

 CME Group

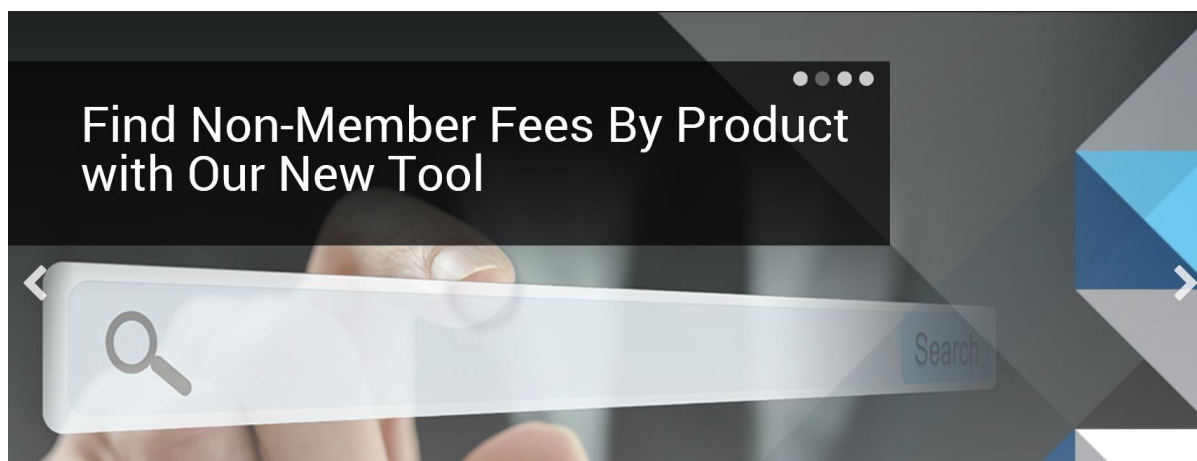
Monthly Energy Review



ENERGY TRADING HIGHLIGHTS

September 2016

- Average daily volume for September 2016 Light Sweet Crude Oil futures was 1,158,680 contracts, compared with 790,692 during September 2015, an increase of 46.54 percent.
 - Average daily volume for September 2016 Light Sweet Crude Oil options was 183,359 contracts, compared with 148,889 during September 2015, an increase of 23.15 percent.
 - Average daily volume for September 2016 Natural Gas futures was 364,127 contracts, compared with 272,136 during September 2015, an increase of 33.8 percent.
 - Average daily volume for September 2016 NY Harbor ULSD futures was 156,592 contracts, compared with 138,416 during September 2015, an increase of 13.13 percent.
 - Average daily volume for September 2016 RBOB Gasoline futures was 222,726 contracts, compared with 141,009 during September 2015, an increase of 57.95 percent.
 - Average daily volume for September 2016 Brent Crude Oil Financial futures was 74,981 contracts, compared with 90,681 during September 2015, a decrease of 17.41 percent.
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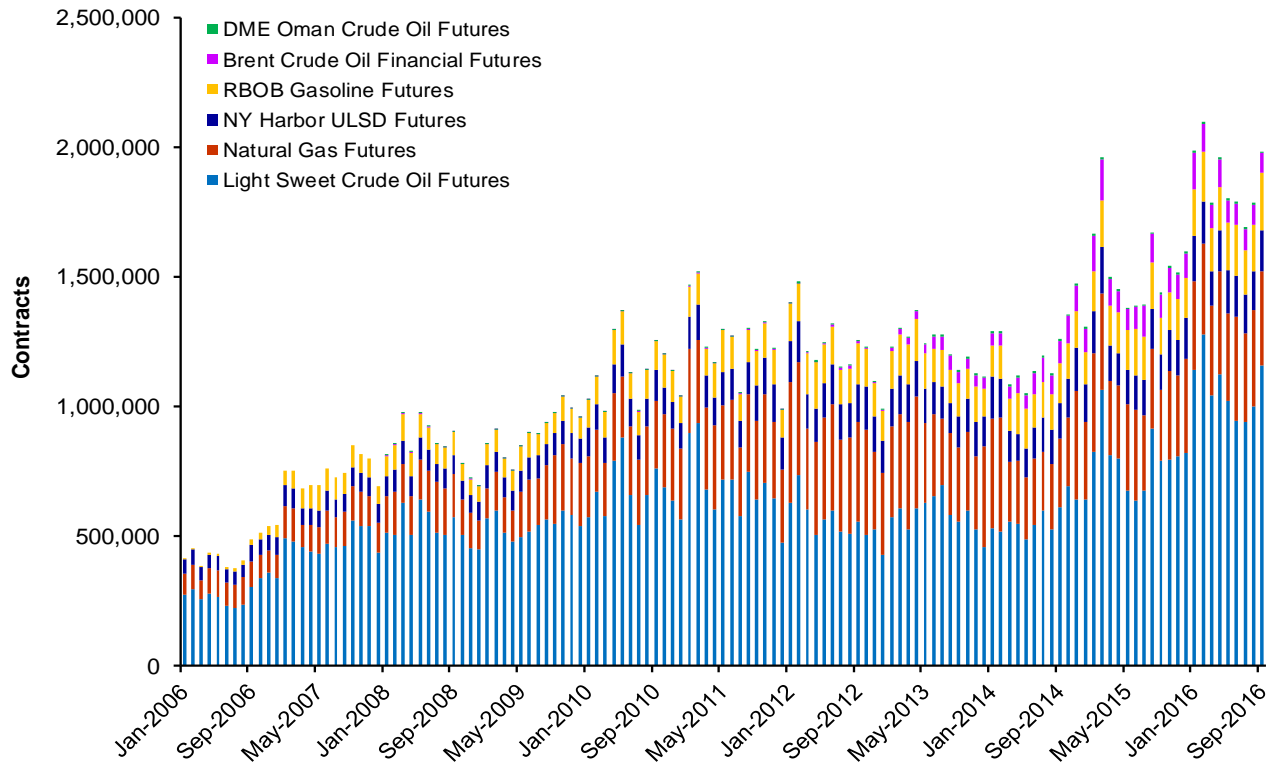
Scorecard - Average Daily Volume and Open Interest Statistics

September 2016

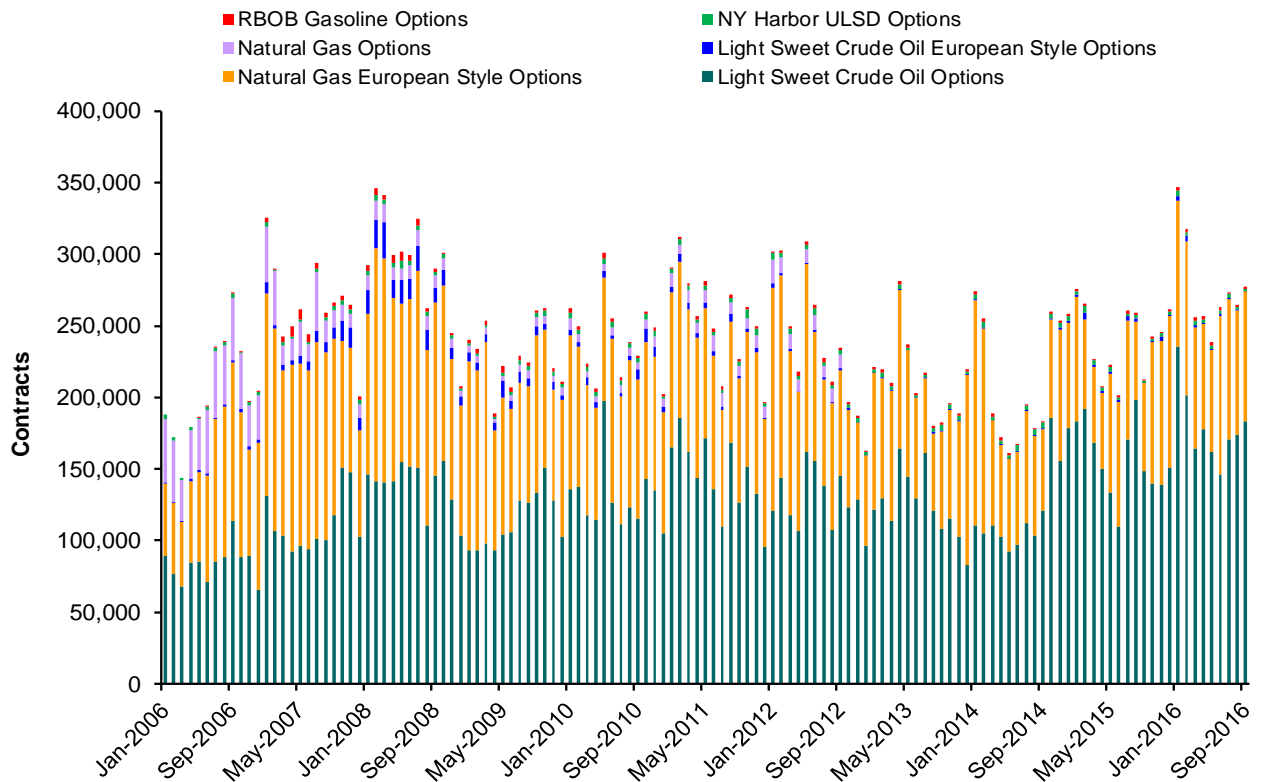
	Average Daily Volume			Open Interest		U.S. and Metric Spot Price & Conversion		
	Electronic/Pit	Contracts	\$ Notional (\$ Millions)	Contracts	\$ Notional (\$ Millions)	US\$ Spot	US\$/MT Except	20-Day Historical Volatility
	Ticker Symbols					Month Close 30-Sep-'16	NG=US\$/ Cubic Meter 30-Sep-'16	
Light Sweet Crude Oil								
Futures	CL	1,158,680	\$55,895	1,897,068	\$91,515	48.24	\$353.74	44.38%
Options	LO	183,359		3,042,117				
European Style Options	LC	138		67,256				
Natural Gas								
Futures	NG	364,127	\$10,582	1,095,675	\$31,840	2.906	\$0.11	30.00%
Options	ON	9,858		119,079				
European Style Options	LN	90,721		2,410,274				
NY Harbor ULSD								
Futures	HO	156,592	\$10,117	388,041	\$25,071	153.83	\$481.92	39.88%
Options	OH	1,732		67,022				
RBOB Gasoline								
Futures	RB	222,726	\$13,687	374,459	\$23,011	146.31	\$524.22	40.78%
Options	OB	1,424		25,748				
DME Oman Crude Oil								
Futures	OQ	8,052		27,595				
Brent Crude Oil Financial								
Futures	BZ	74,891		136,258		49.06		43.27%
PJM Financially Settled Electricity								
Futures & Swap								
Futures	JM+L1*	97		25,071				
Options	JO+PML+6O*	20		760				

