

April 2016

Monthly Energy Review

A Global Trading Summary of Energy Markets

- Highlights
- Futures
- Options



ENERGY TRADING HIGHLIGHTS

April 2016

- Average daily volume for April 2016 Light Sweet Crude Oil futures was 1,124,479 contracts, compared with 801,708 during April 2015, an increase of 40.26 percent.
 - Average daily volume for April 2016 Light Sweet Crude Oil options was 177,603 contracts, compared with 150,344 during April 2015, an increase of 18.13 percent.
 - Average daily volume for April 2016 Natural Gas futures was 397,624 contracts, compared with 279,159 during April 2015, an increase of 42.44 percent.
 - Average daily volume for April 2016 NY Harbor ULSD futures was 156,479 contracts, compared with 124,255 during April 2015, an increase of 25.93 percent.
 - Average daily volume for April 2016 RBOB Gasoline futures was 168,888 contracts, compared with 156,797 during April 2015, an increase of 7.71 percent.
 - Average daily volume for April 2016 Brent Crude Oil Financial futures was 106,839 contracts, compared with 83,074 during April 2015, an increase of 28.61 percent.
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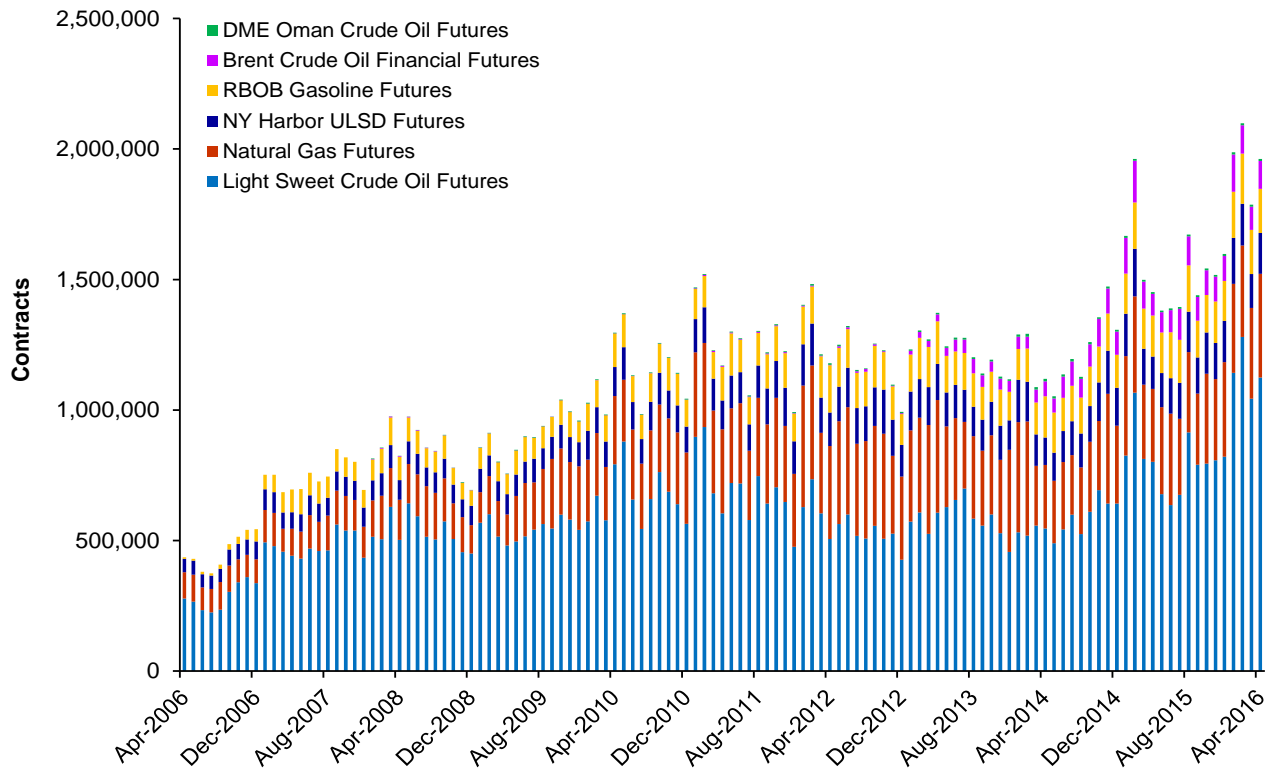
Scorecard - Average Daily Volume and Open Interest Statistics

April 2016

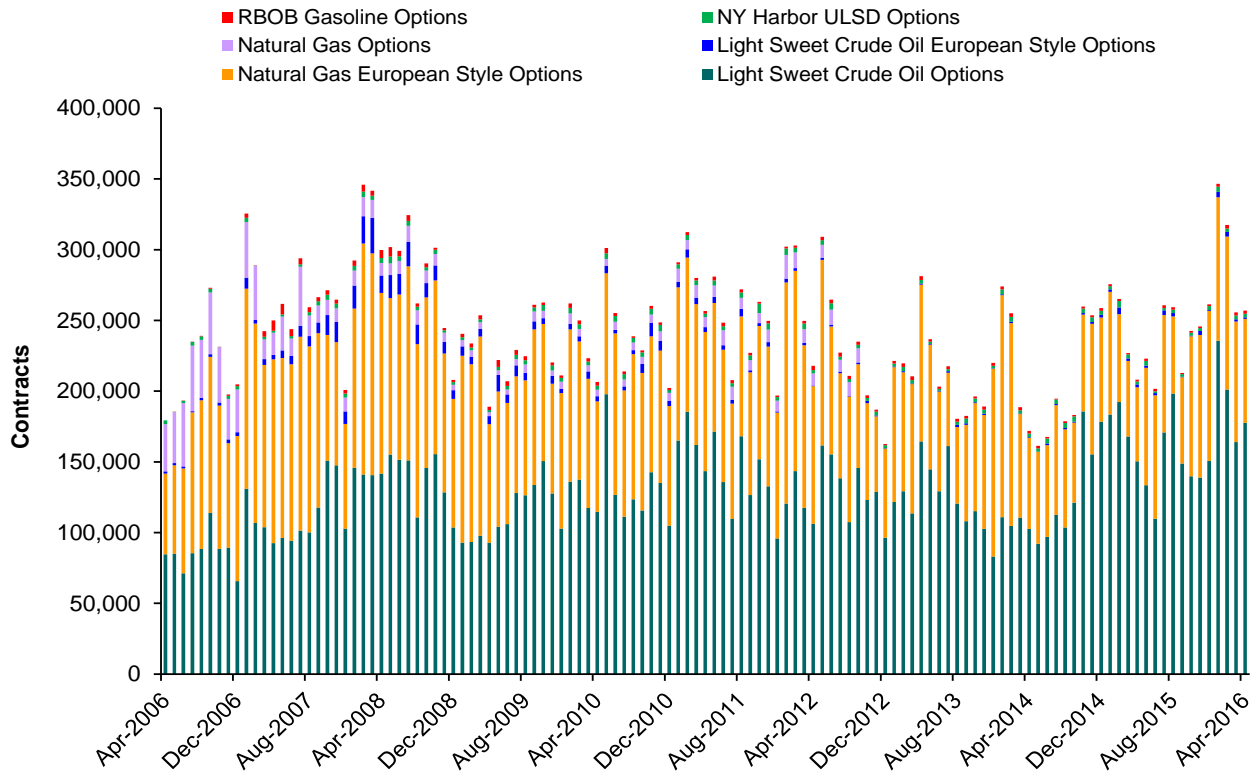
	Average Daily Volume			Open Interest		U.S. and Metric Spot Price & Conversion		
	Electronic/Pit	Contracts	\$ Notional (\$ Millions)	Contracts	\$ Notional (\$ Millions)	US\$ Spot Month Close 29-Apr-'16	US\$/MT Except NG=US\$/ Cubic Meter 29-Apr-'16	20-Day Historical Volatility
	Ticker Symbols							
Light Sweet Crude Oil								
Futures	CL	1,124,479	\$51,636	1,742,404	\$80,011	45.92	\$336.73	43.22%
Options	LO	177,603		3,040,035				
European Style Options	LC	1,104		106,582				
Natural Gas								
Futures	NG	397,624	\$8,668	1,102,542	\$24,035	2.18	\$0.08	52.62%
Options	ON	14,012		116,604				
European Style Options	LN	73,484		2,773,594				
NY Harbor ULSD								
Futures	HO	156,479	\$9,109	388,302	\$22,604	138.6	\$434.21	44.42%
Options	OH	2,518		75,304				
RBOB Gasoline								
Futures	RB	168,888	\$11,380	387,708	\$26,126	160.44	\$574.85	32.63%
Options	OB	2,309		41,317				
DME Oman Crude Oil								
Futures	OQ	7,396		20,723				
Brent Crude Oil Financial								
Futures	BZ	106,839		159,313		48.13		40.99%
PJM Financially Settled Electricity								
Futures & Swap								
Futures	JM+L1*	281		33,185				
Options	JO+PML+6O*	40		2,100				

