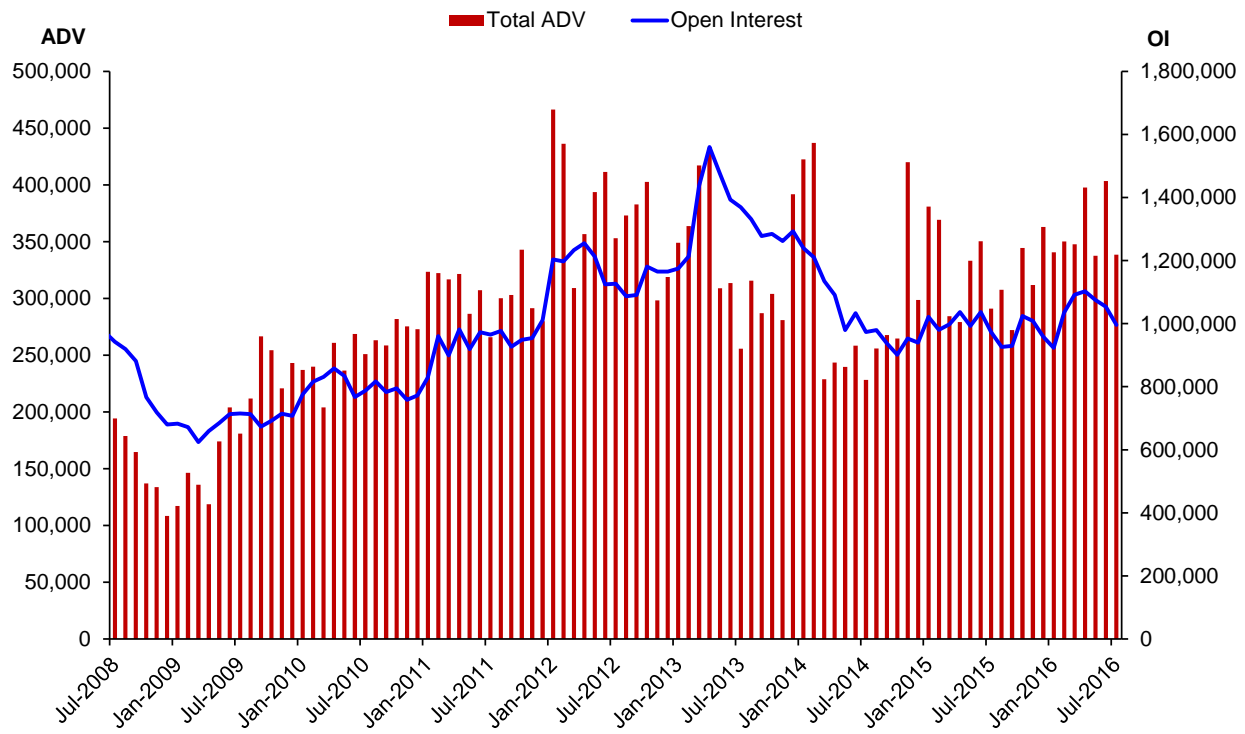
Options - Open Interest



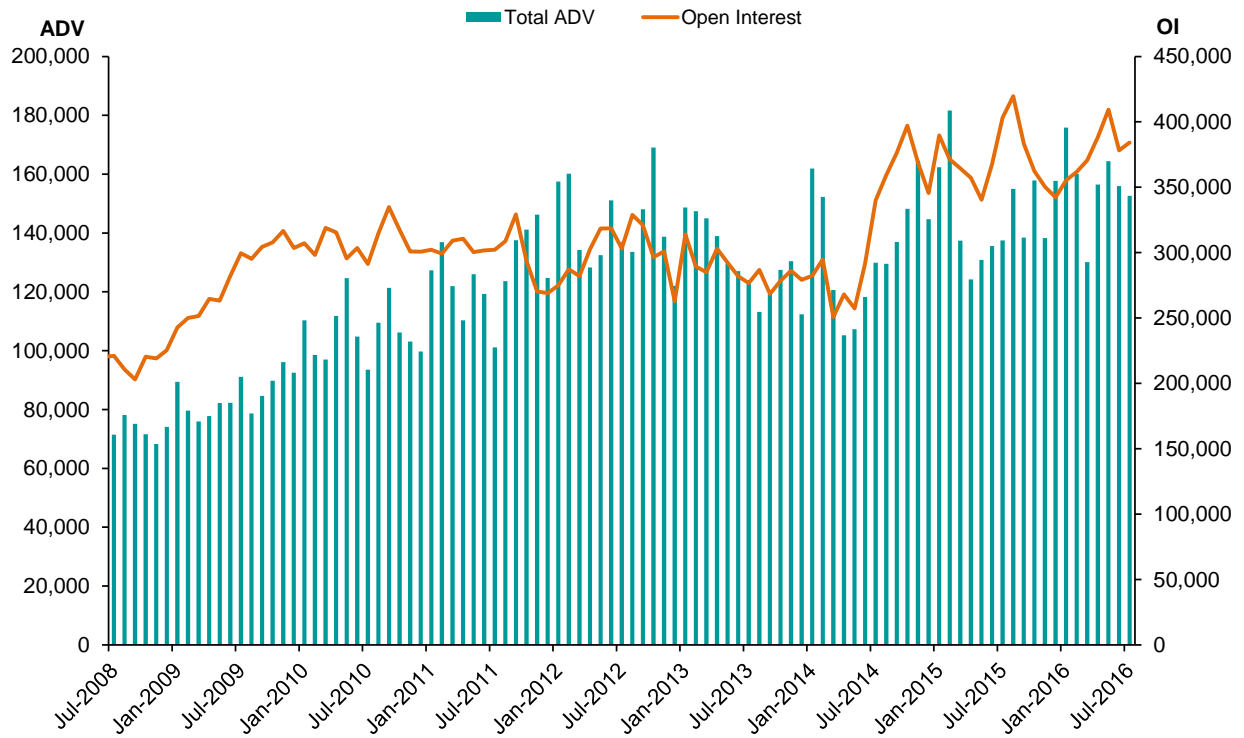
Light Sweet Crude Oil Futures - Average Daily Volume (ADV) and Open Interest (OI)