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

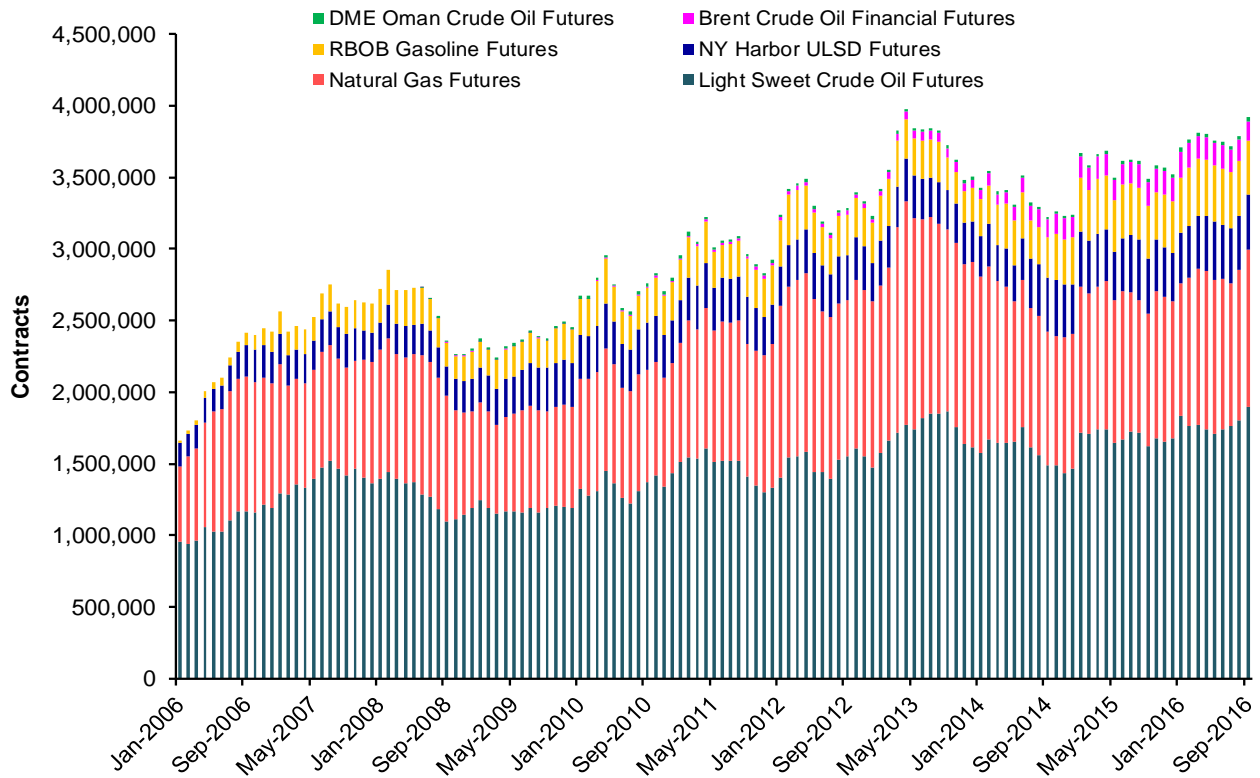
Futures - Average Daily Volumes



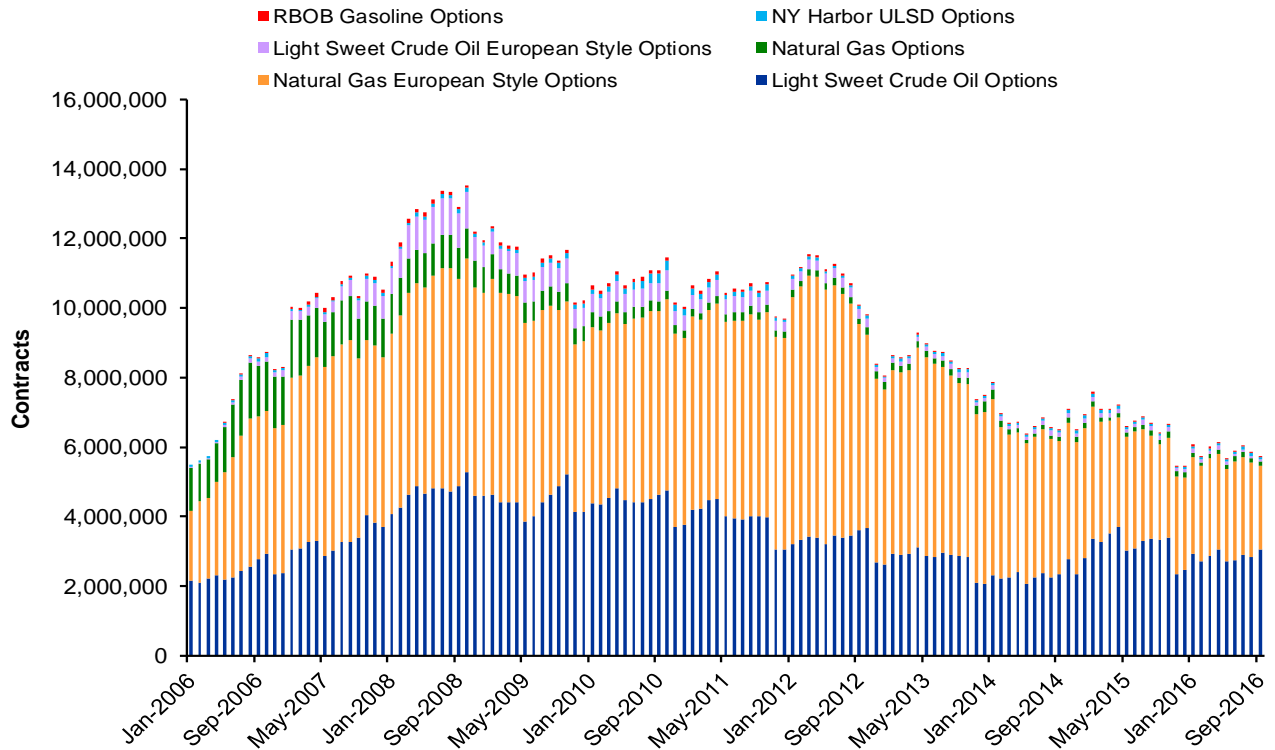
Options - Average Daily Volumes



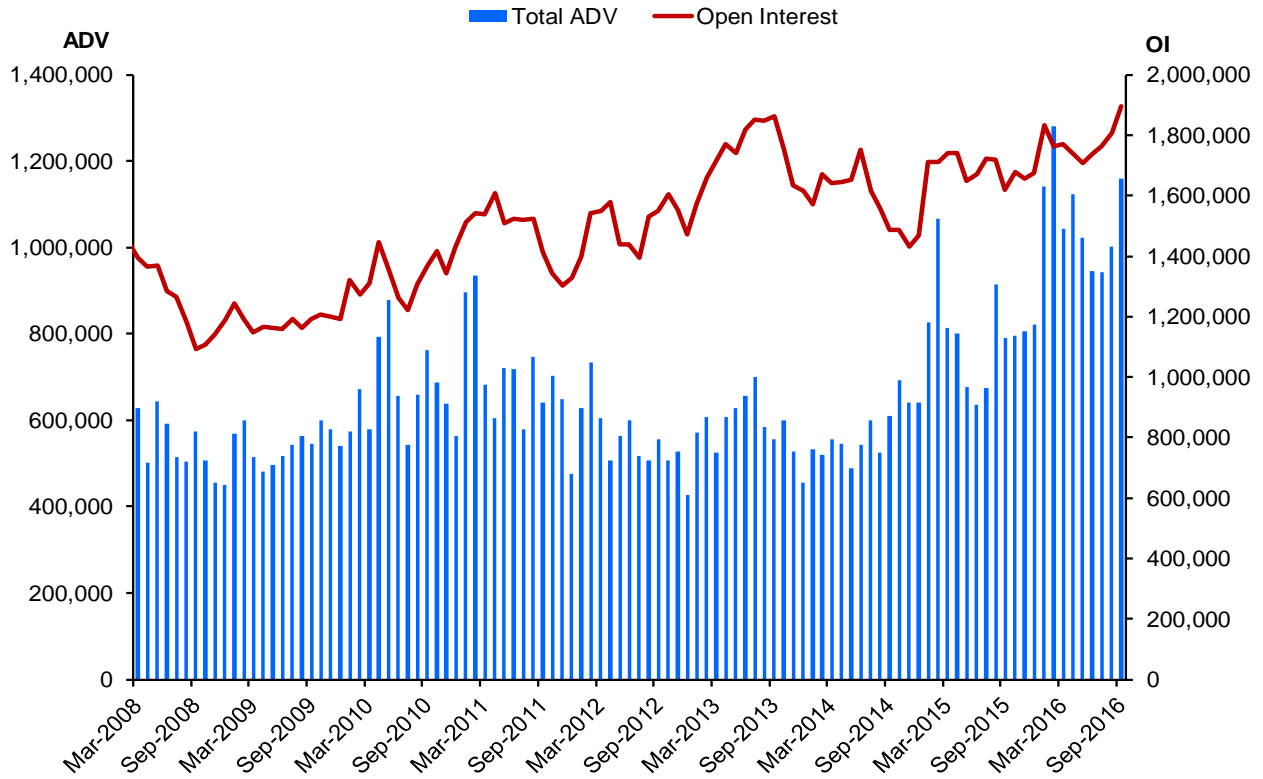