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

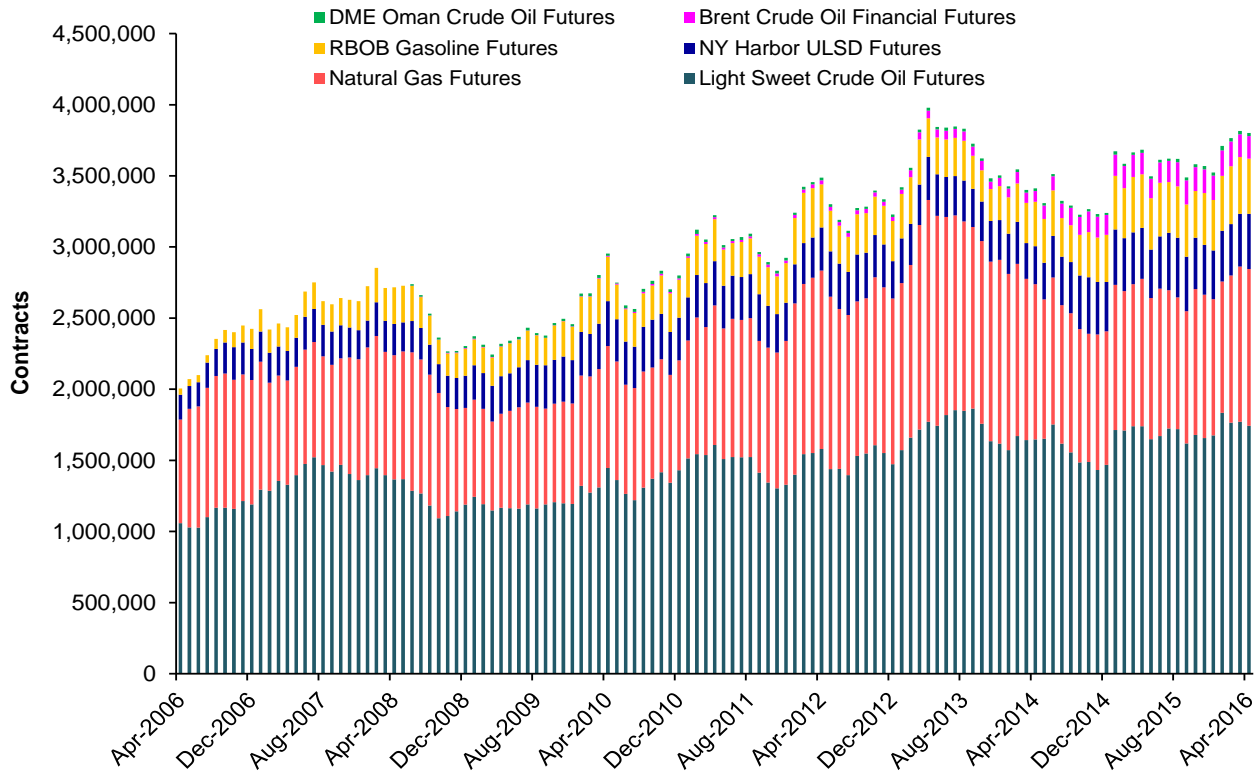
Futures - Average Daily Volumes



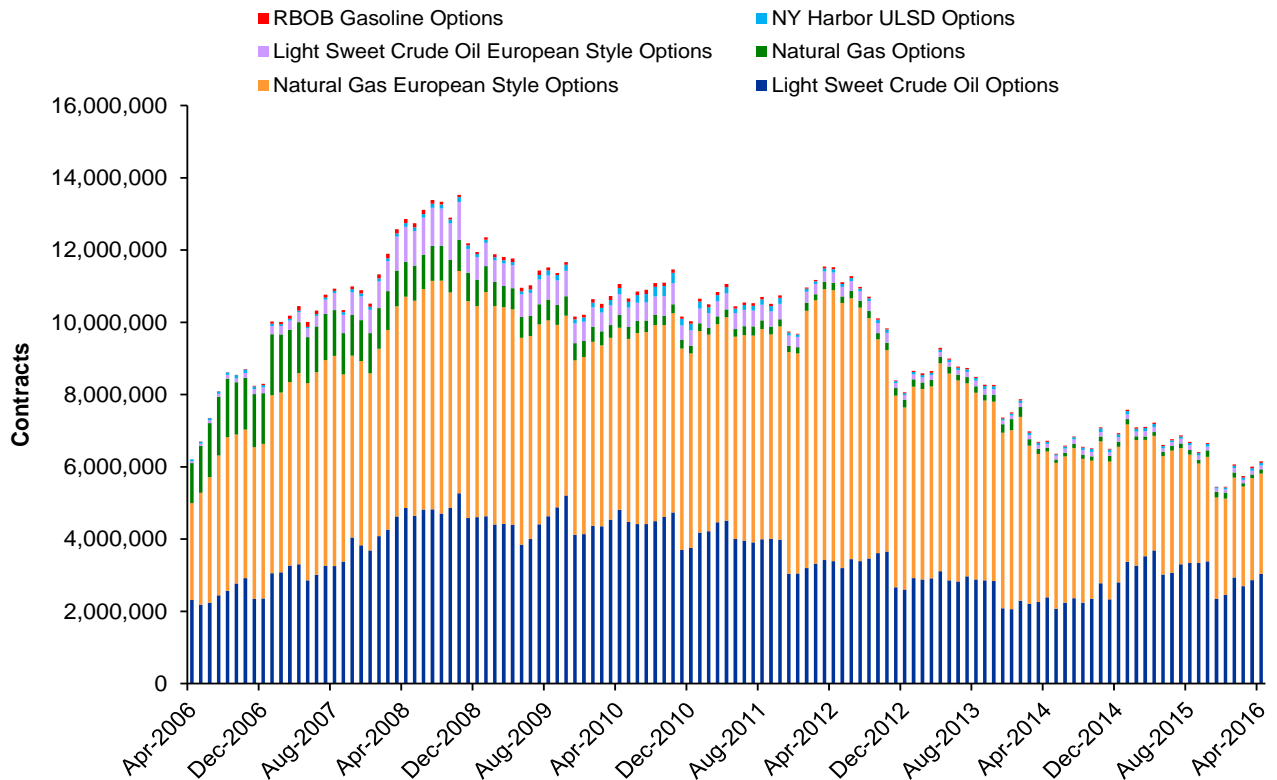
Options - Average Daily Volumes



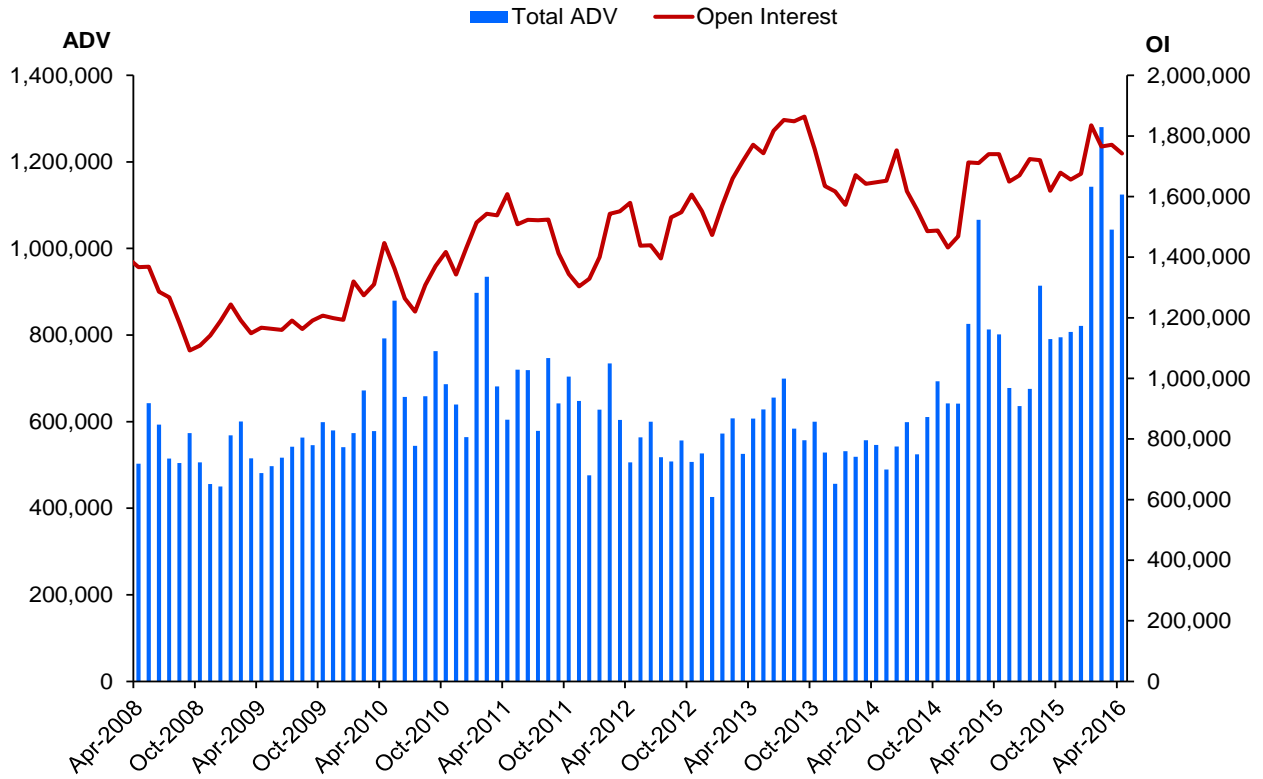
