

 CME Group

Monthly Energy Review

JUNE 2016



ENERGY TRADING HIGHLIGHTS

June 2016

- Average daily volume for June 2016 Light Sweet Crude Oil futures was 945,005 contracts, compared with 636,128 during June 2015, an increase of 48.56 percent.
 - Average daily volume for June 2016 Light Sweet Crude Oil options was 146,205 contracts, compared with 109,765 during June 2015, an increase of 33.2 percent.
 - Average daily volume for June 2016 Natural Gas futures was 403,417 contracts, compared with 350,268 during June 2015, an increase of 15.17 percent.
 - Average daily volume for June 2016 NY Harbor ULSD futures was 155,957 contracts, compared with 135,533 during June 2015, an increase of 15.07 percent.
 - Average daily volume for June 2016 RBOB Gasoline futures was 198,288 contracts, compared with 175,863 during June 2015, an increase of 12.75 percent.
 - Average daily volume for June 2016 Brent Crude Oil Financial futures was 78,130 contracts, compared with 85,267 during June 2015, a decrease of 8.37 percent.
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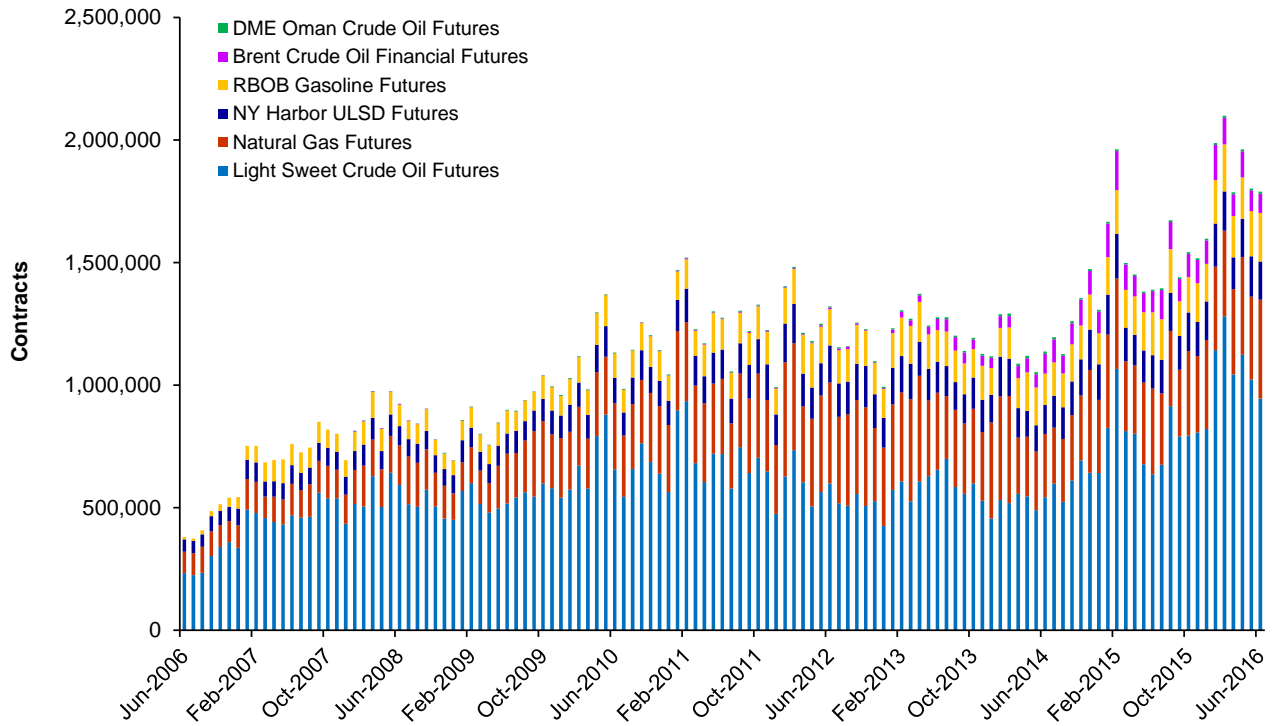
Scorecard - Average Daily Volume and Open Interest Statistics