Futures - Open Interest



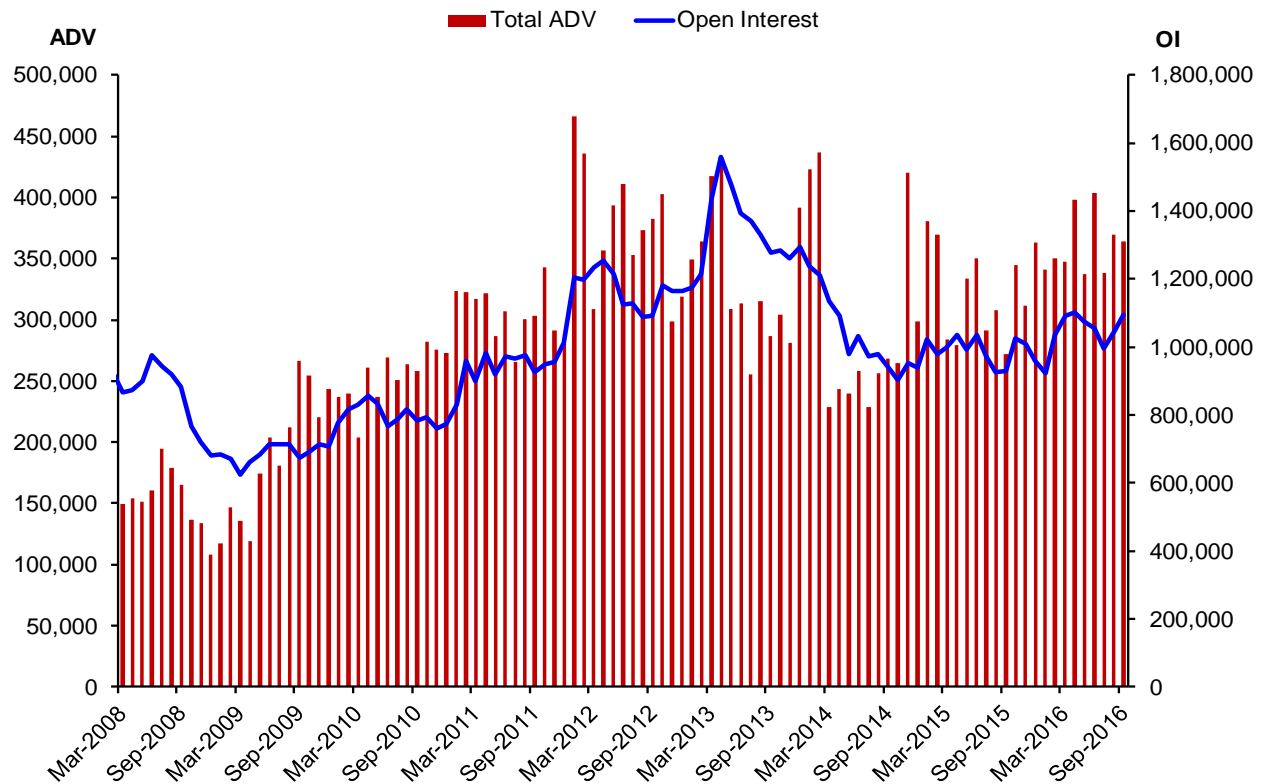
Options - Open Interest



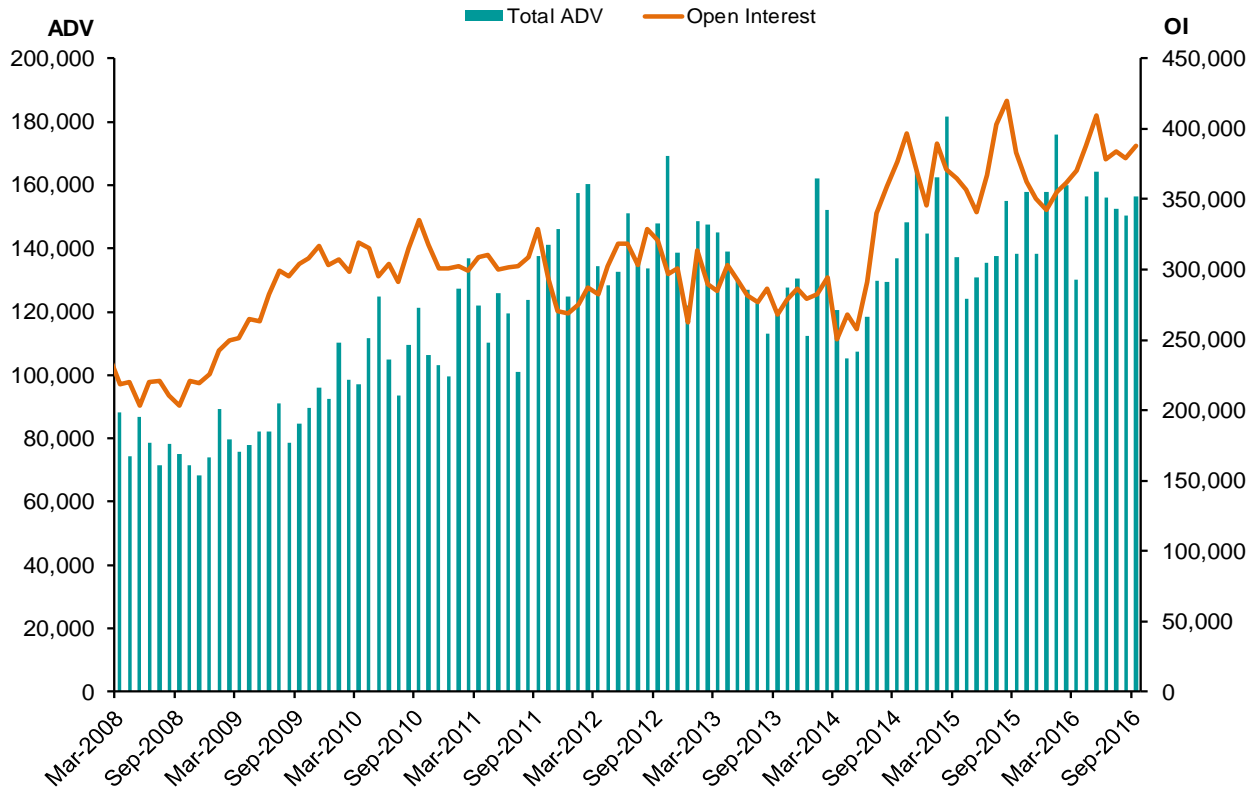
Light Sweet Crude Oil Futures - Average Daily Volume (ADV) and Open Interest (OI)