Futures - Open Interest



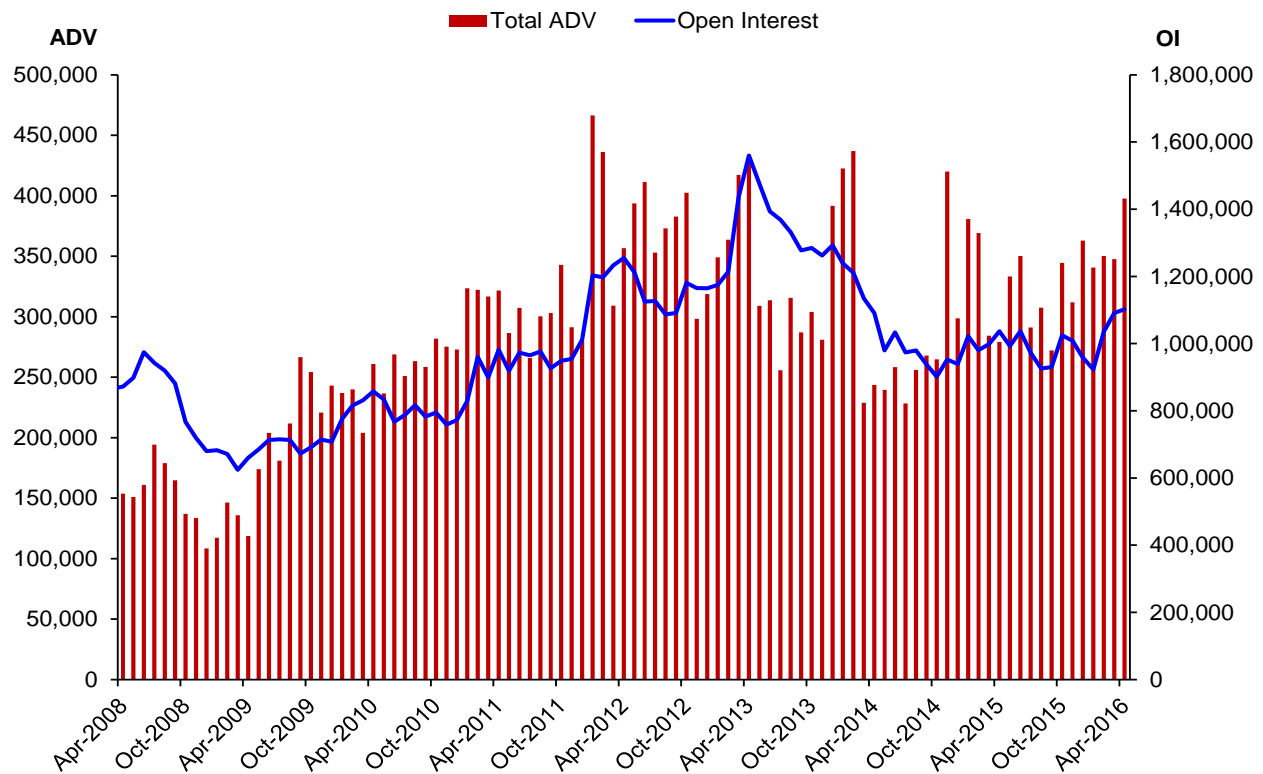
Options - Open Interest



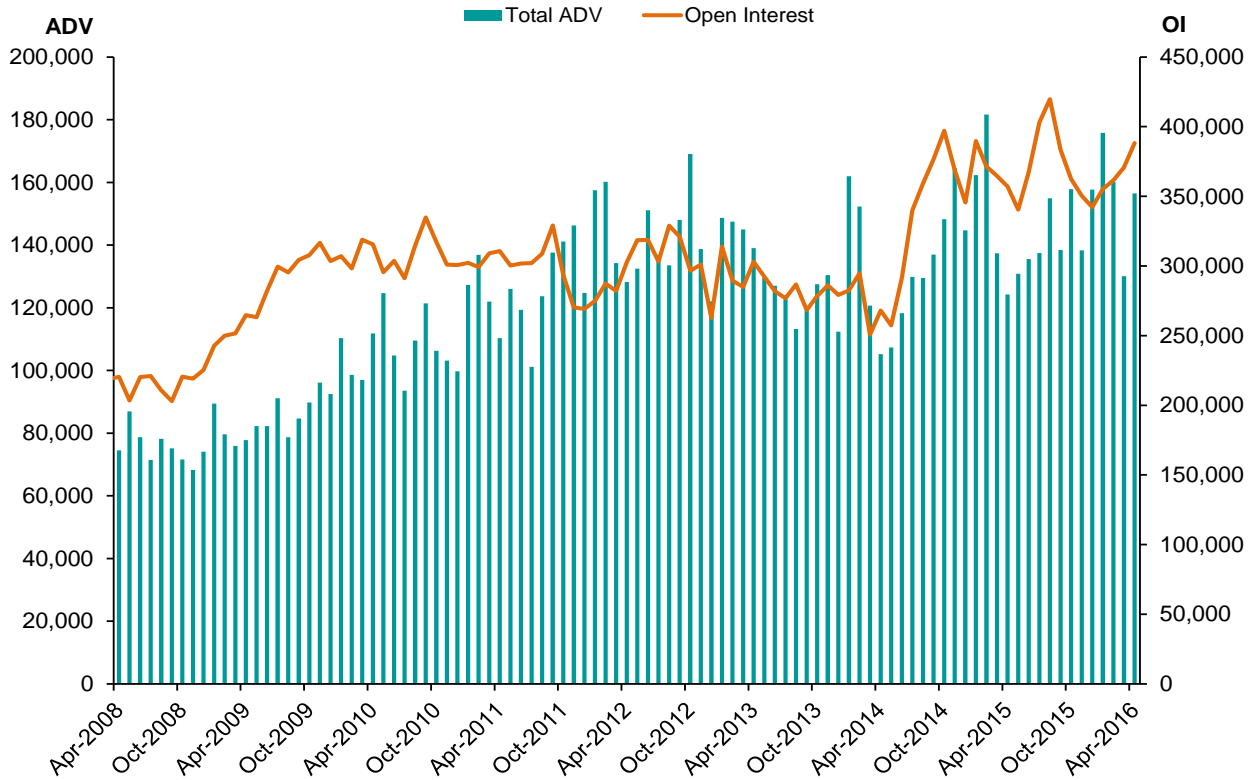
Light Sweet Crude Oil Futures - Average Daily Volume (ADV) and Open Interest (OI)