June 2016

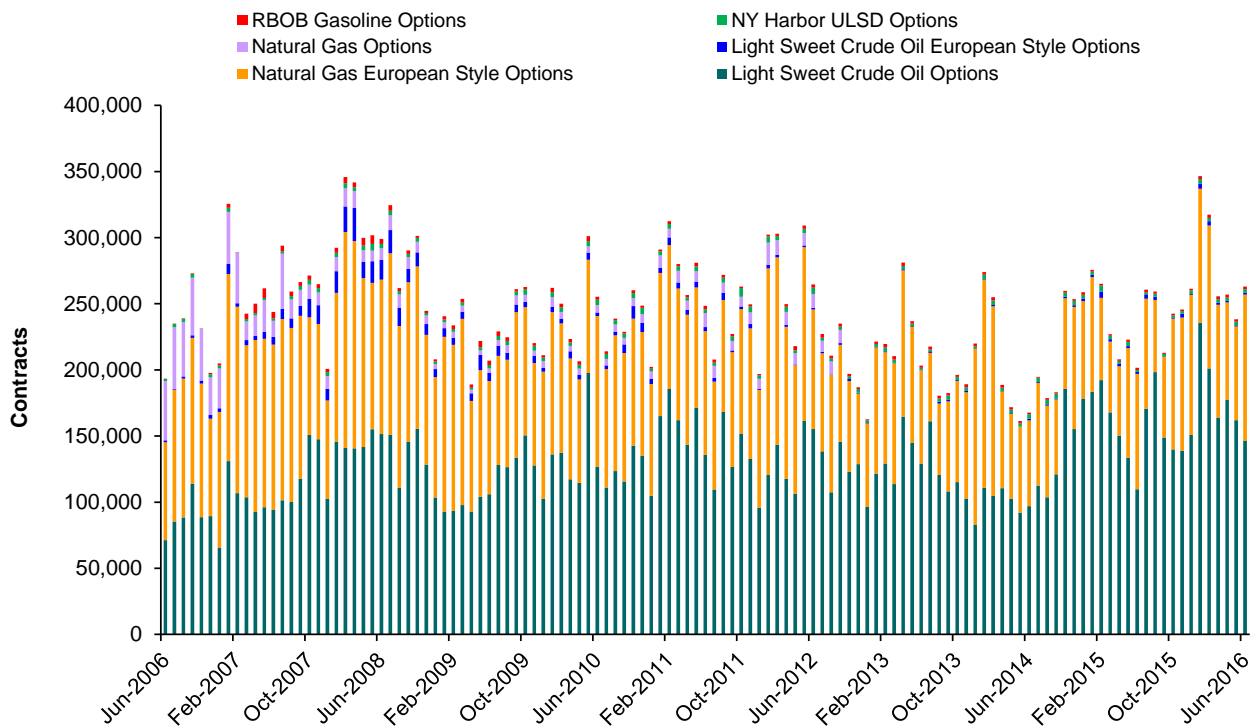
	Average Daily Volume			Open Interest		U.S. and Metric Spot Price & Conversion		
	Electronic/Pit	Contracts	\$ Notional (\$ Millions)	Contracts	\$ Notional (\$ Millions)	US\$ Spot	US\$/MT Except	20-Day Historical Volatility
	Ticker Symbols					Month Close 30-June-'16	NG=US\$/ Cubic Meter 30-June-'16	
Light Sweet Crude Oil								
Futures	CL	945,005	\$45,672	1,739,394	\$84,065	48.33	\$354.40	44.30%
Options	LO	146,205		2,742,742				
European Style Options	LC	1,431		70,779				
Natural Gas								
Futures	NG	403,417	\$11,796	1,053,540	\$30,806	2.924	\$0.11	38.24%
Options	ON	14,337		154,746				
European Style Options	LN	110,702		2,828,050				
NY Harbor ULSD								
Futures	HO	155,957	\$9,751	378,262	\$23,651	148.87	\$466.38	41.97%
Options	OH	2,777		68,691				
RBOB Gasoline								
Futures	RB	198,288	\$12,503	387,920	\$24,460	150.13	\$537.91	38.80%
Options	OB	1,847		34,035				
DME Oman Crude Oil								
Futures	OQ	8,762		22,718				
Brent Crude Oil Financial								
Futures	BZ	78,130		169,379		49.68		43.42%
PJM Financially Settled Electricity								
Futures & Swap								
Futures	JM+L1*	271		29,428				
Options	JO+PML+6O*	20		1,300				