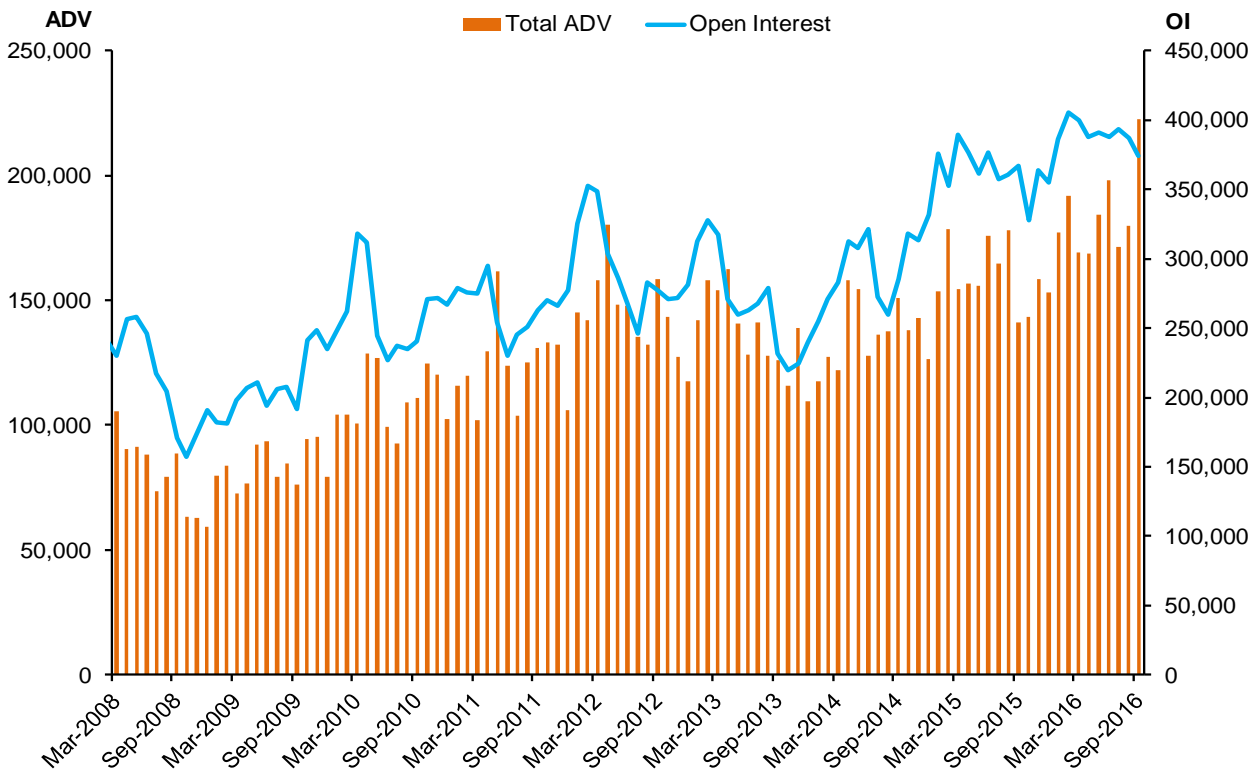
Natural Gas Futures - Average Daily Volume (ADV) and Open Interest (OI)



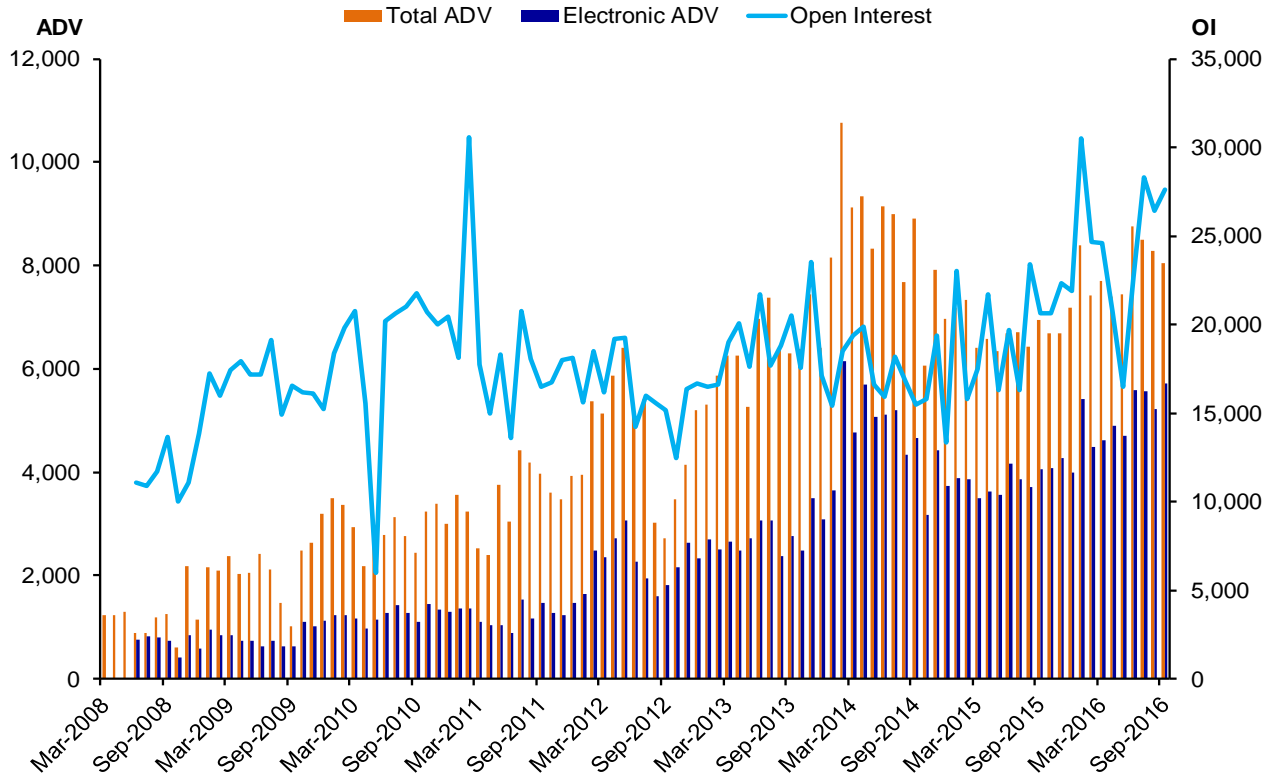
NY Harbor ULSD Futures - Average Daily Volume (ADV) and Open Interest (OI)