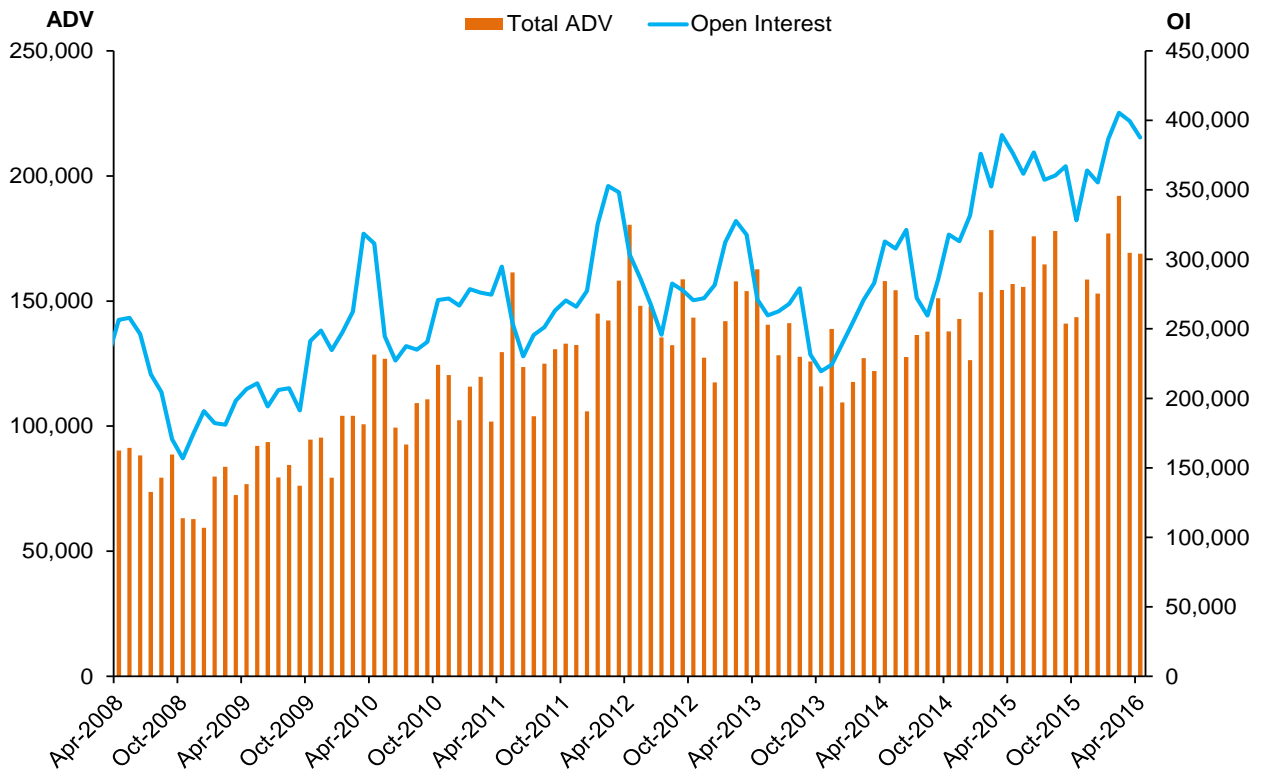
Natural Gas Futures - Average Daily Volume (ADV) and Open Interest (OI)



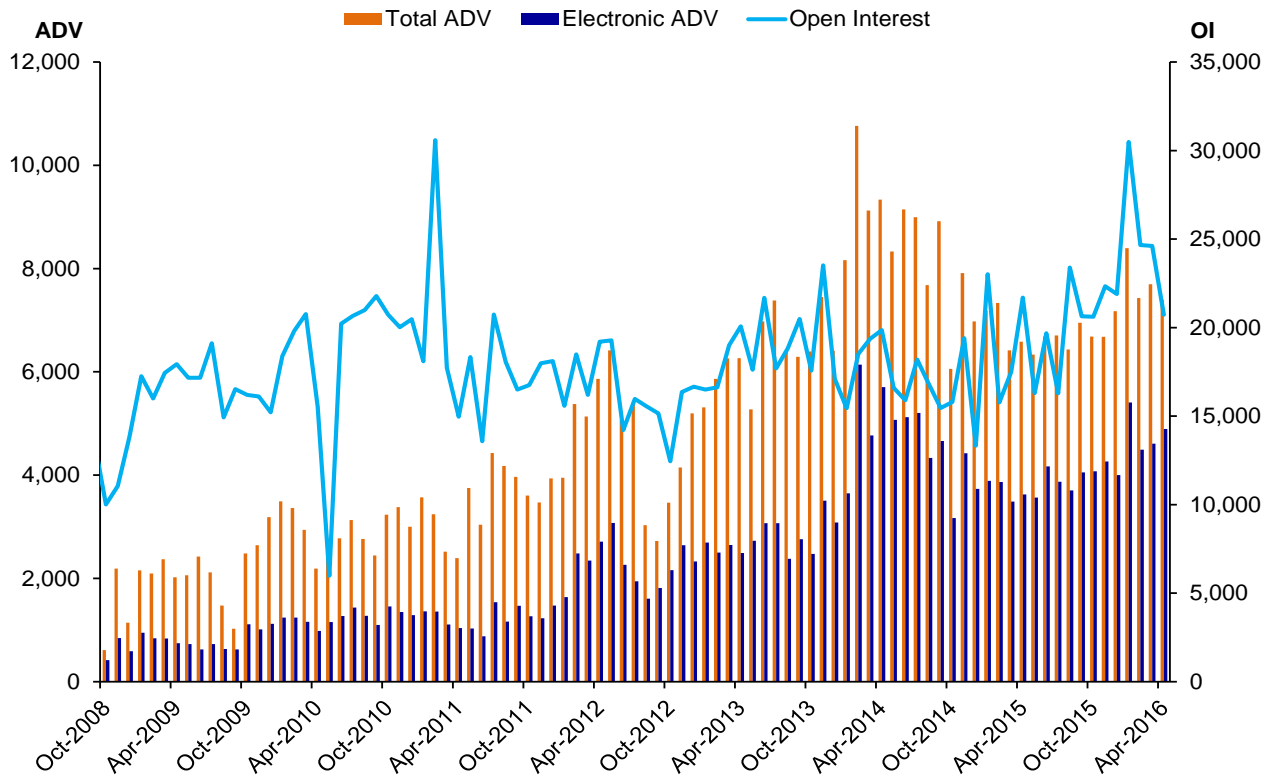
NY Harbor ULSD Futures - Average Daily Volume (ADV) and Open Interest (OI)