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

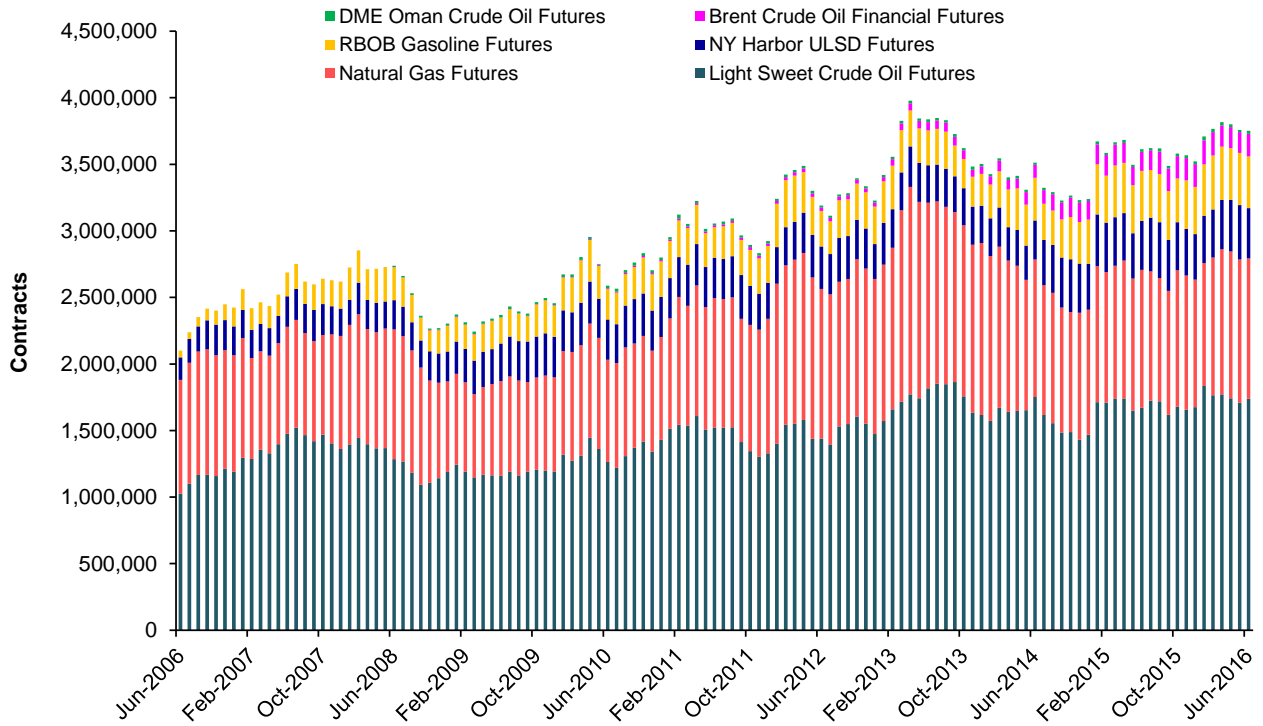
Futures - Average Daily Volumes



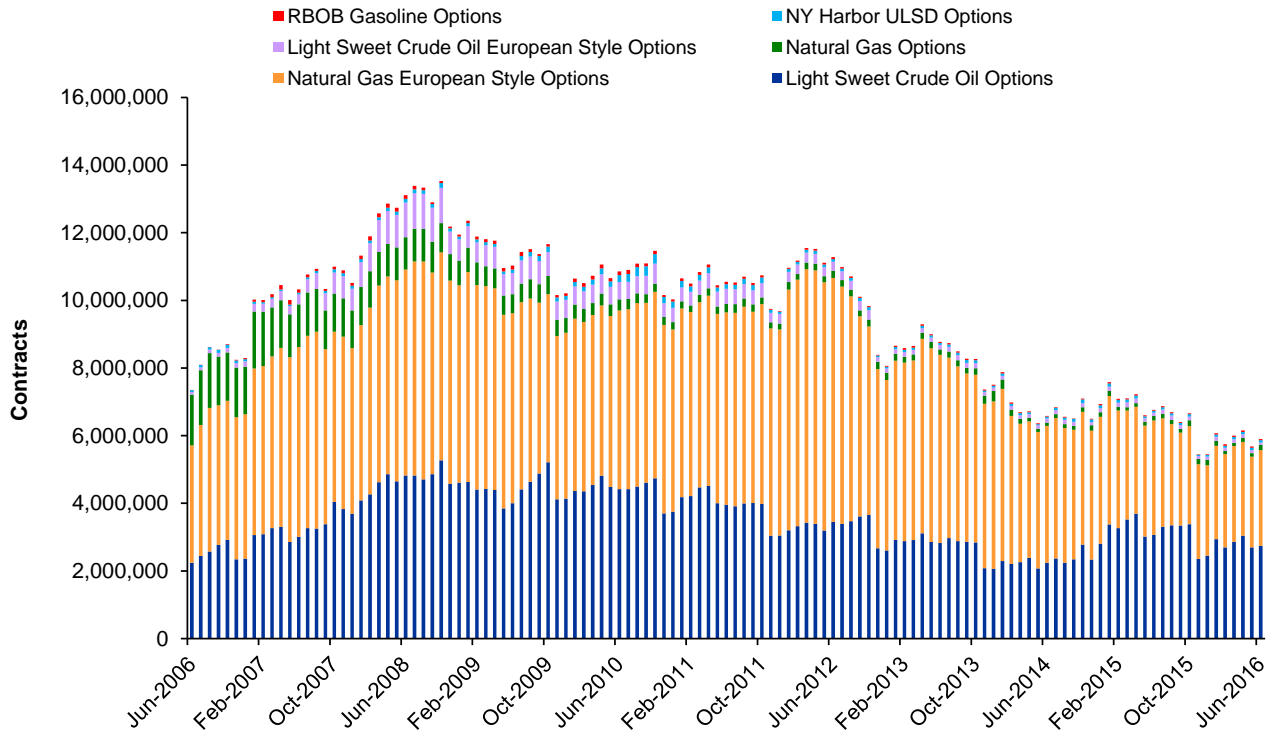
Options - Average Daily Volumes



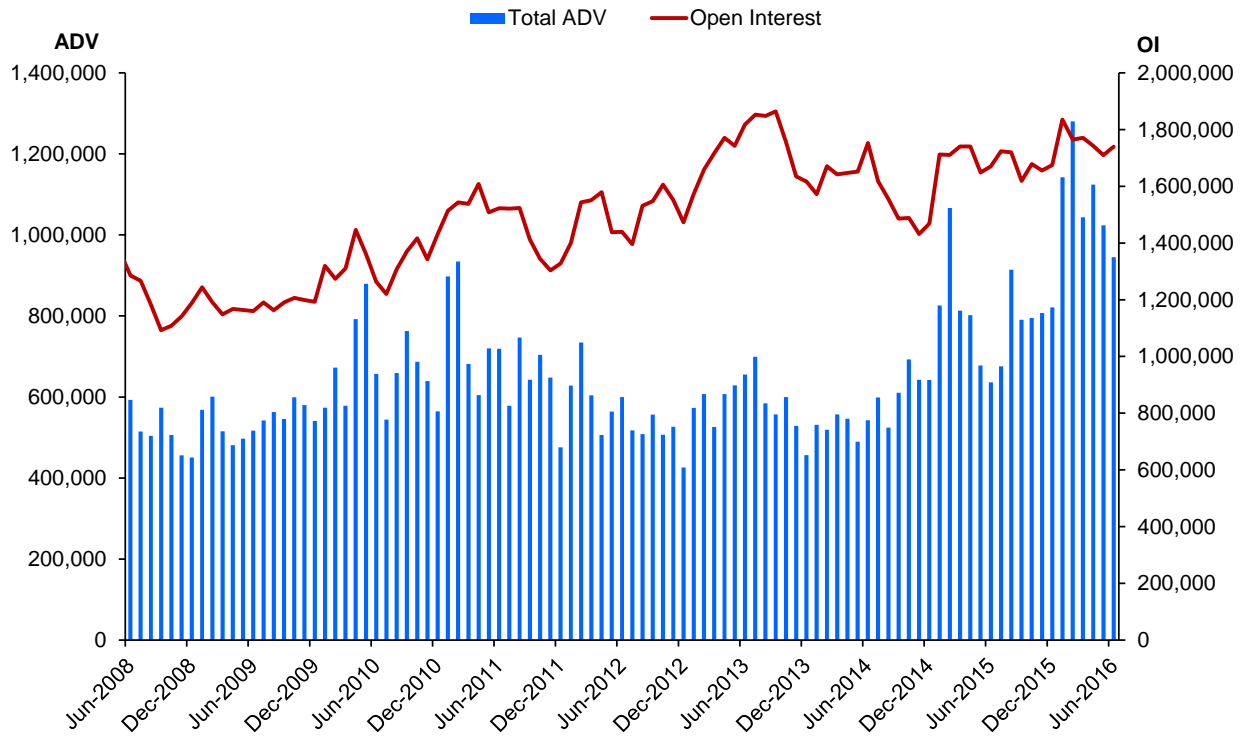