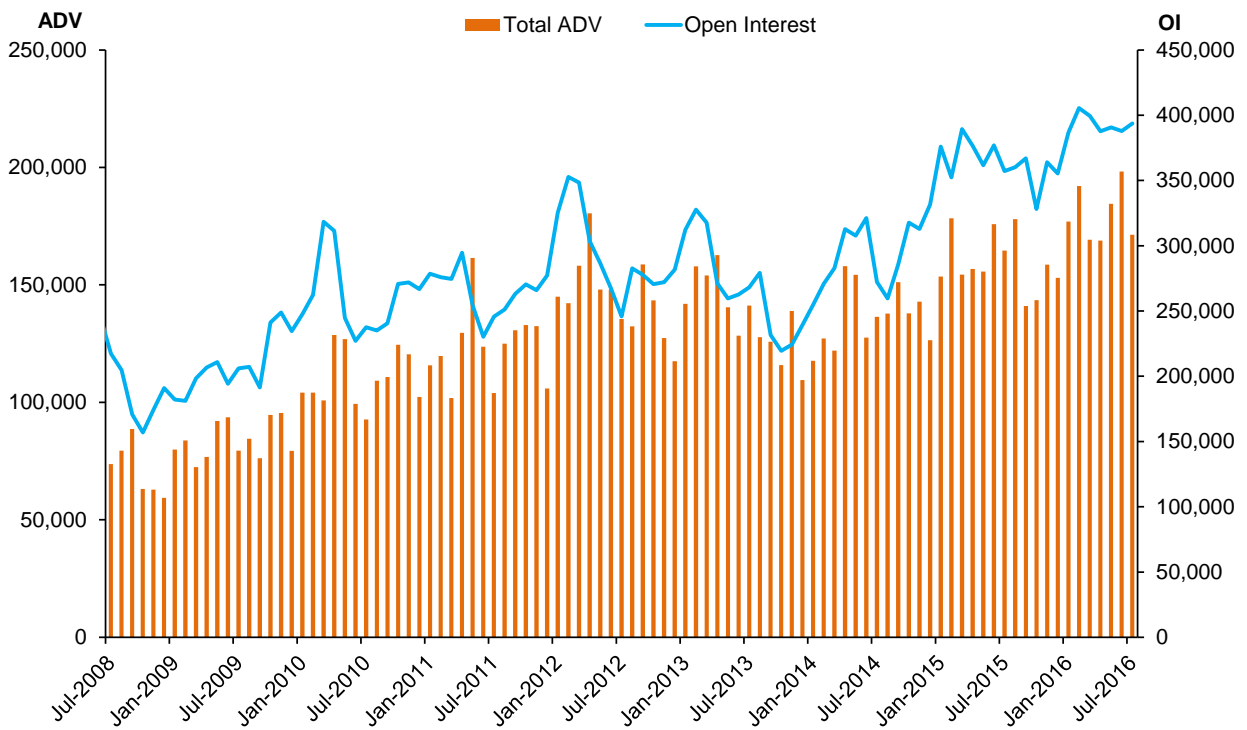
Natural Gas Futures - Average Daily Volume (ADV) and Open Interest (OI)



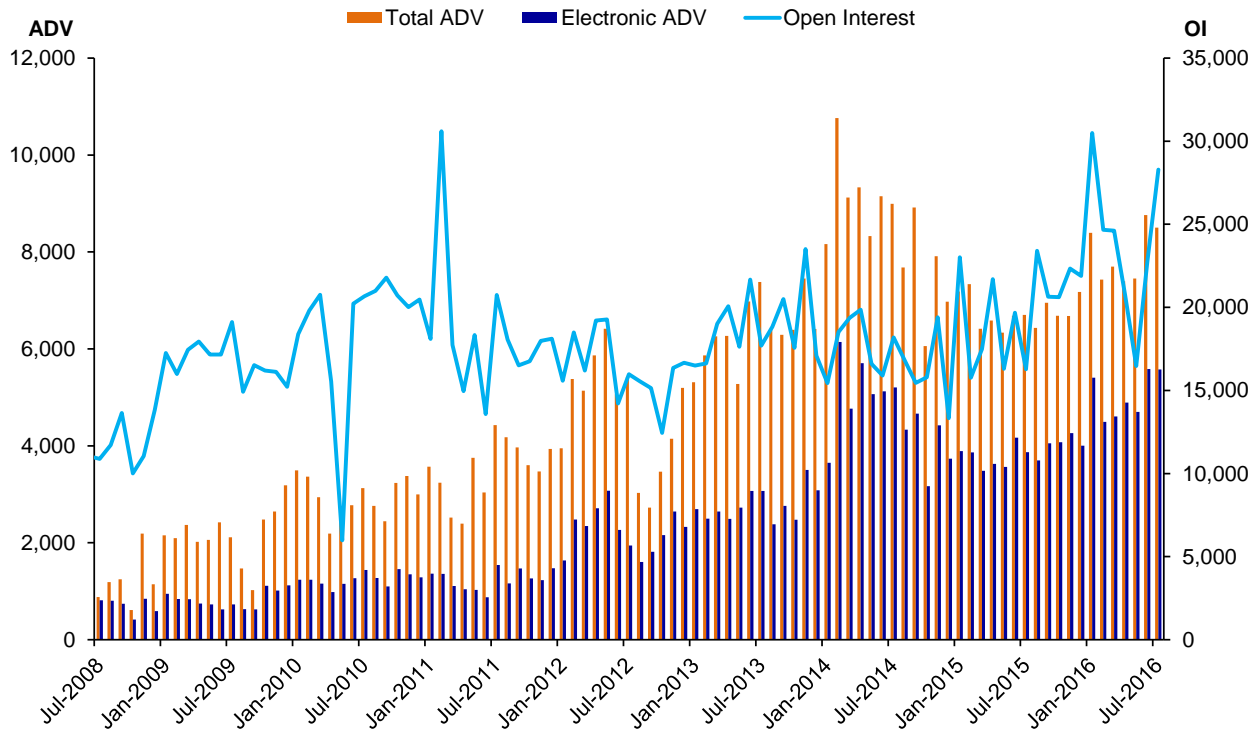
NY Harbor ULSD Futures - Average Daily Volume (ADV) and Open Interest (OI)