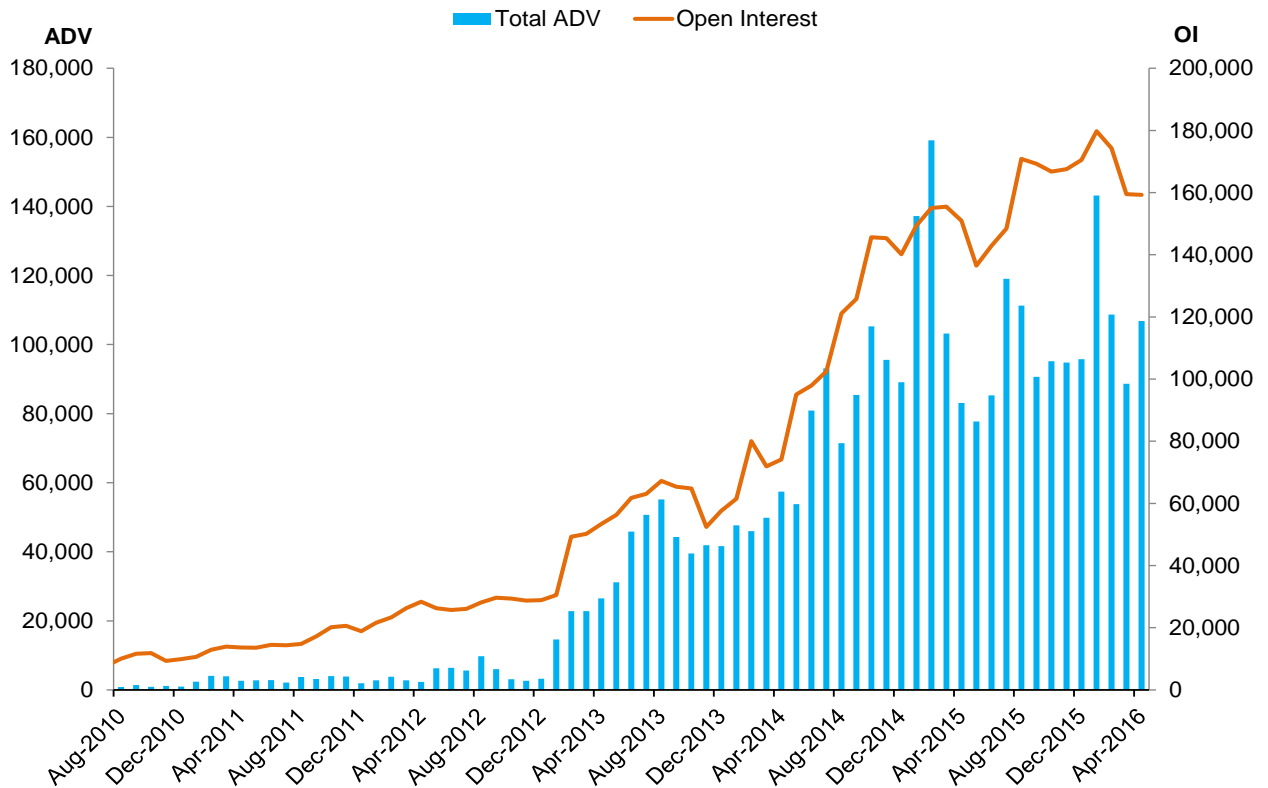
RBOB Gasoline Futures - Average Daily Volume (ADV) and Open Interest (OI)



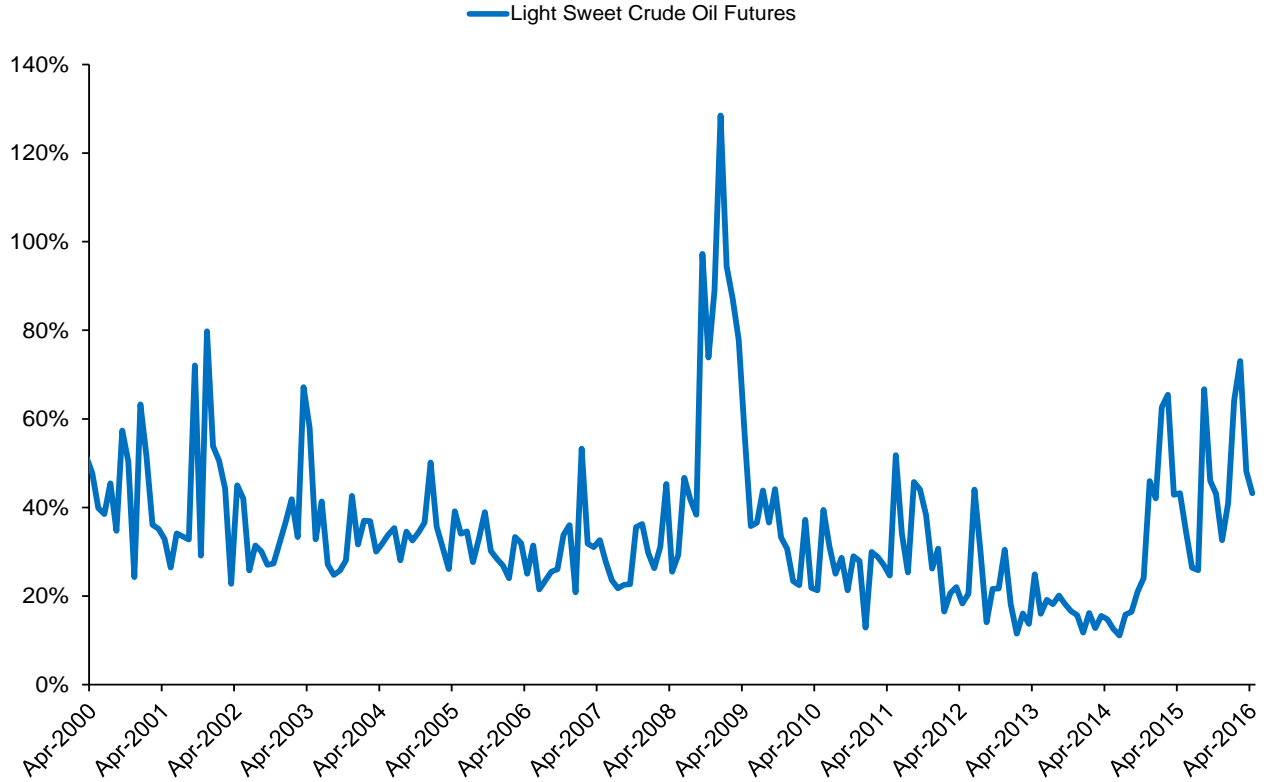
DME Oman Crude Oil Futures - Average Daily Volume (ADV) and Open Interest (OI)



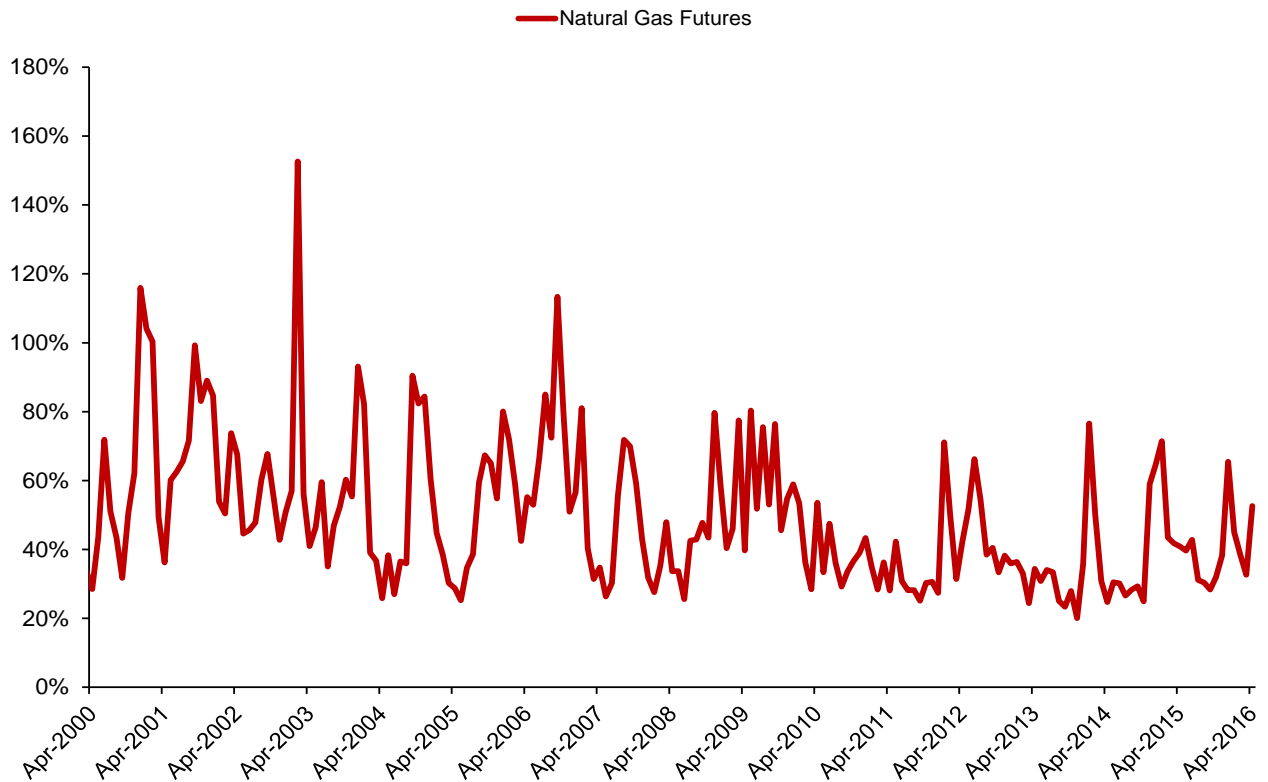
Brent Crude Oil Financial Futures - Average Daily Volume (ADV) and Open Interest (OI)