Futures - Open Interest



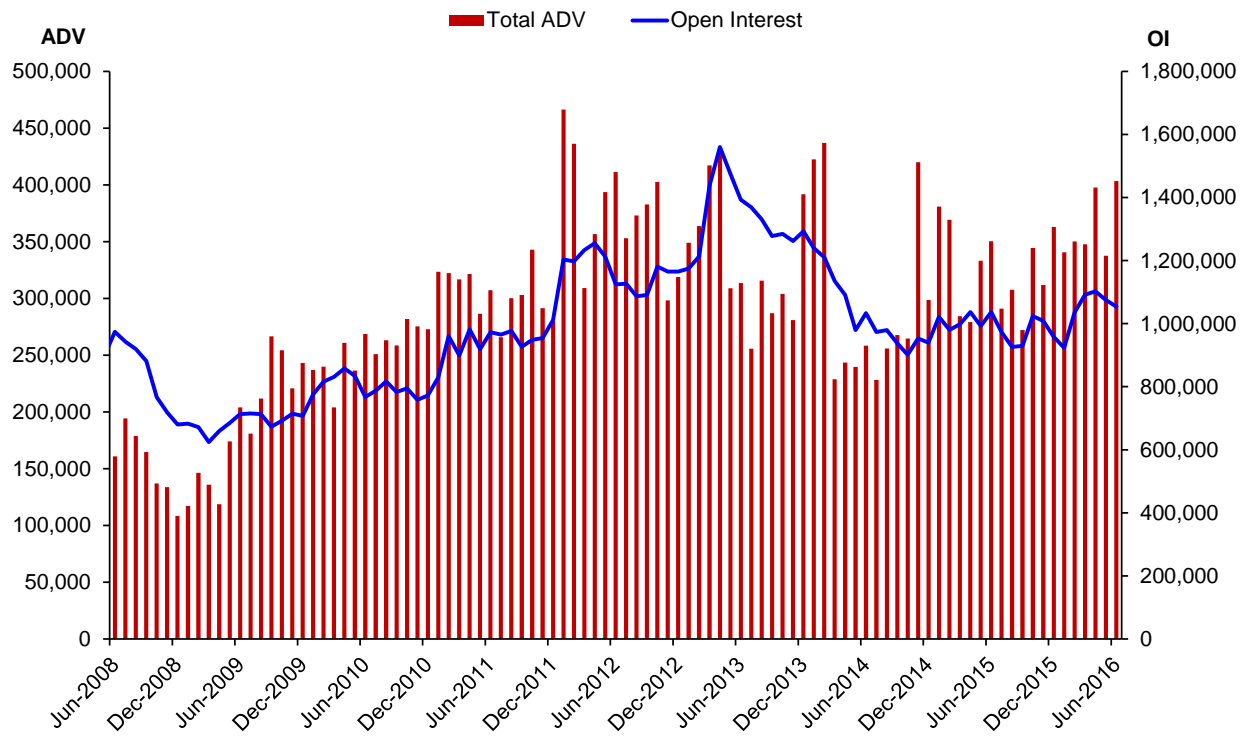
Options - Open Interest



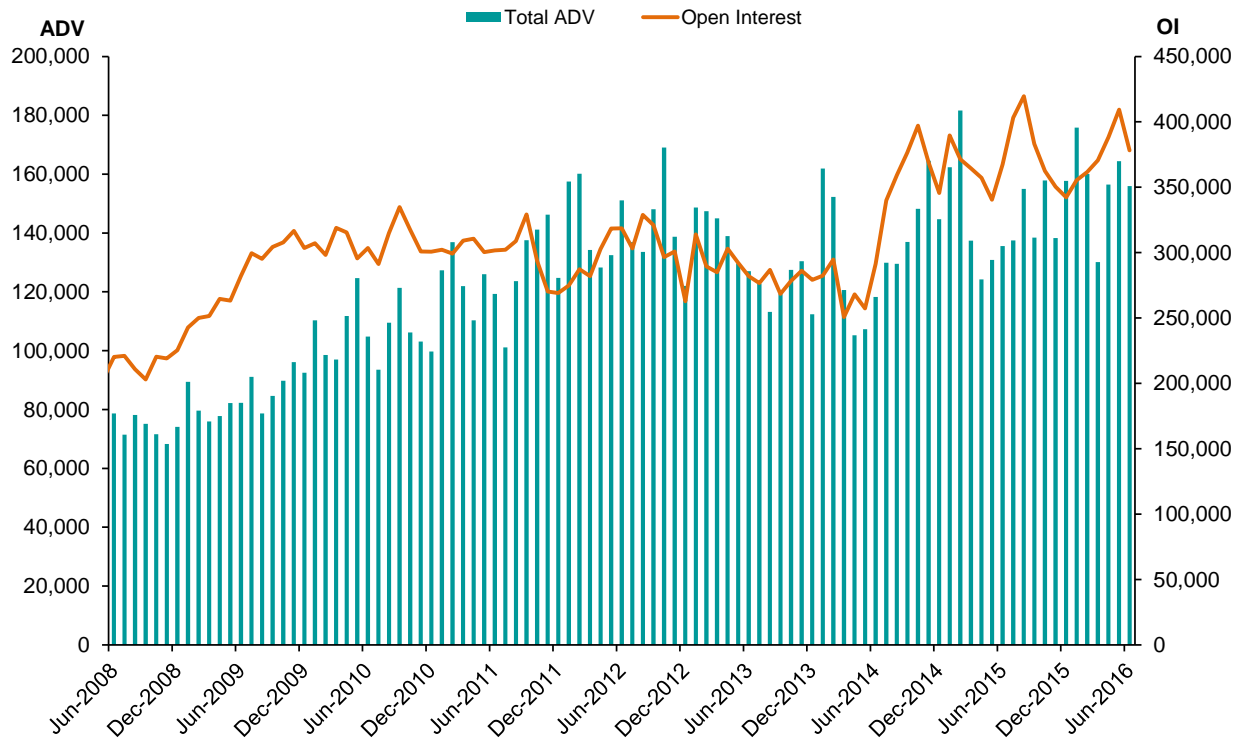
Light Sweet Crude Oil Futures - Average Daily Volume (ADV) and Open Interest (OI)