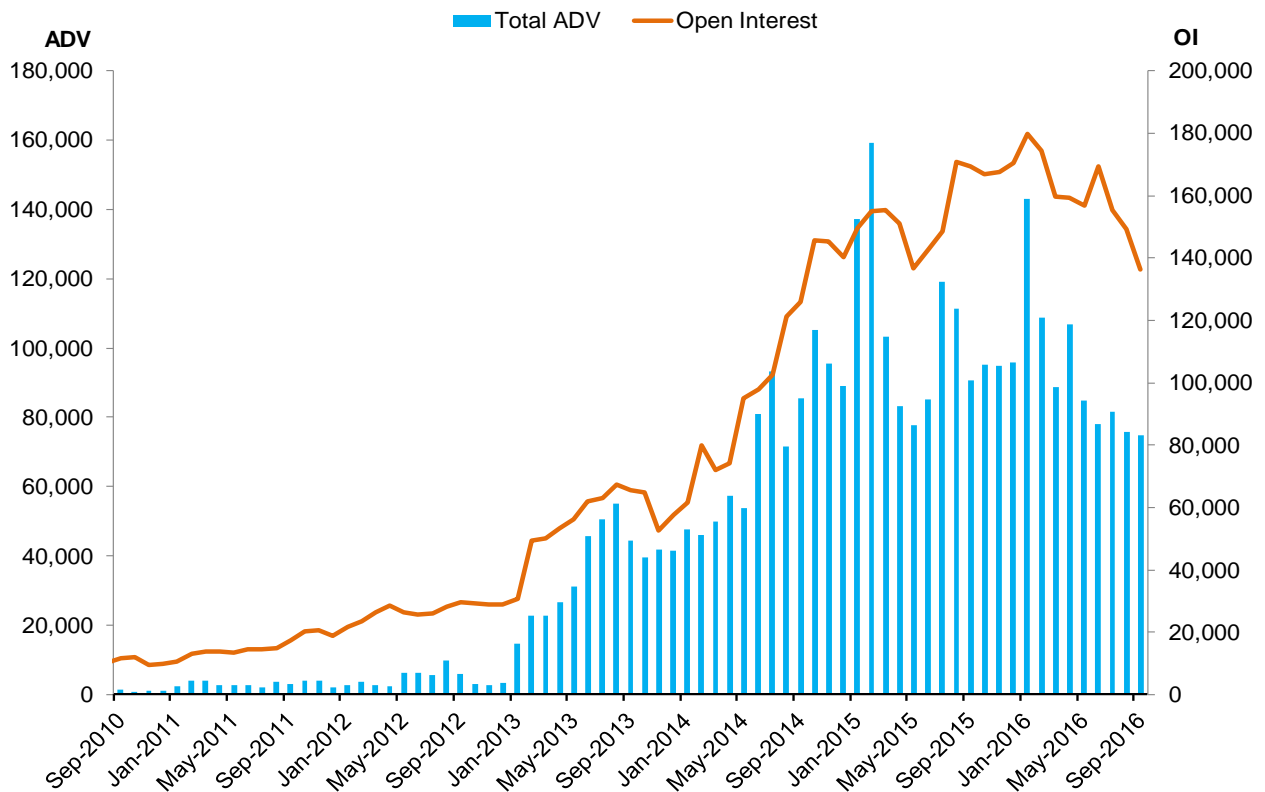
RBOB Gasoline Futures - Average Daily Volume (ADV) and Open Interest (OI)



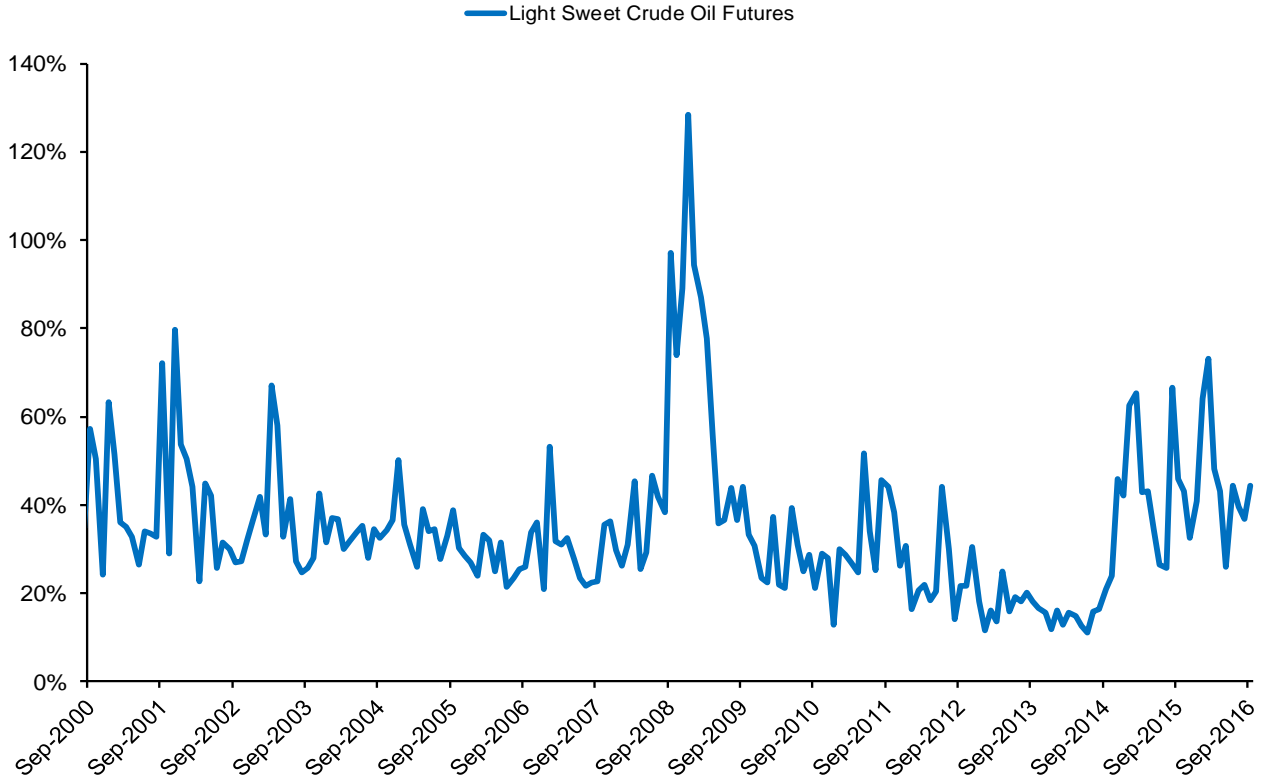
DME Oman Crude Oil Futures - Average Daily Volume (ADV) and Open Interest (OI)



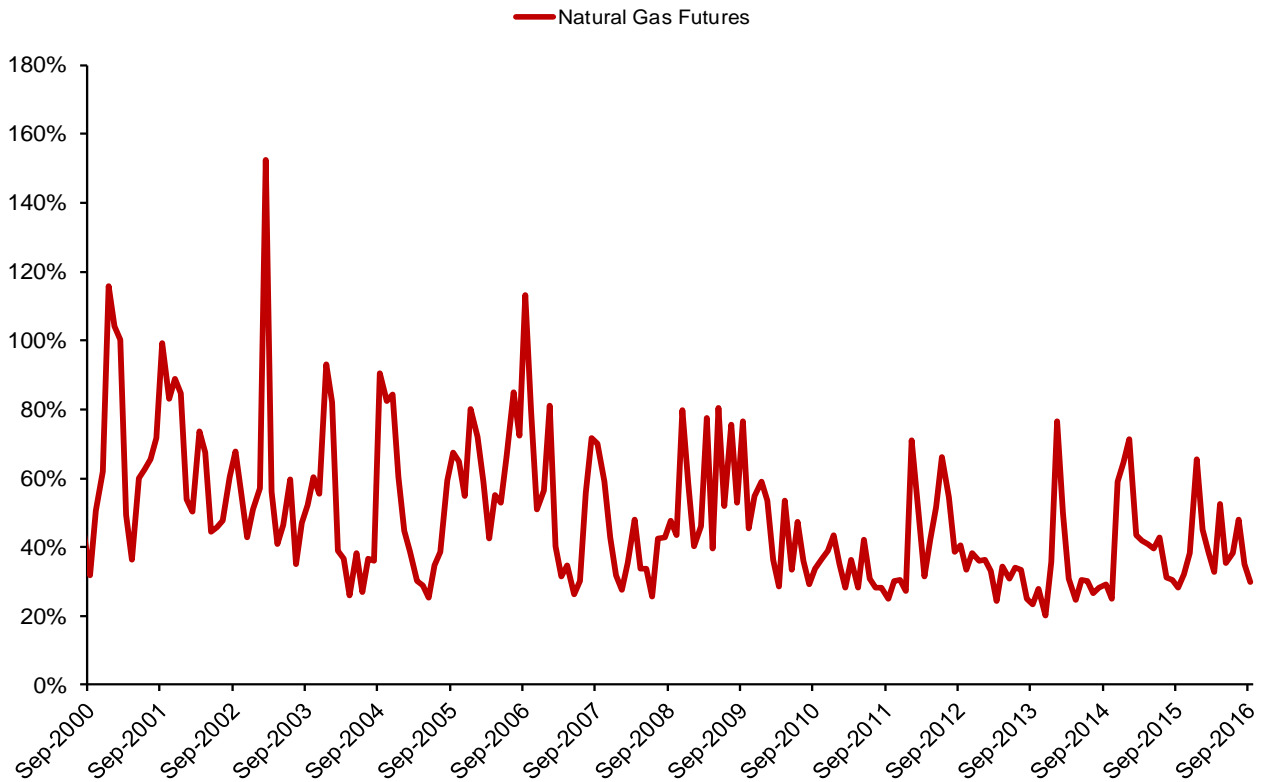
Brent Crude Oil Financial Futures - Average Daily Volume (ADV) and Open Interest (OI)