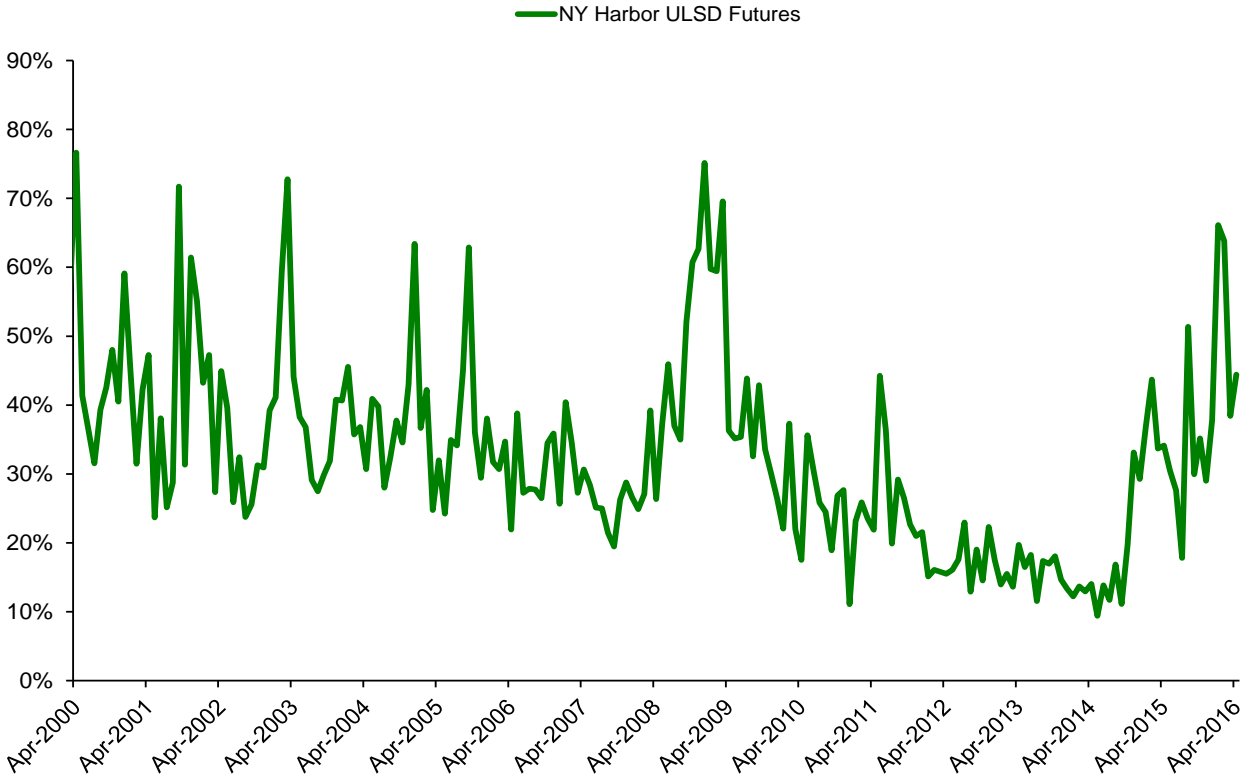
Light Sweet Crude Oil Futures - 20-Day Historical Volatility



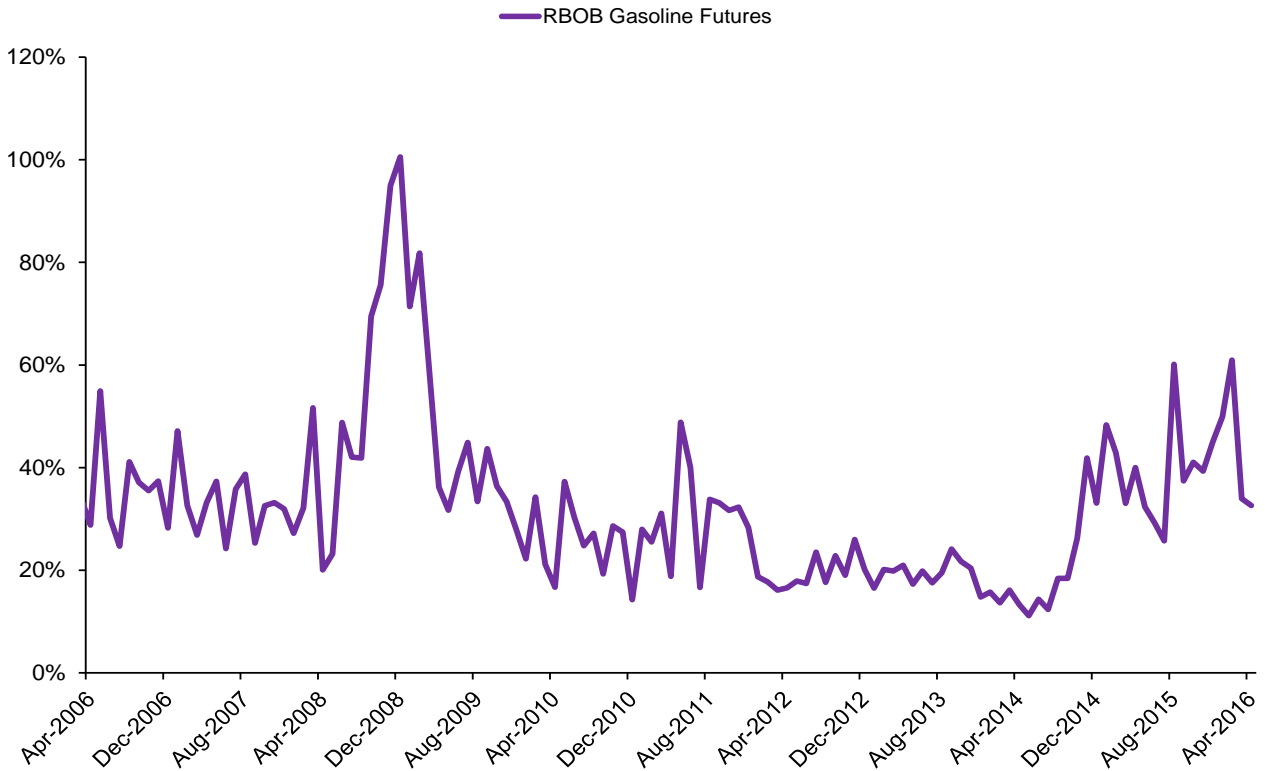
Natural Gas Futures - 20-Day Historical Volatility



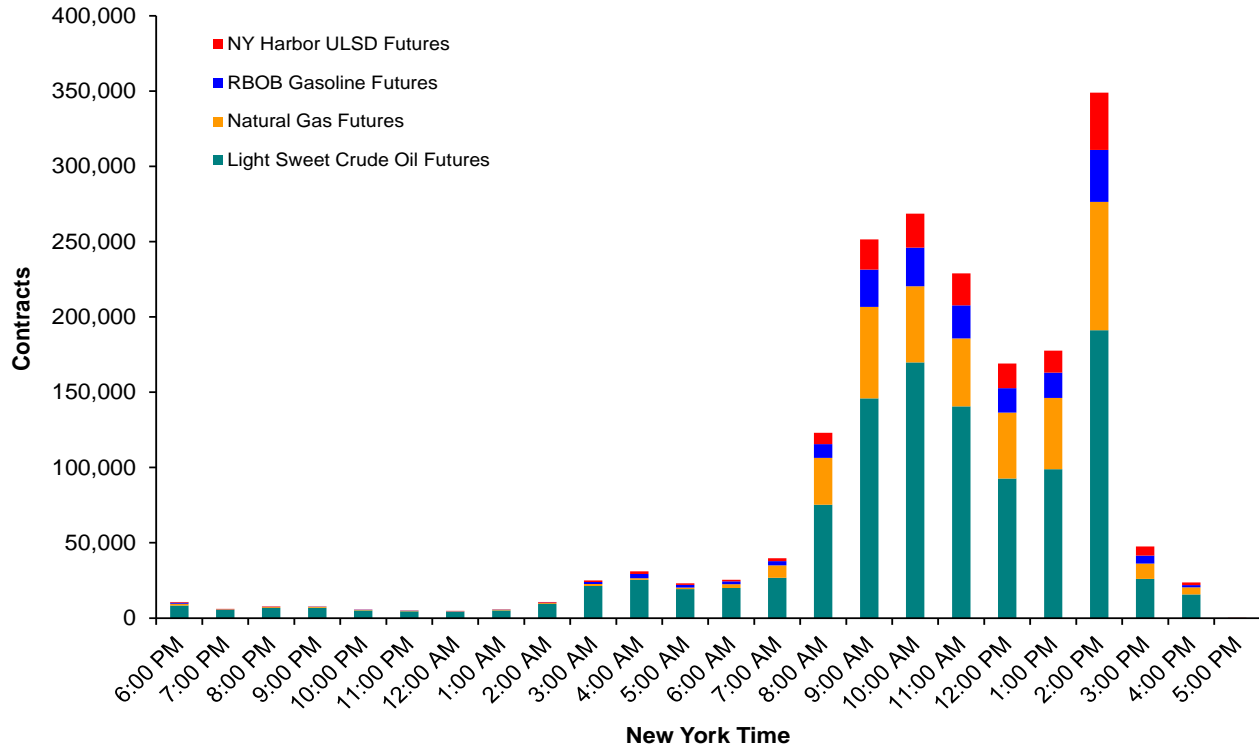
NY Harbor ULSD Futures - 20-Day Historical Volatility