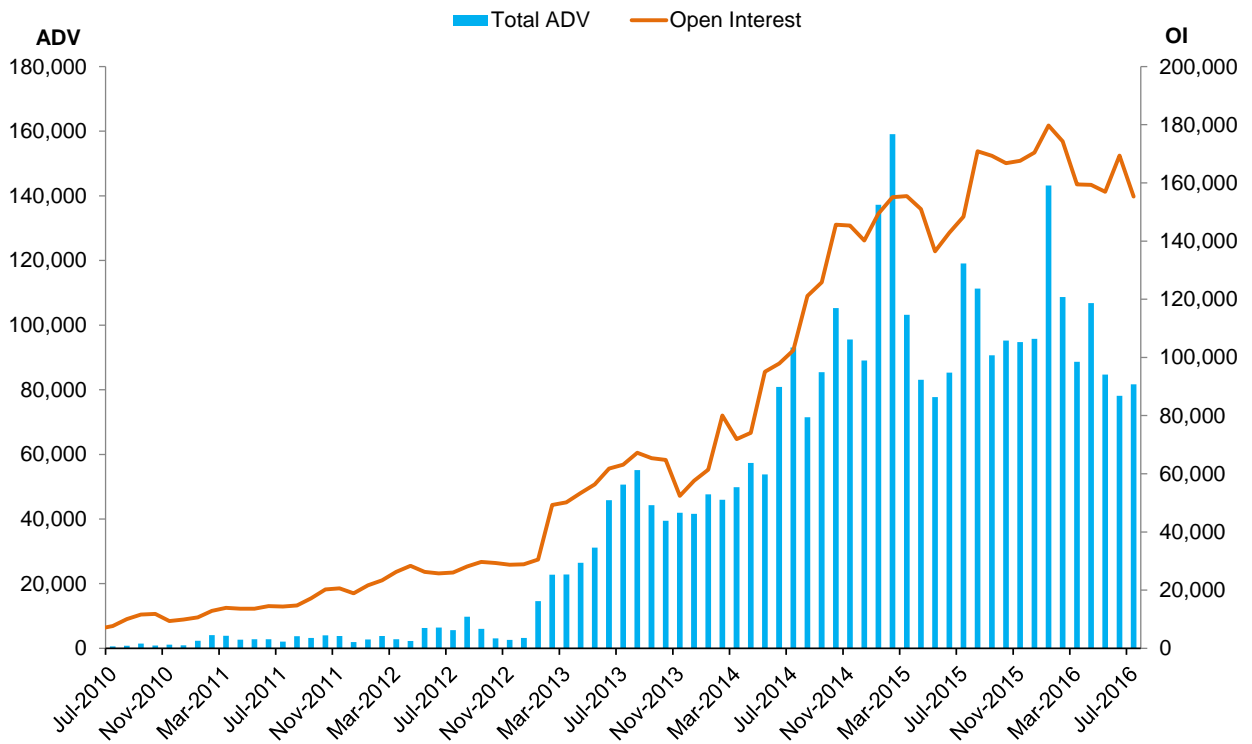
RBOB Gasoline Futures - Average Daily Volume (ADV) and Open Interest (OI)



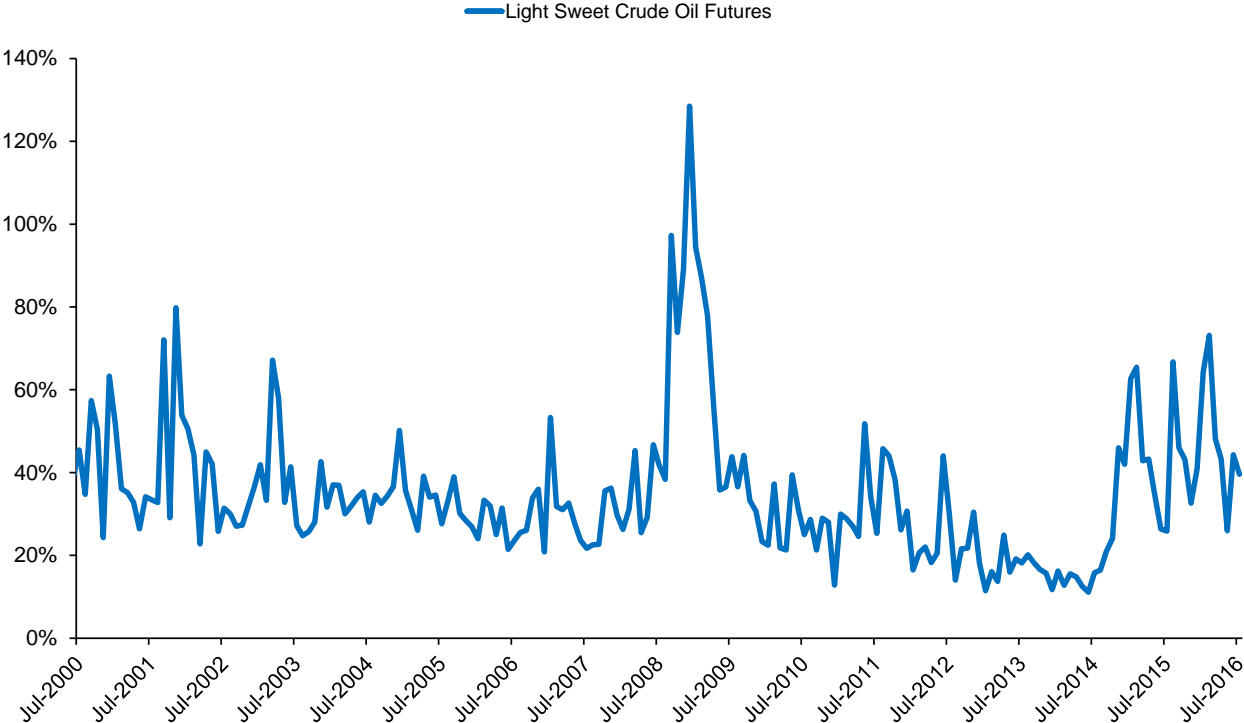
DME Oman Crude Oil Futures - Average Daily Volume (ADV) and Open Interest (OI)