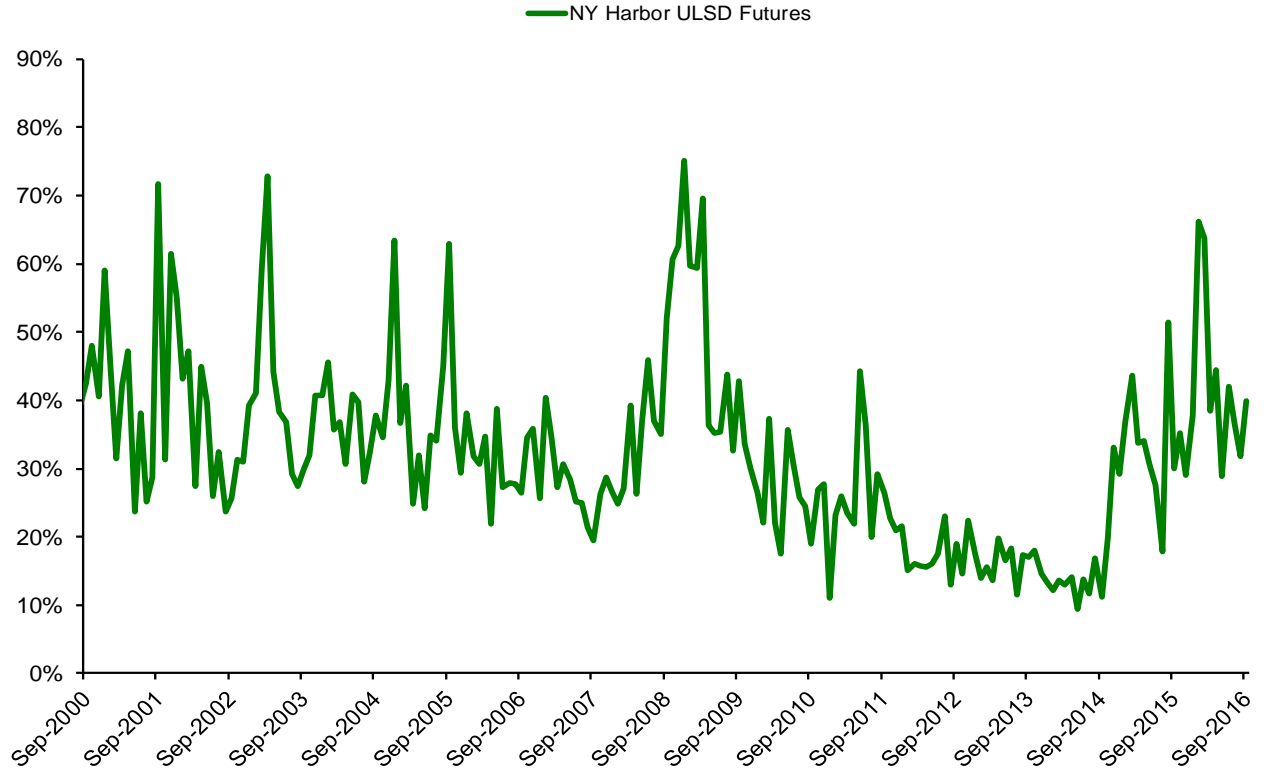
Light Sweet Crude Oil Futures - 20-Day Historical Volatility



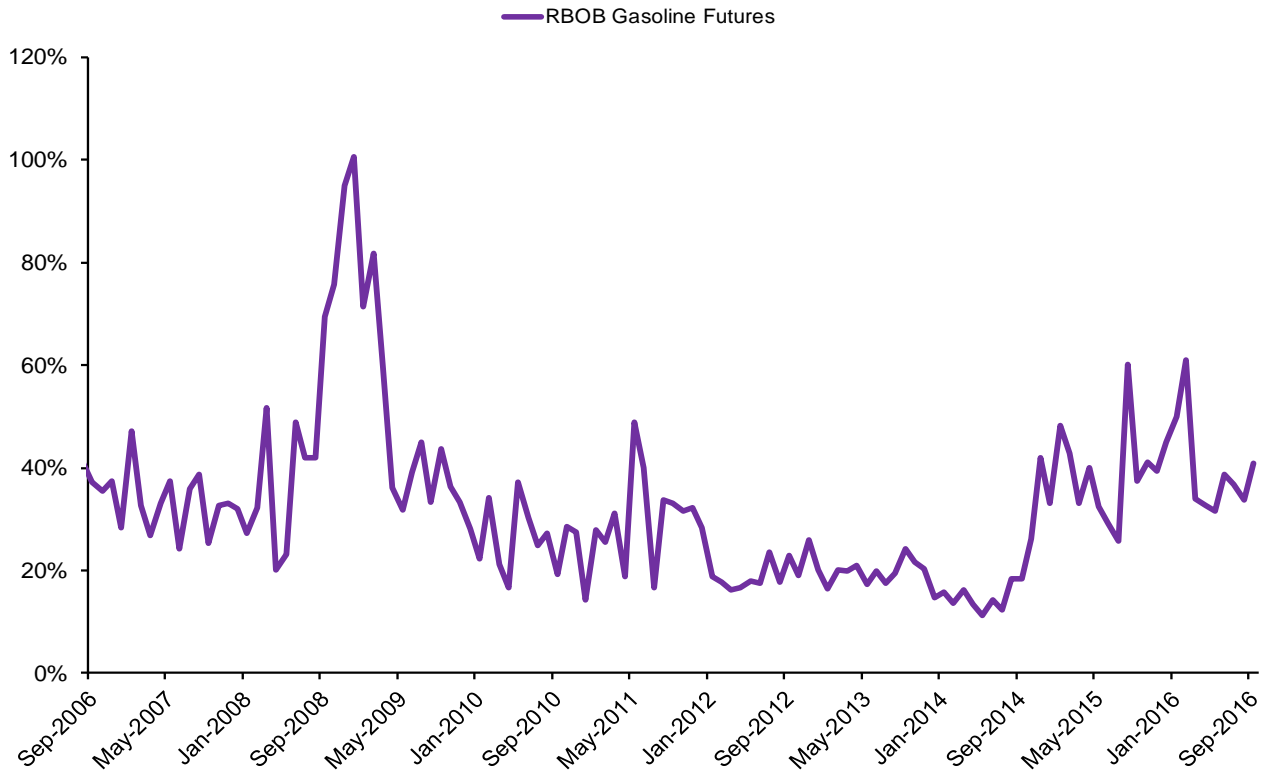
Natural Gas Futures - 20-Day Historical Volatility



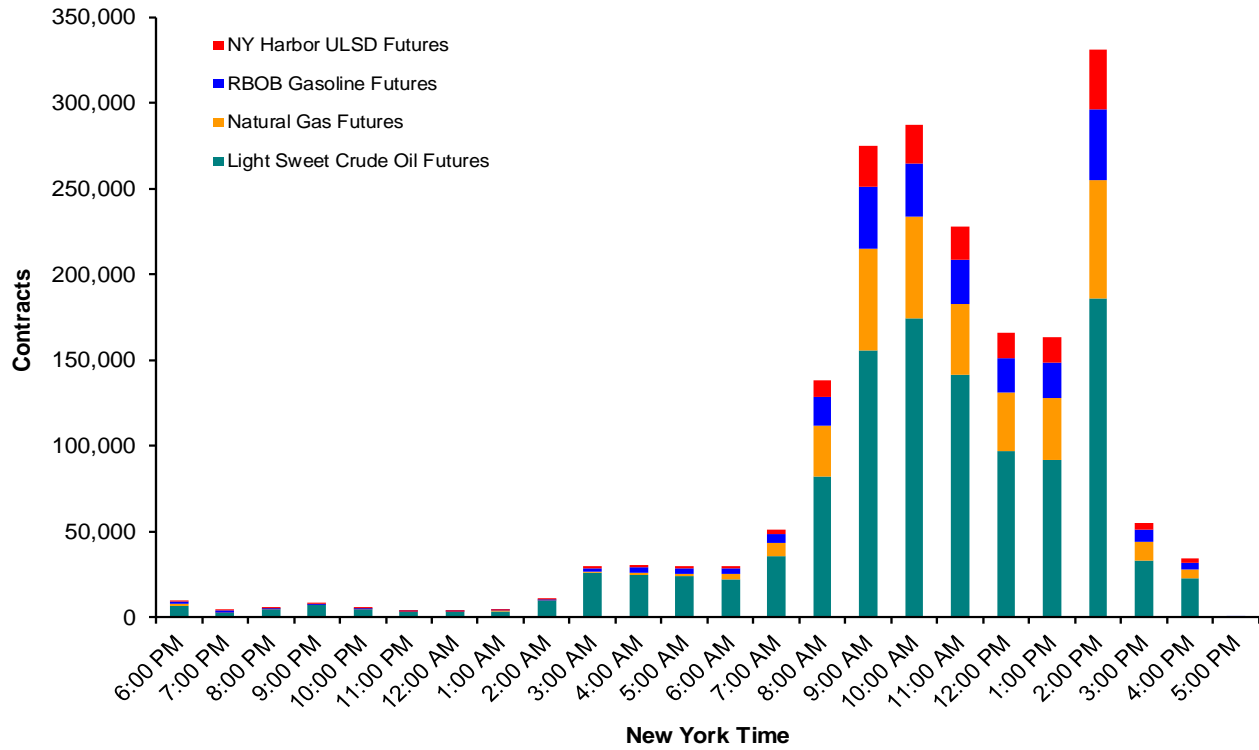
NY Harbor ULSD Futures - 20-Day Historical Volatility