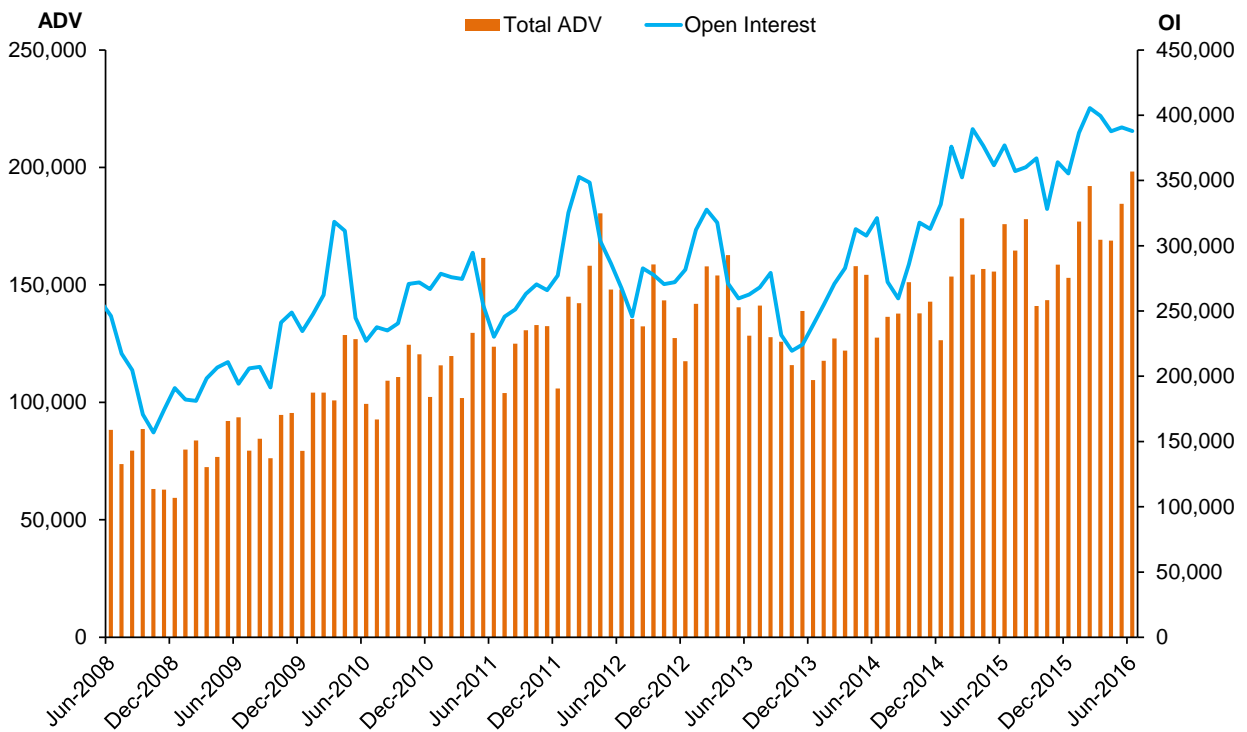
Natural Gas Futures - Average Daily Volume (ADV) and Open Interest (OI)



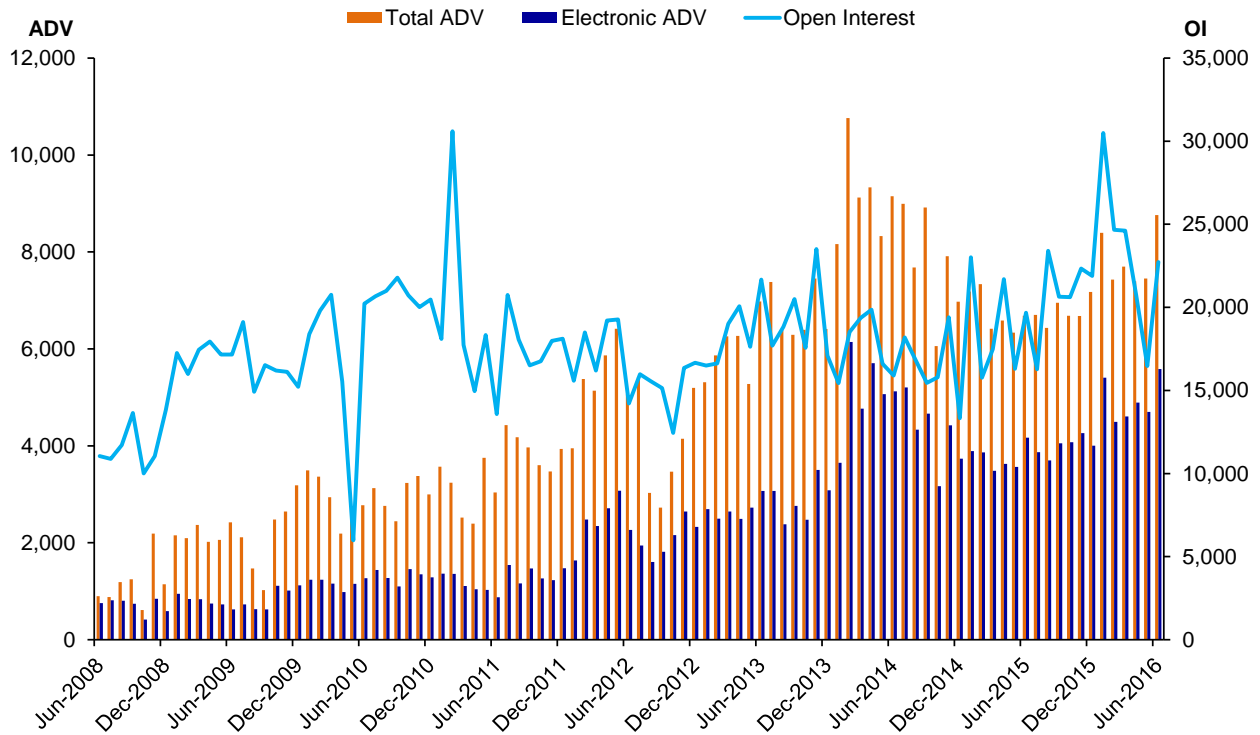
NY Harbor ULSD Futures - Average Daily Volume (ADV) and Open Interest (OI)