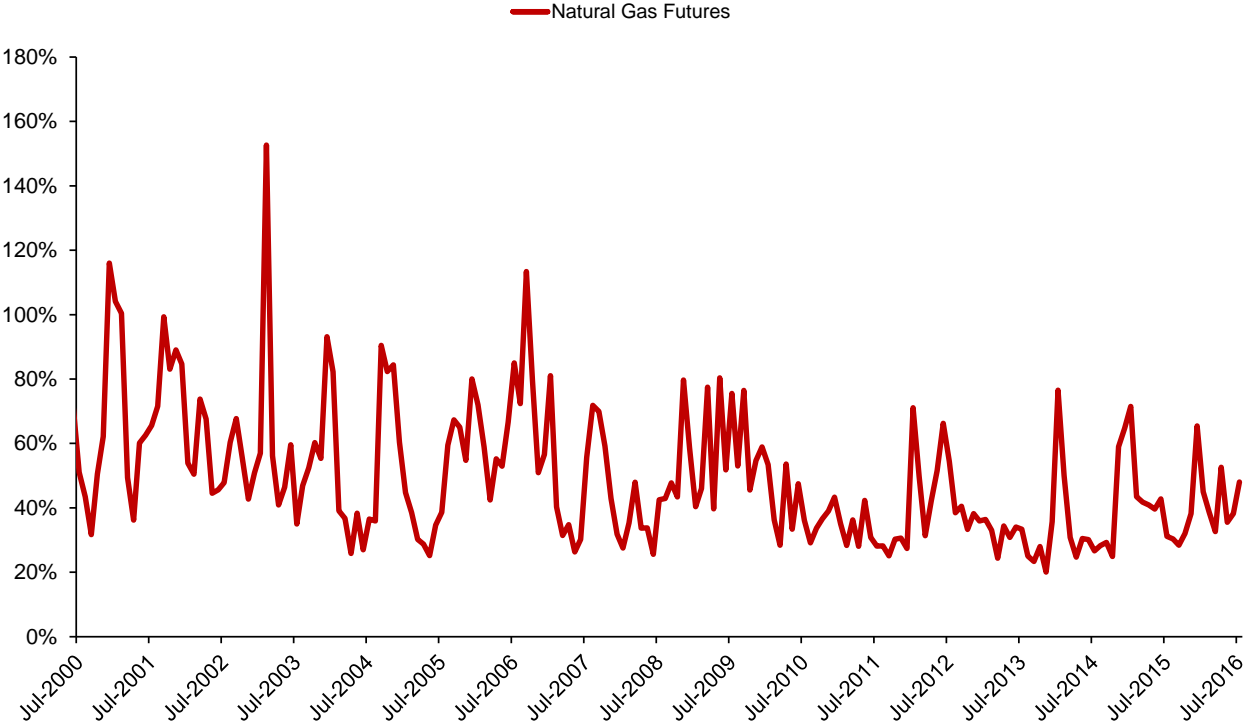
Brent Crude Oil Financial Futures - Average Daily Volume (ADV) and Open Interest (OI)