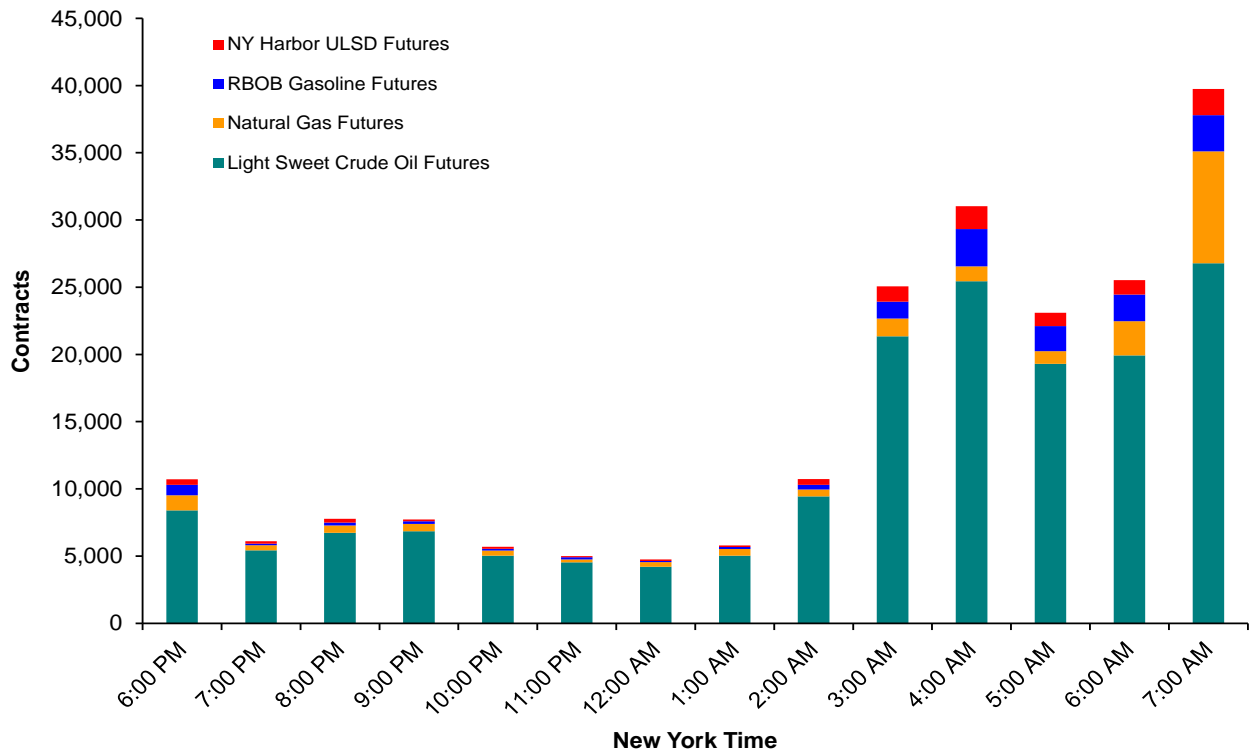
RBOB Gasoline Futures - 20-Day Historical Volatility



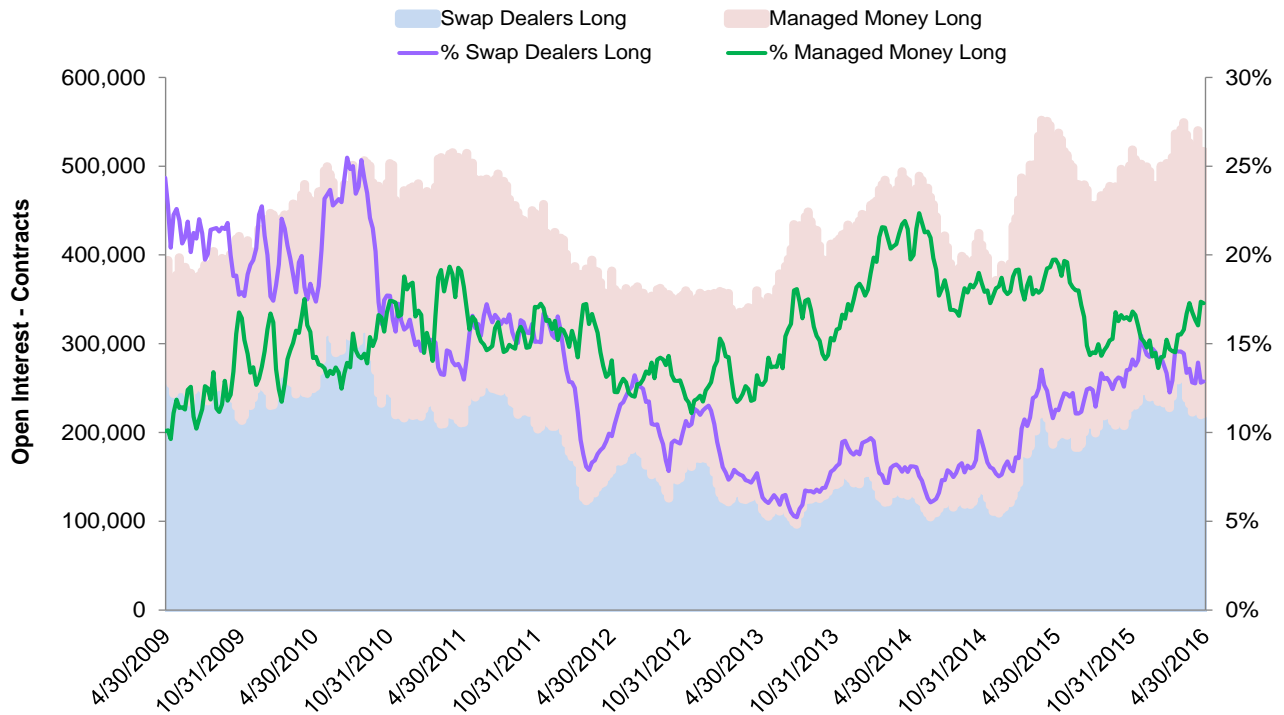
Average Hourly Total Volume - All Hours - April 2016