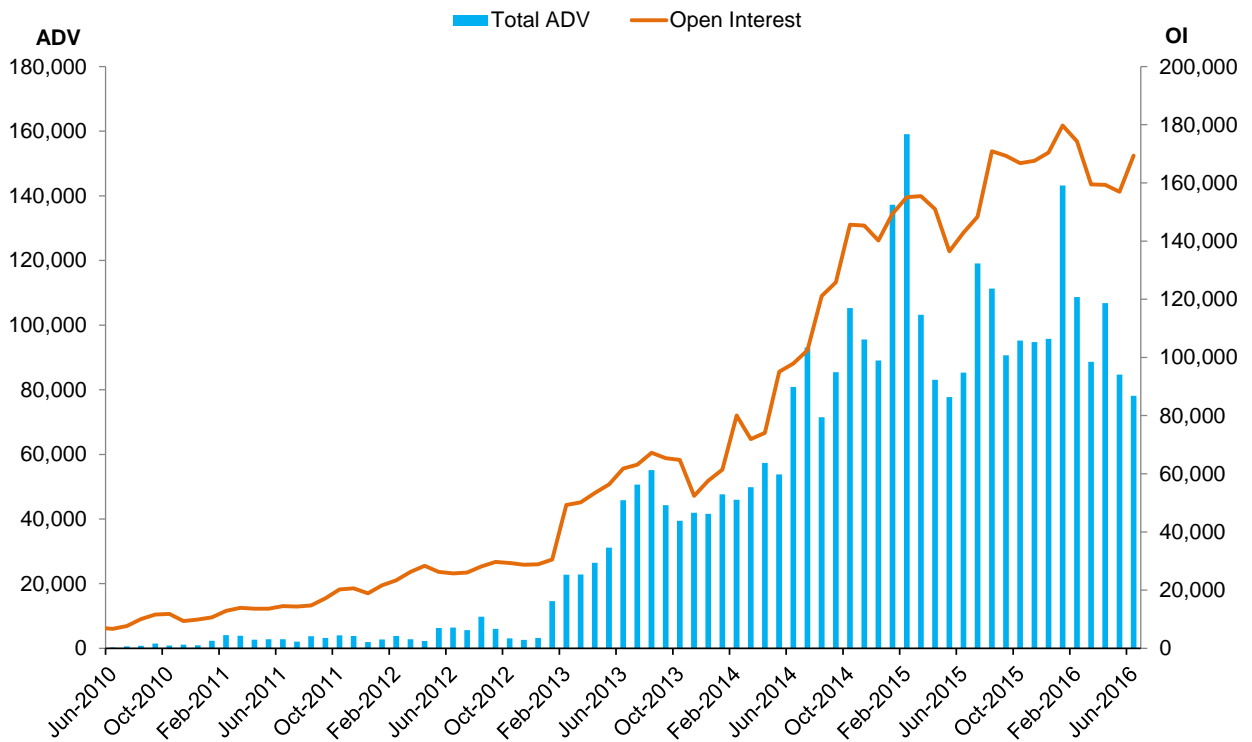
RBOB Gasoline Futures - Average Daily Volume (ADV) and Open Interest (OI)