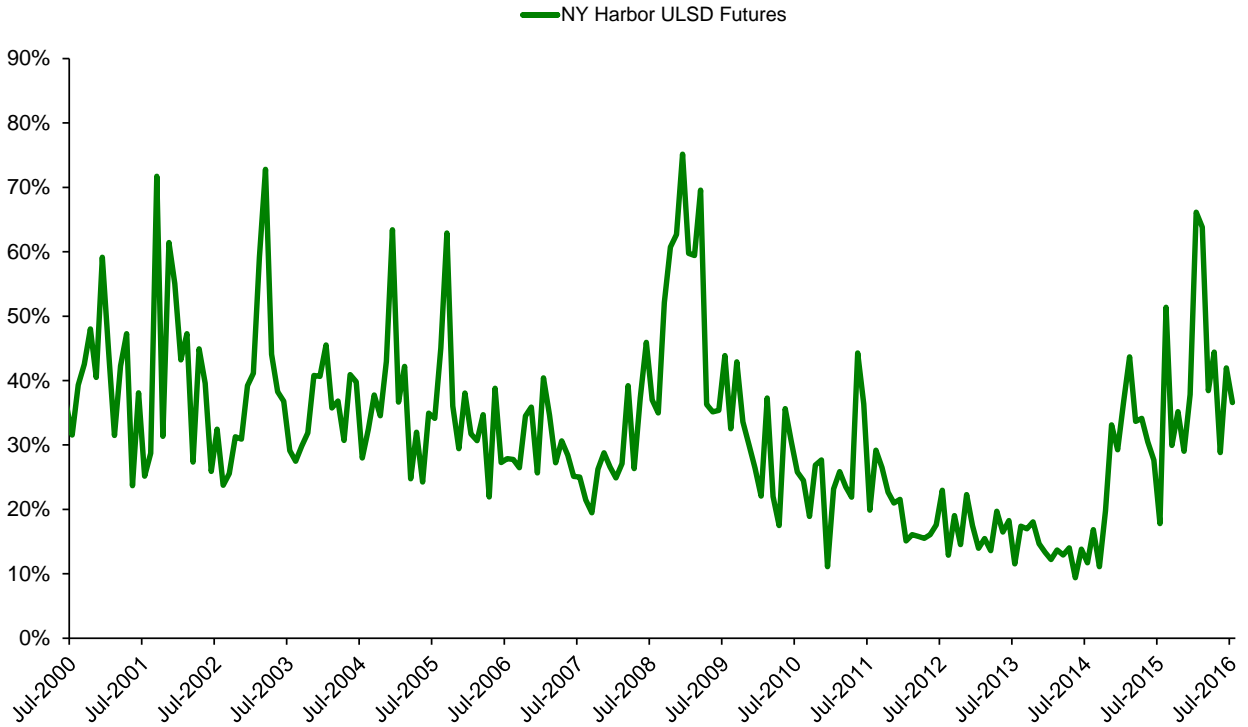
Light Sweet Crude Oil Futures - 20-Day Historical Volatility



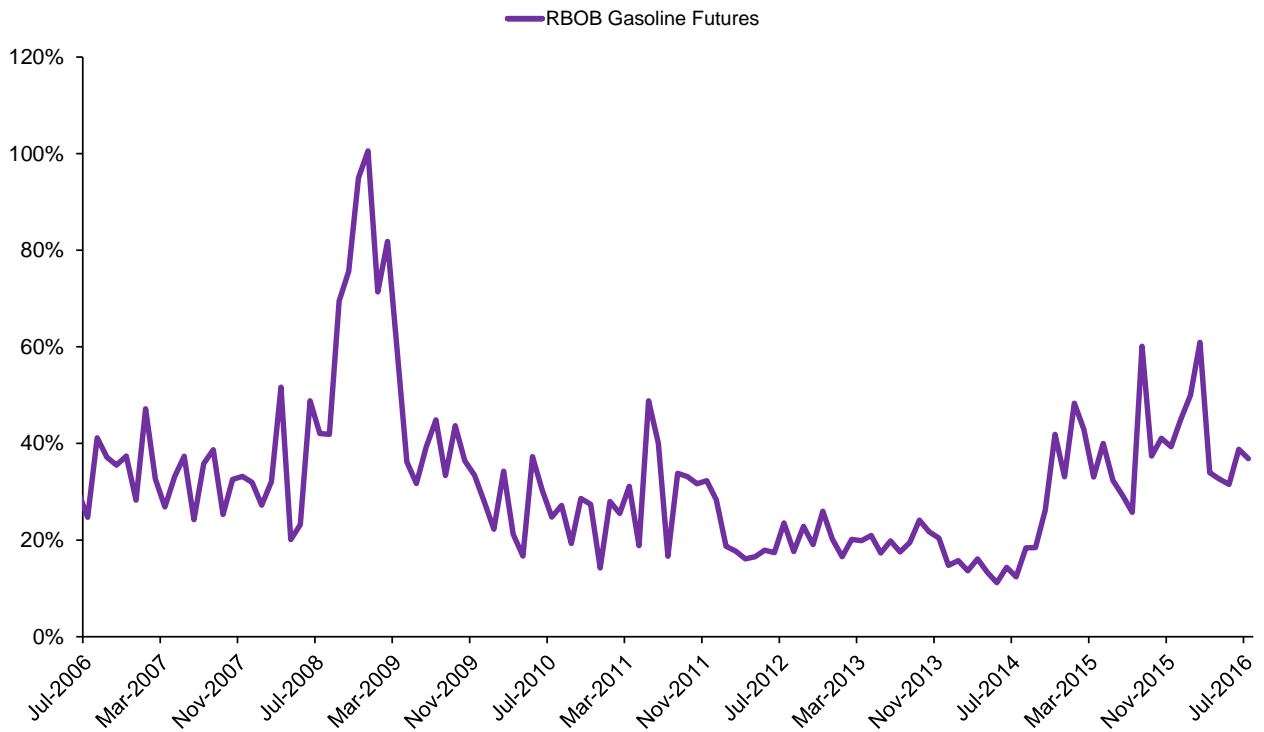
Natural Gas Futures - 20-Day Historical Volatility