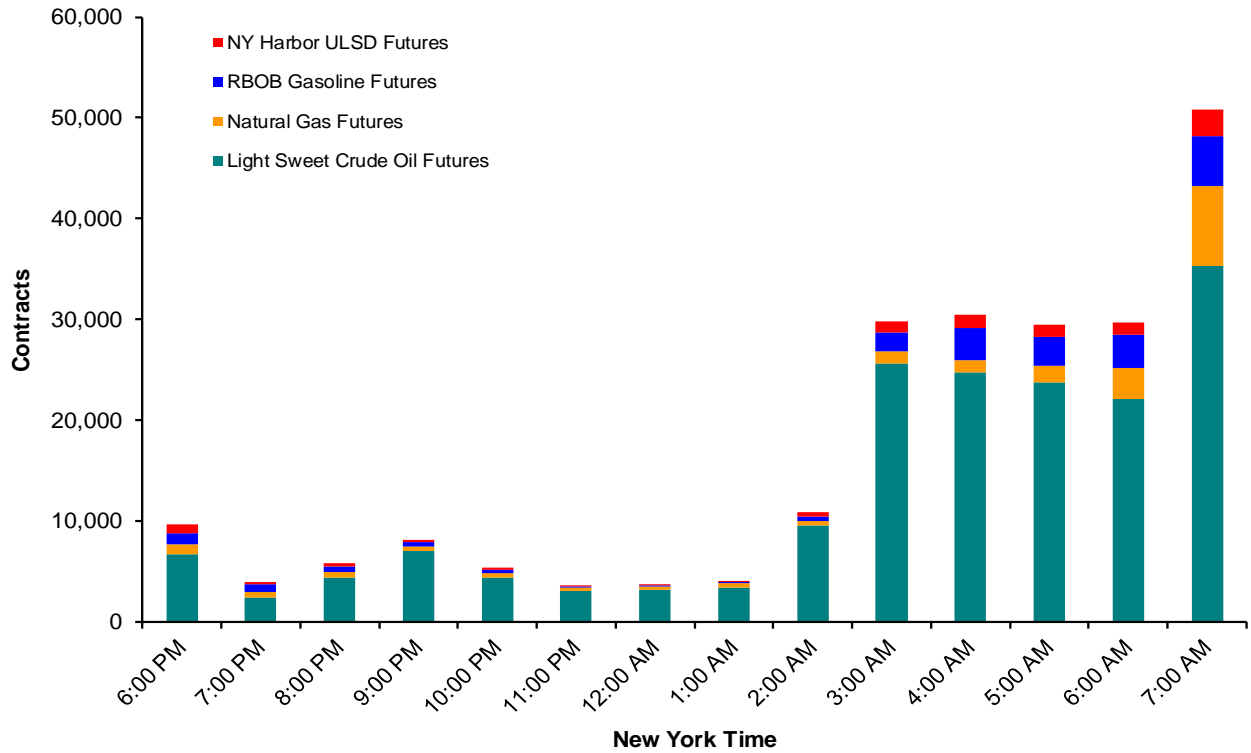
RBOB Gasoline Futures - 20-Day Historical Volatility



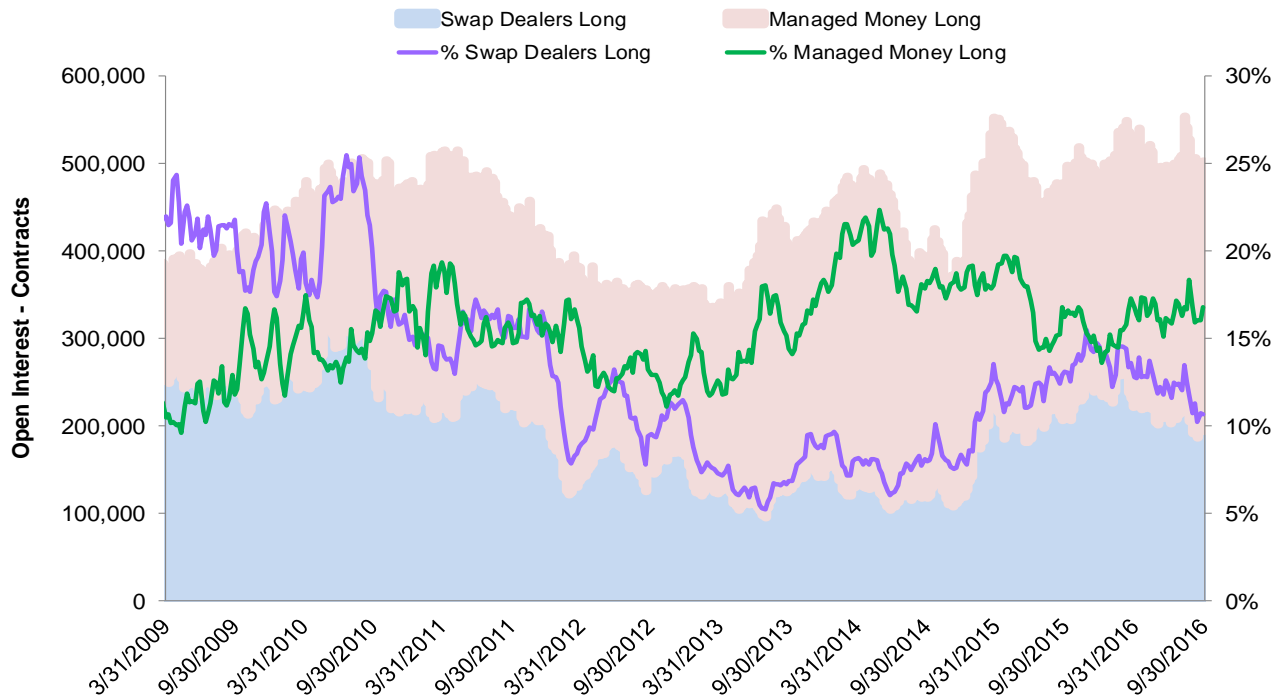
Average Hourly Total Volume - All Hours - September 2016