Average Hourly Total Volume - Extended Trading Hours - April 2016

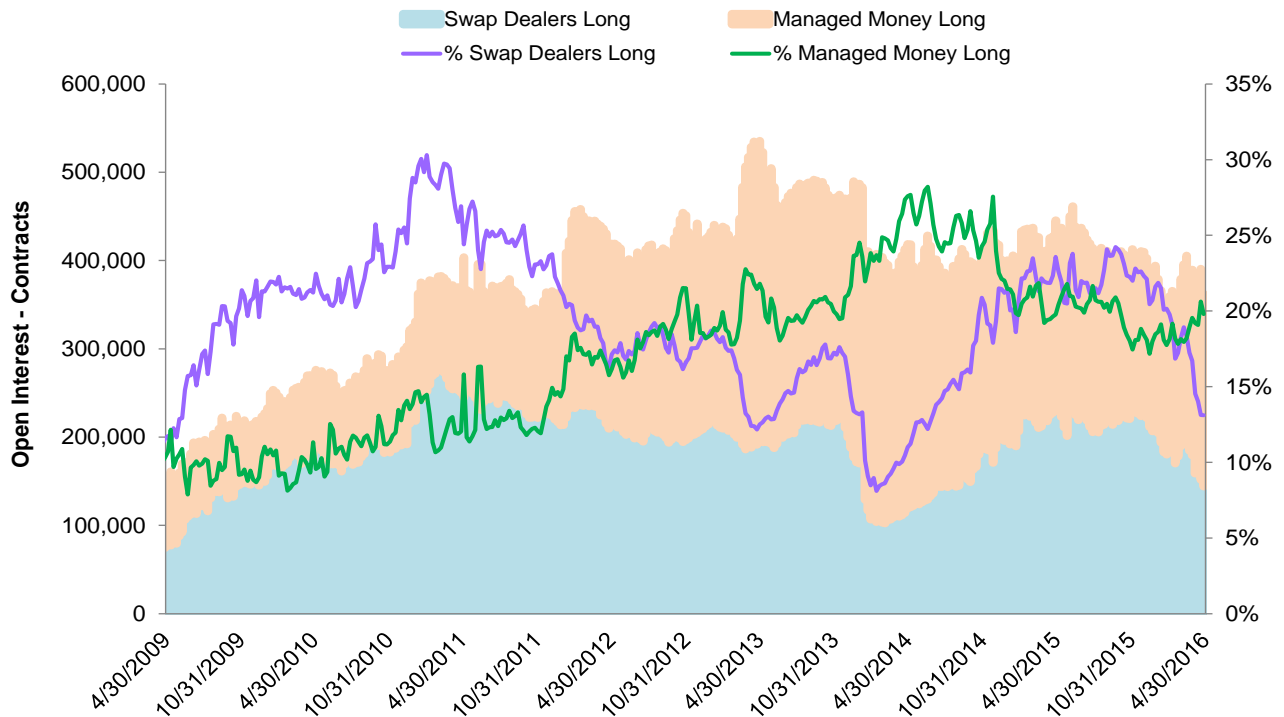


CFTC COT Report - Light Sweet Crude Oil Futures Open Positions - Long



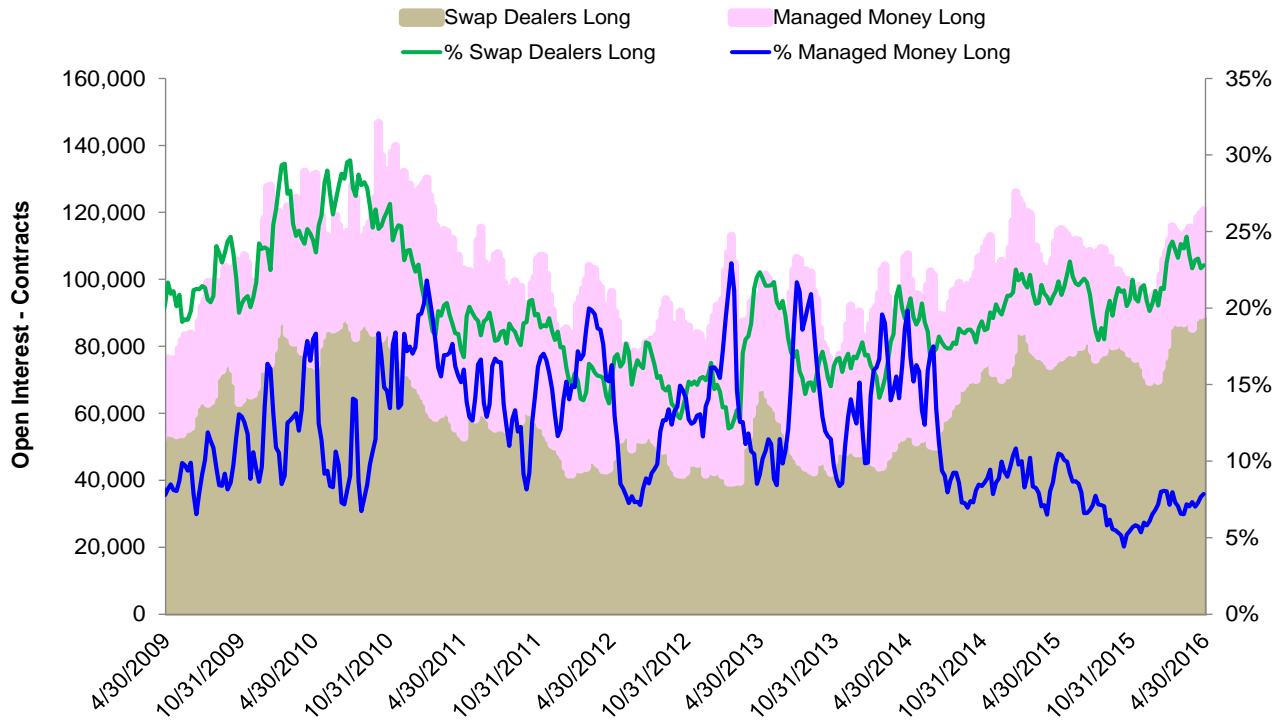
Source: CFTC

CFTC COT Report - Natural Gas Futures Open Positions - Long



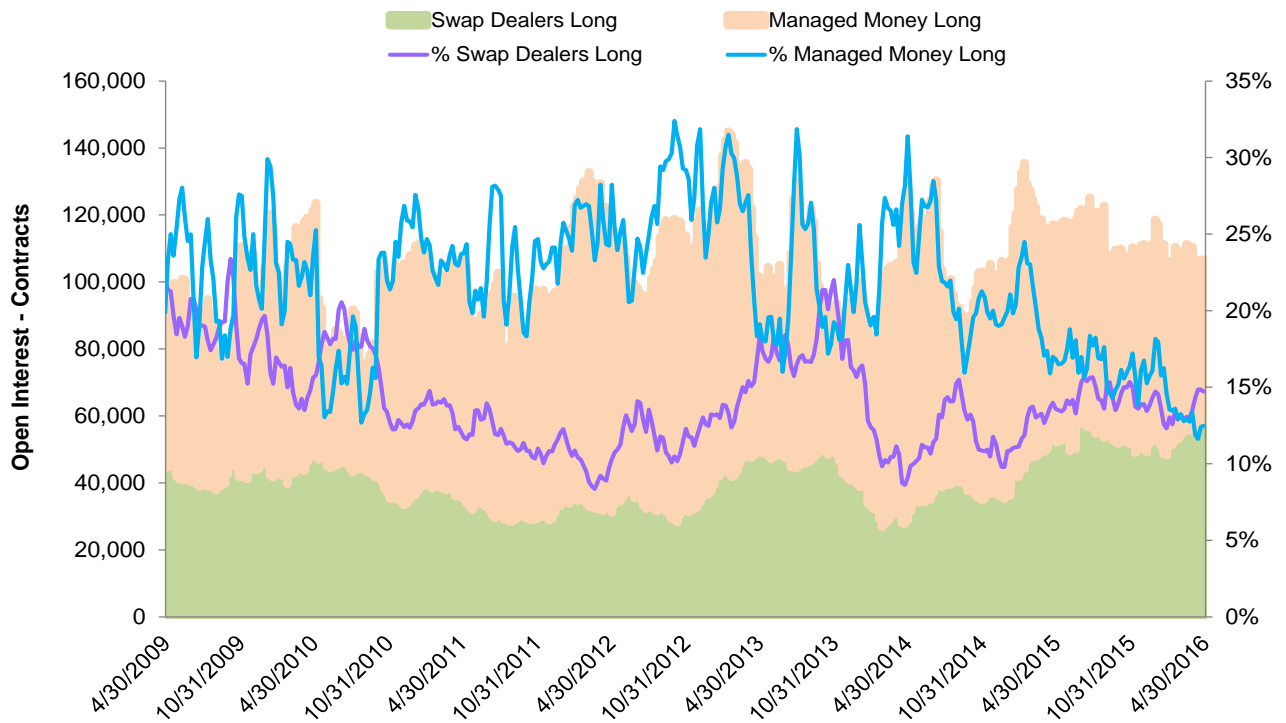
Source: CFTC

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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All references to options refer to options on futures.

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