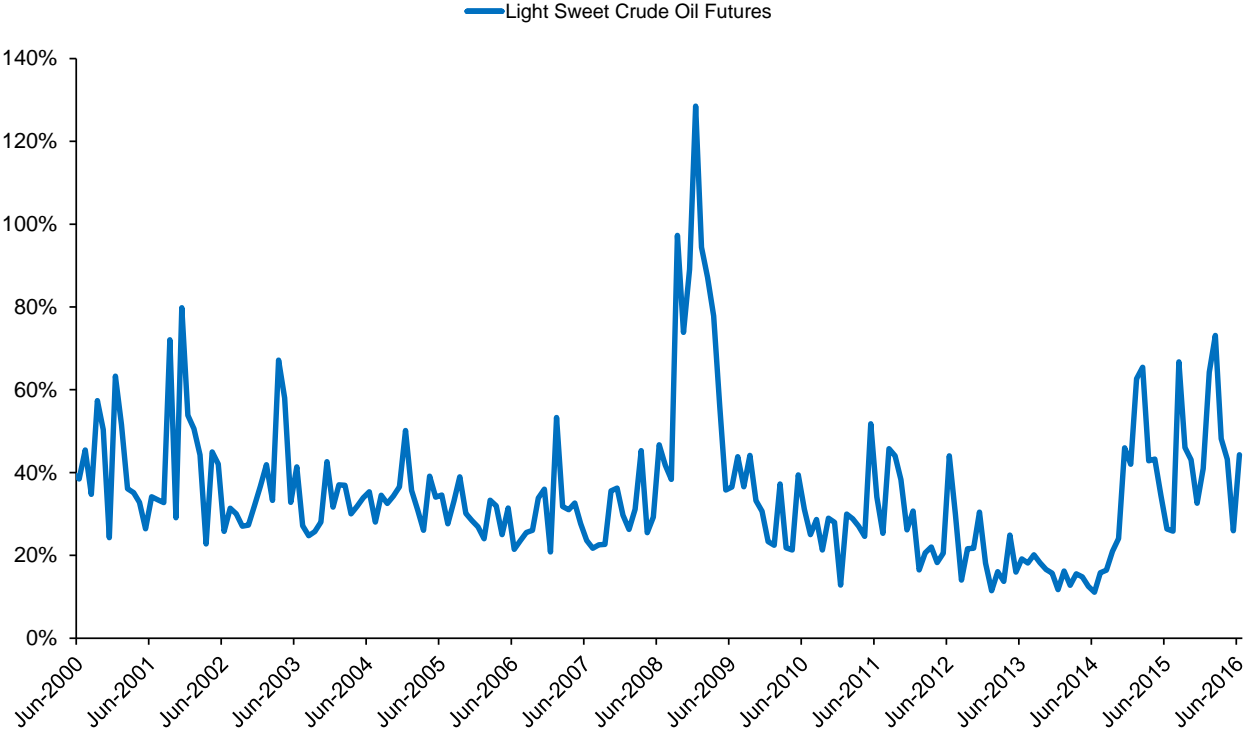
DME Oman Crude Oil Futures - Average Daily Volume (ADV) and Open Interest (OI)



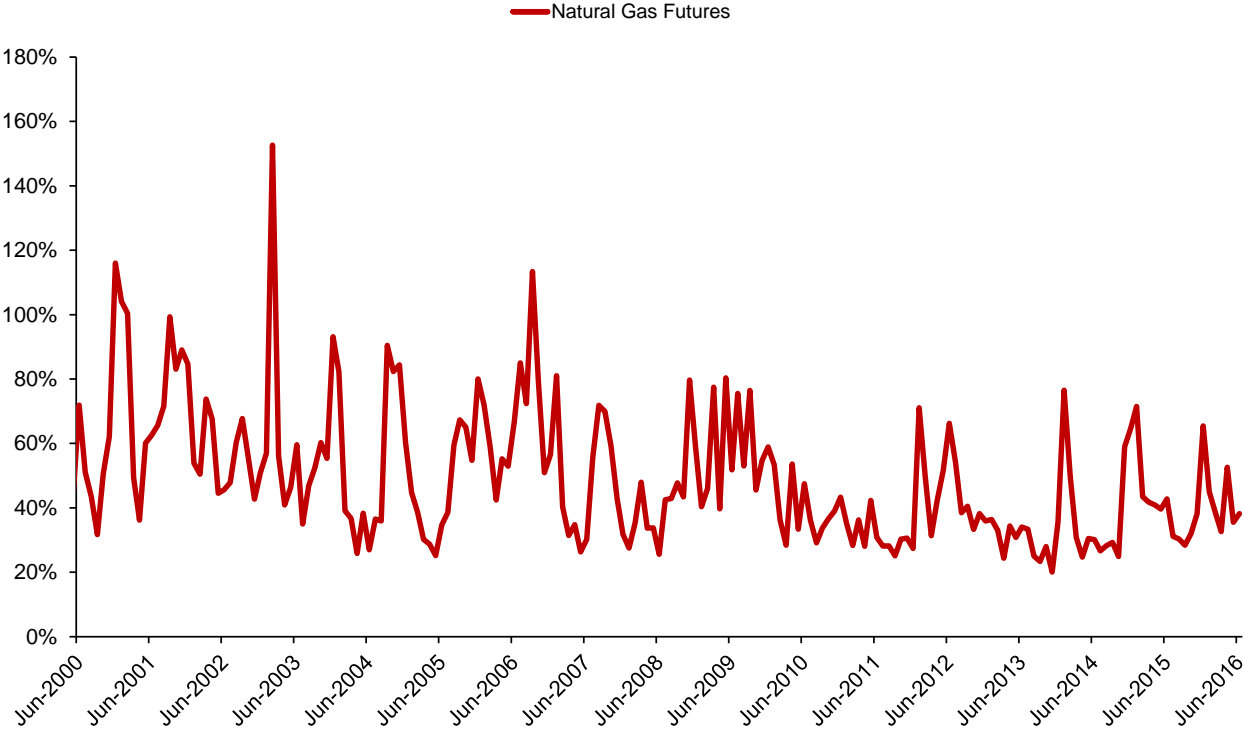
Brent Crude Oil Financial Futures - Average Daily Volume (ADV) and Open Interest (OI)