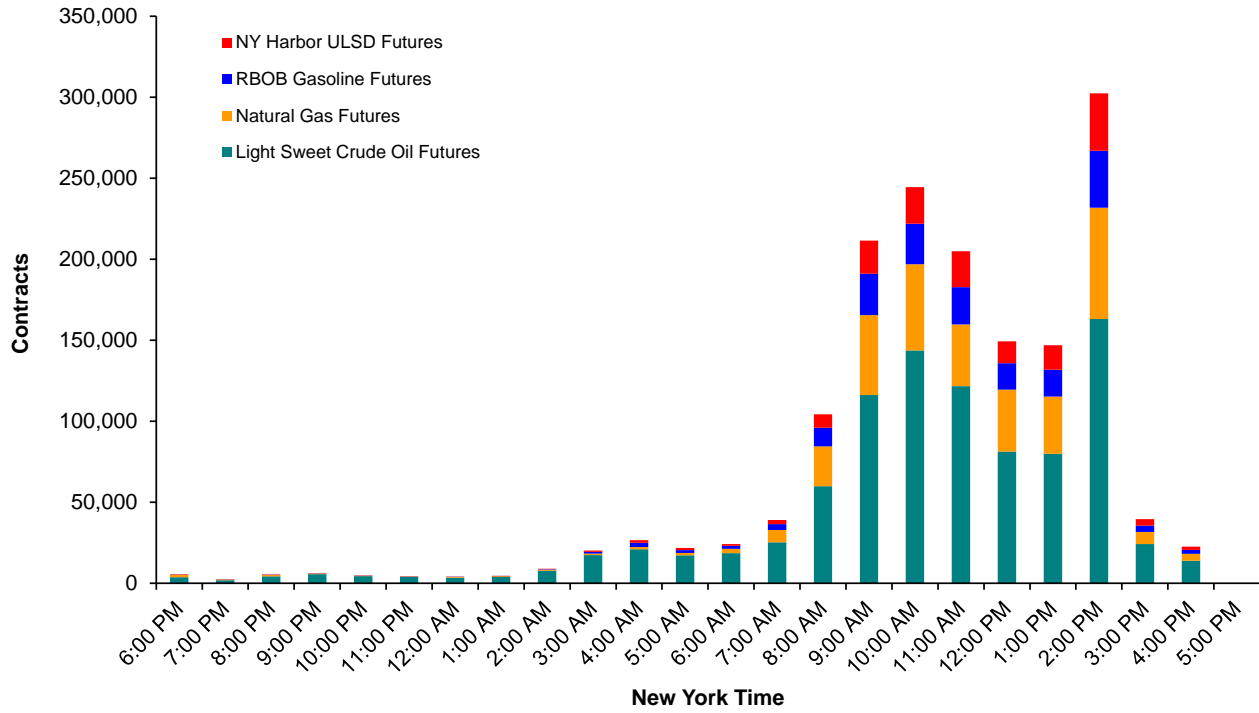
NY Harbor ULSD Futures - 20-Day Historical Volatility



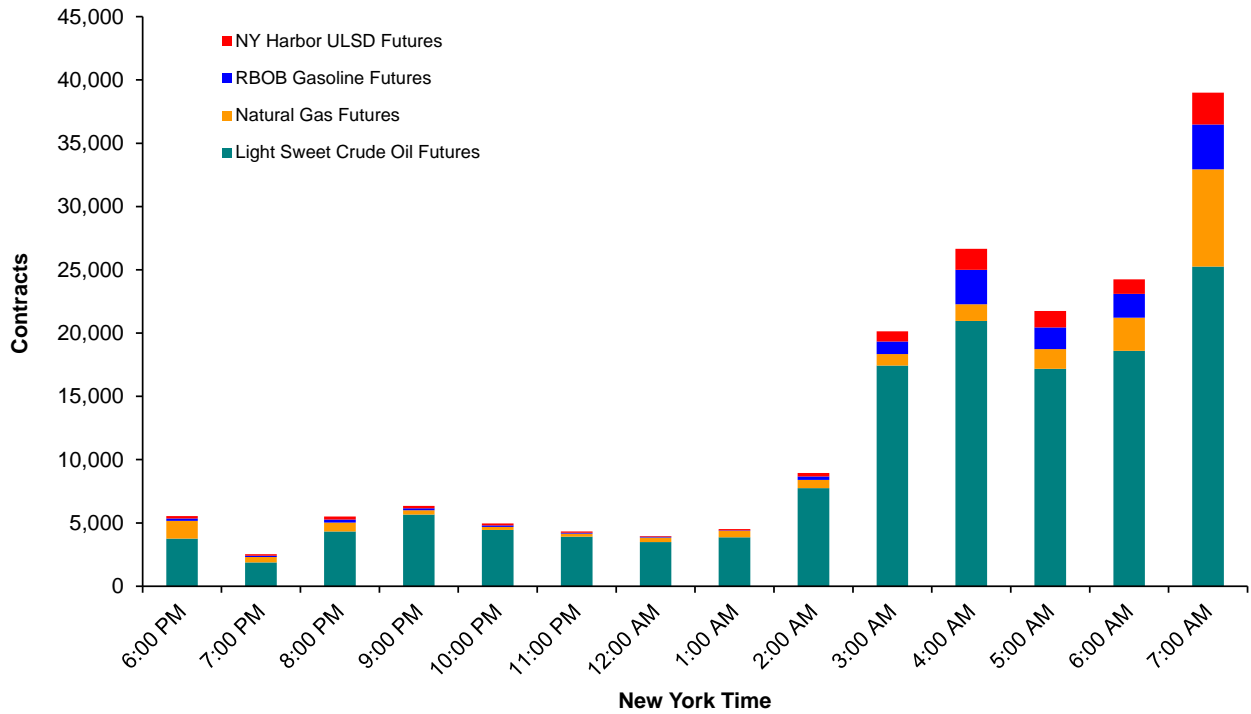
RBOB Gasoline Futures - 20-Day Historical Volatility