Average Hourly Total Volume - Extended Trading Hours - September 2016

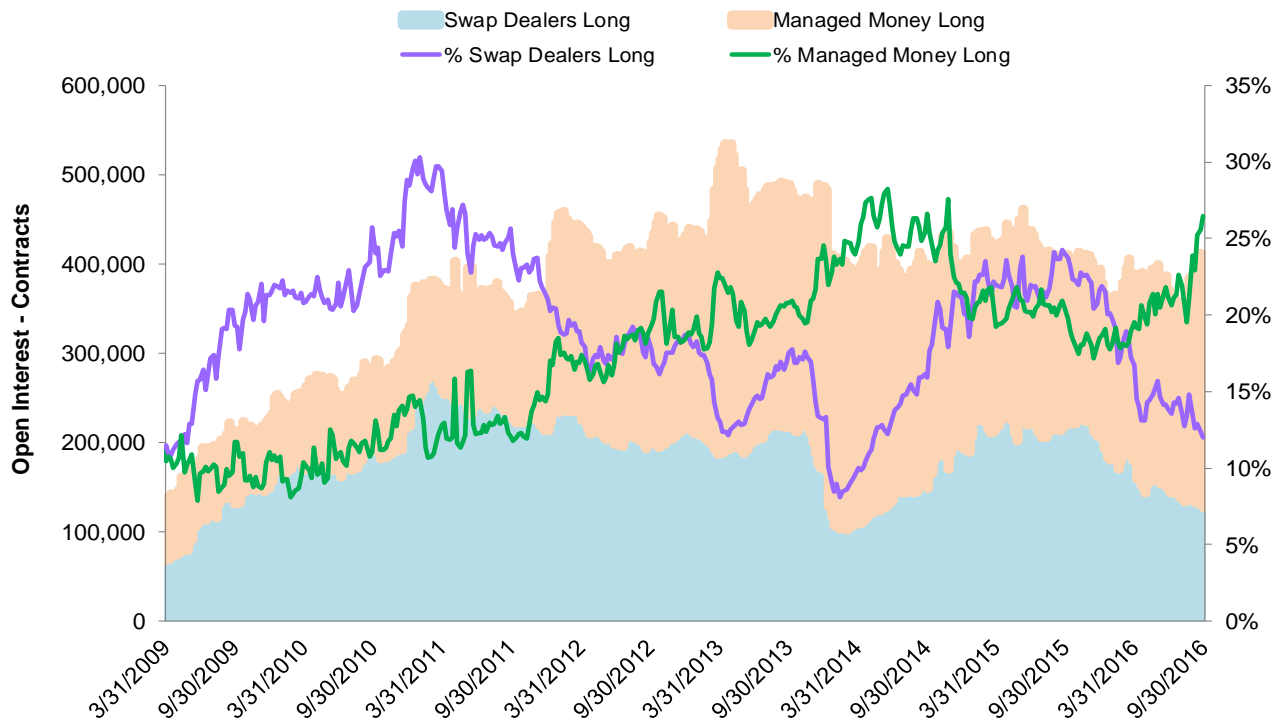


CFTC COT Report - Light Sweet Crude Oil Futures Open Positions - Long



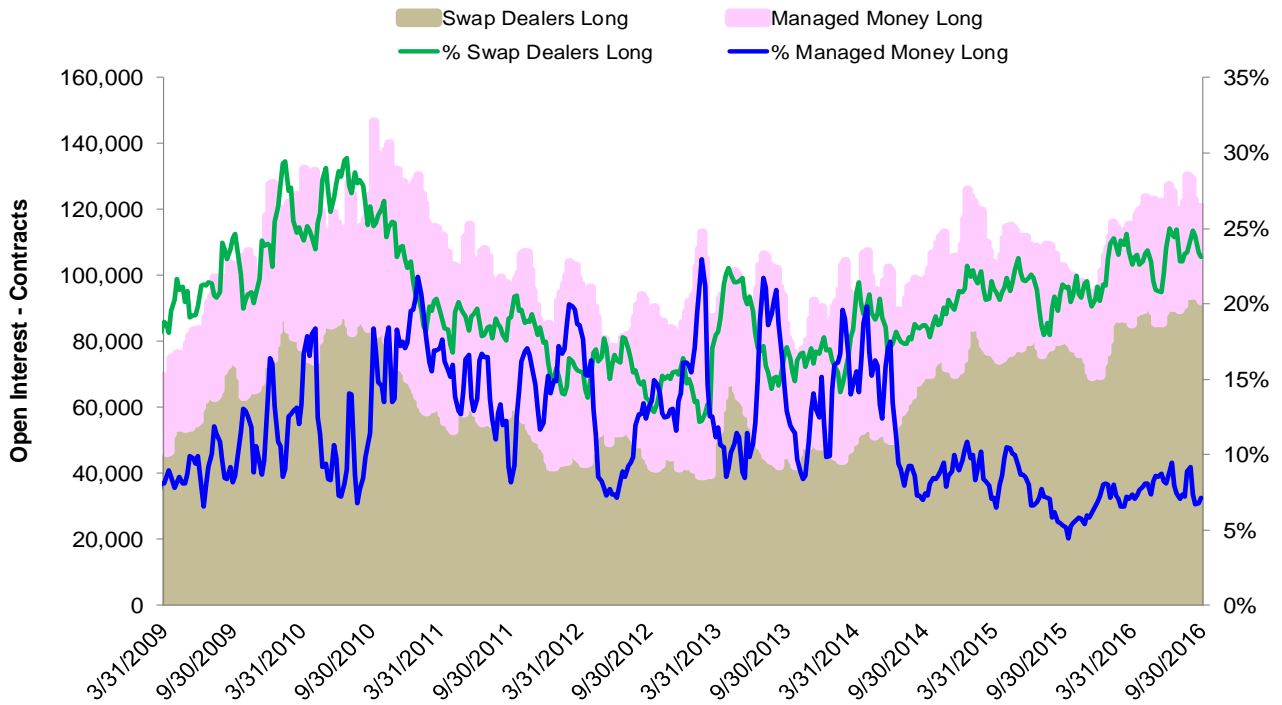
Source: CFTC

CFTC COT Report - Natural Gas Futures Open Positions - Long



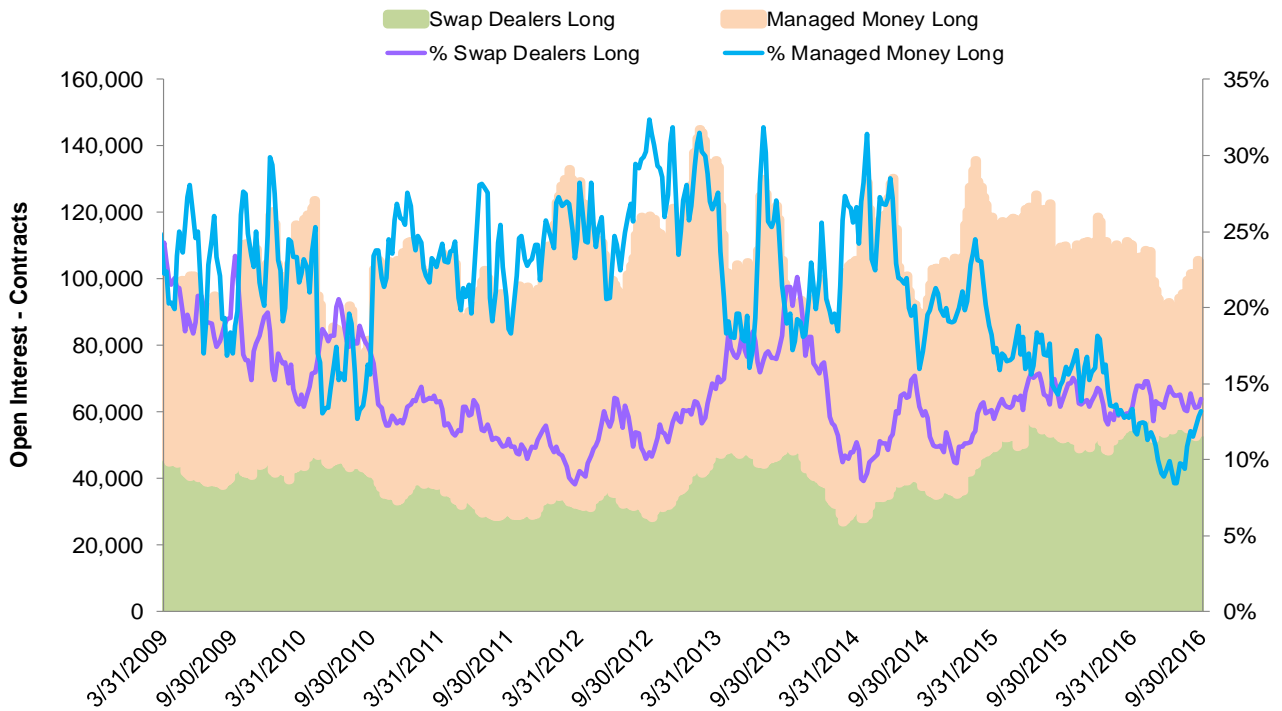
Source: CFTC

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



Source: CFTC

CFTC COT Report - RBOB Gasoline Futures Open Positions - Long



Source: CFTC



CME GROUP HEADQUARTERS

20 South Wacker Drive
Chicago, Illinois 60606
cmegroup.com

CME GROUP GLOBAL OFFICES

Chicago
+1 312 930 1000

Singapore
+65 6593 5555

Houston
+1 713 658 9292

Tokyo
+81 3 3242 6228

New York
+1 212 299 2000

Calgary
+1 403 444 6876

São Paulo
+55 11 2787 6451

Washington D.C.
+1 202 638 3838

London
+44 20 3379 3700

Hong Kong
+852 2582 2200

Seoul
+82 2 6336 6722

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