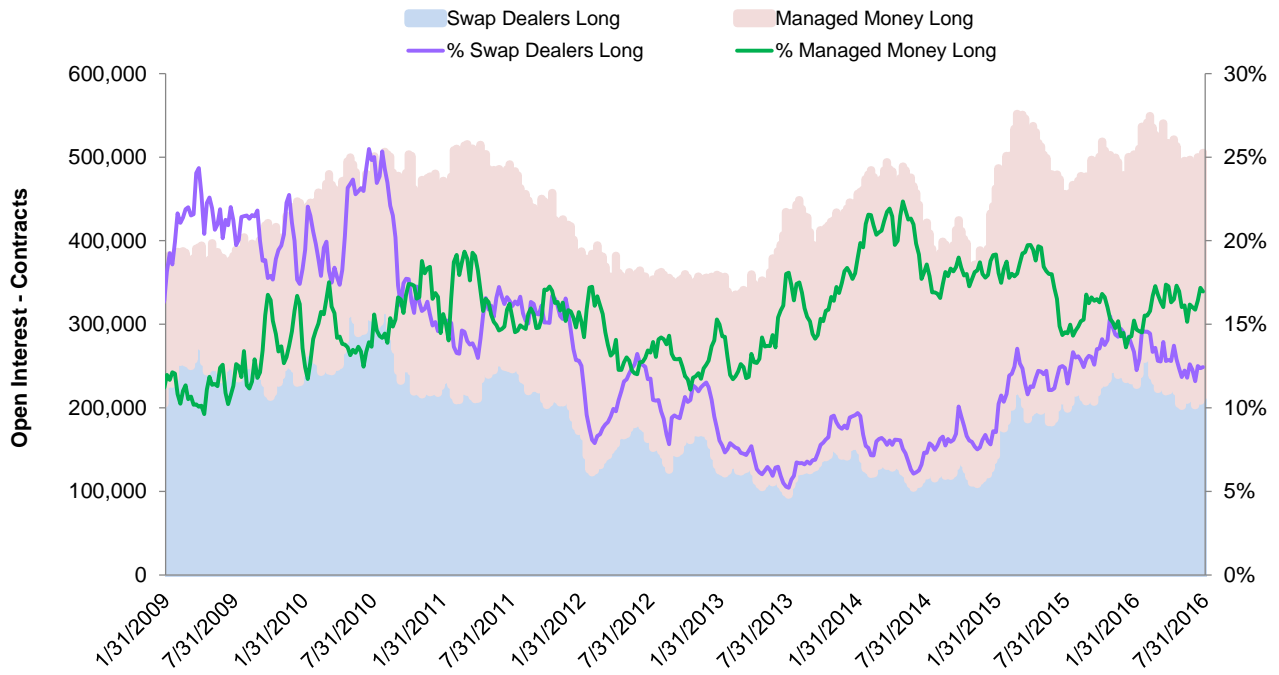
Average Hourly Total Volume - All Hours - July 2016



Average Hourly Total Volume - Extended Trading Hours - July 2016

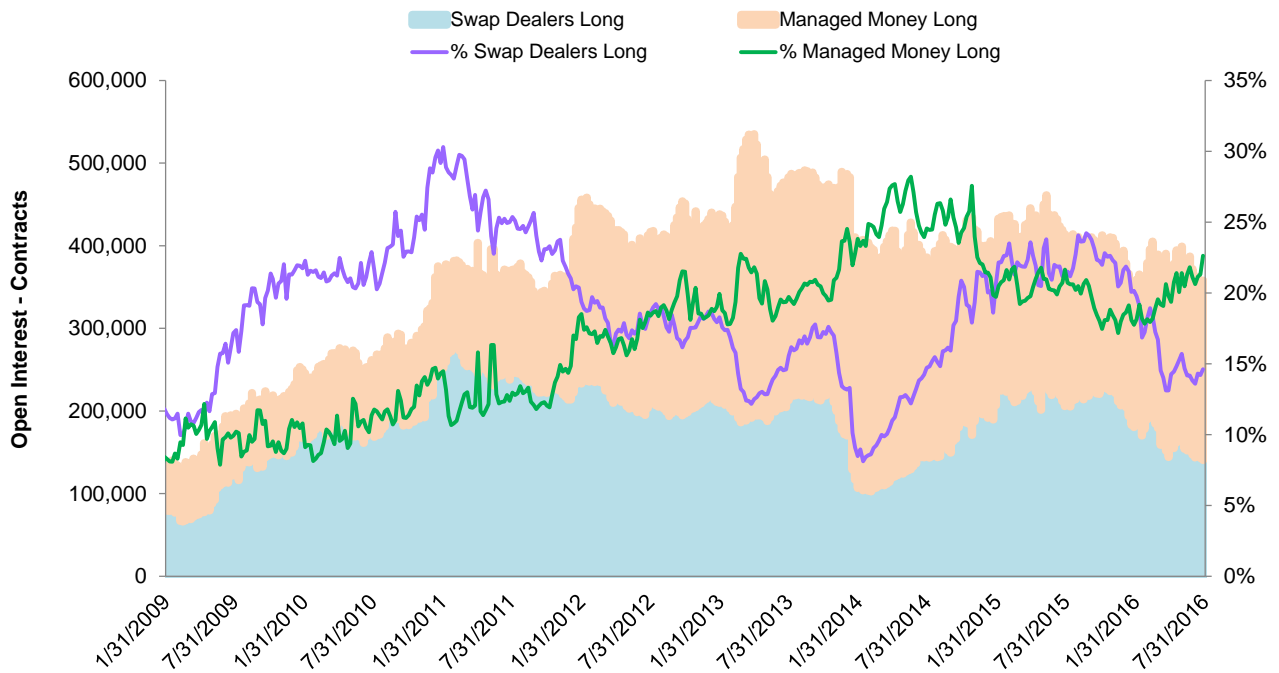


CFTC COT Report - Light Sweet Crude Oil Futures Open Positions - Long



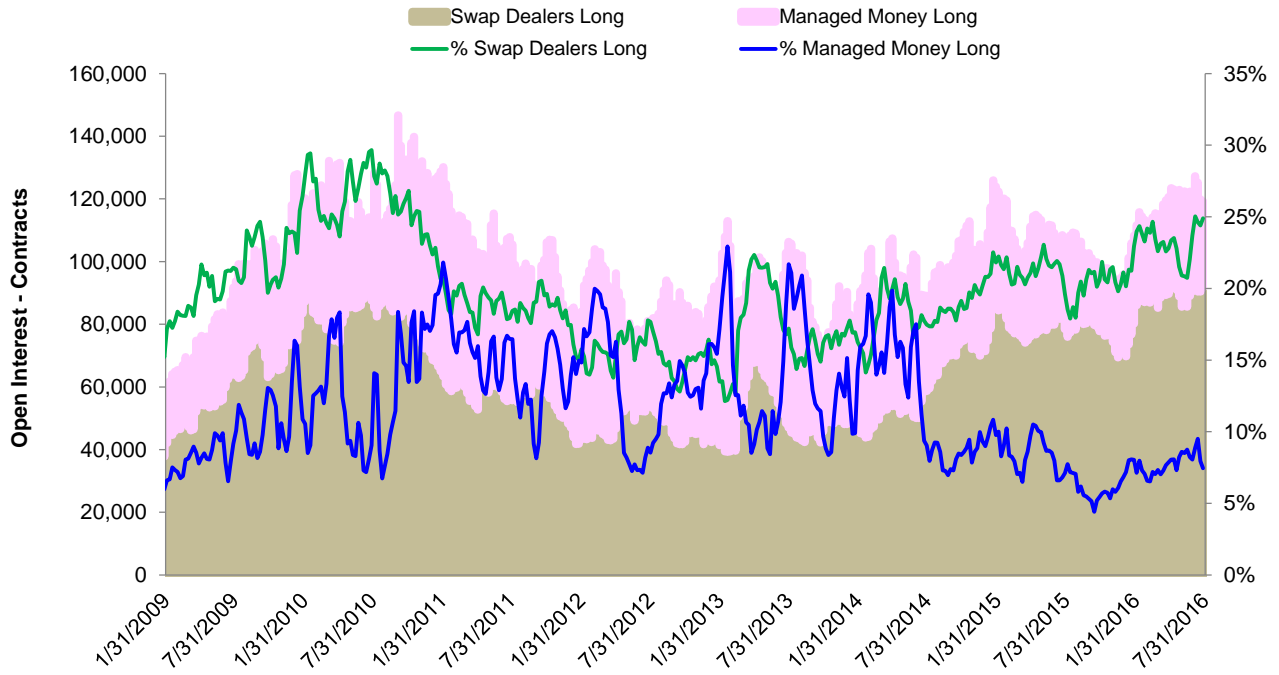
Source: CFTC

CFTC COT Report - Natural Gas Futures Open Positions - Long



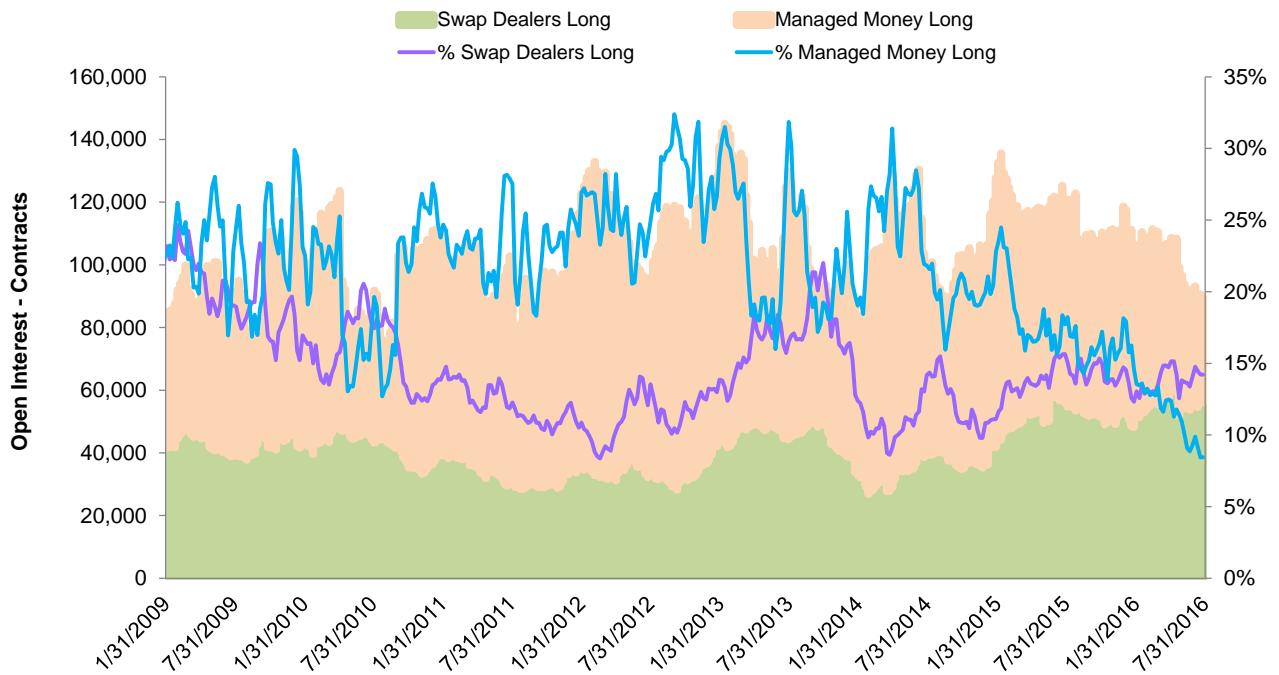
Source: CFTC

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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