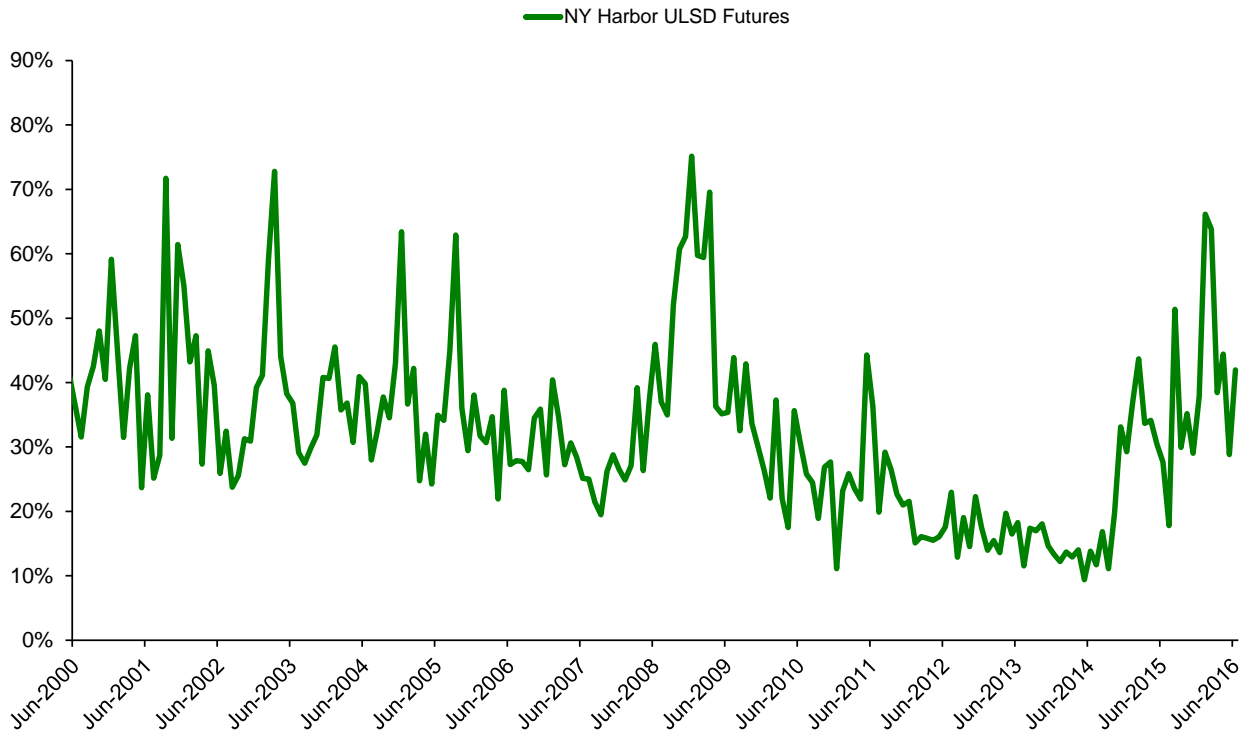
Light Sweet Crude Oil Futures - 20-Day Historical Volatility



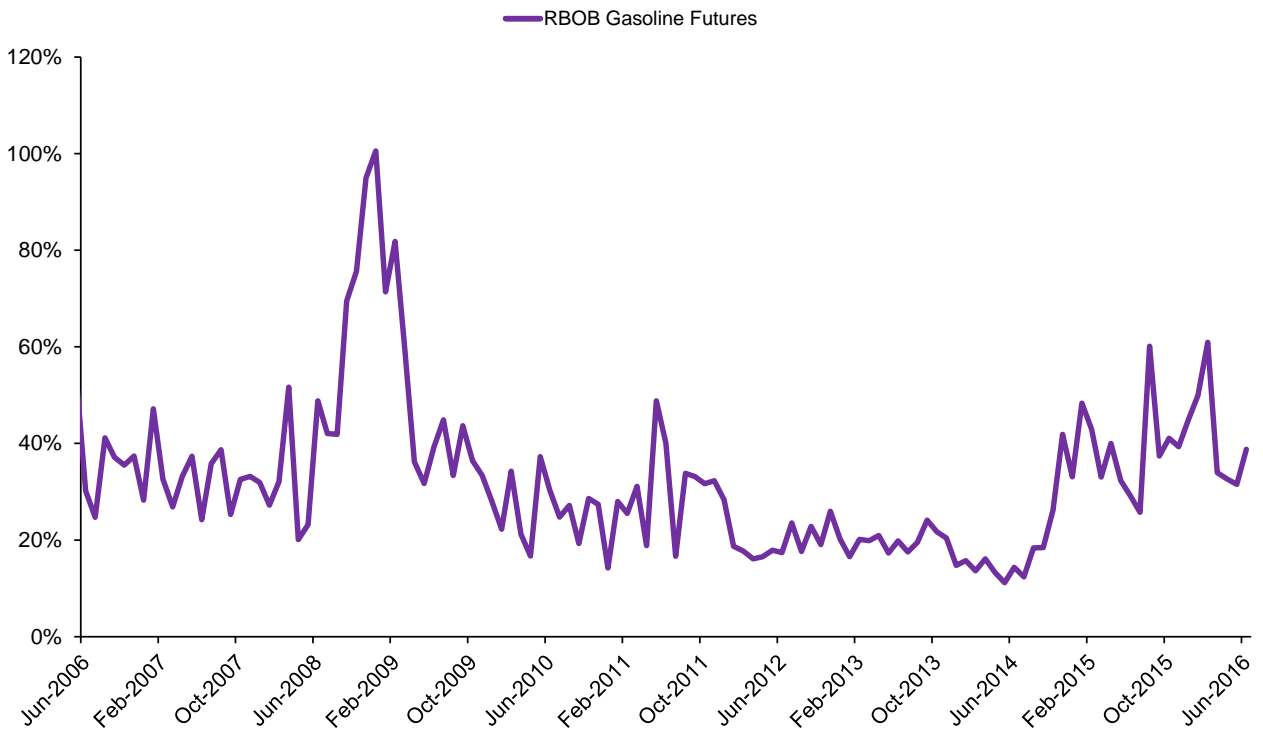
Natural Gas Futures - 20-Day Historical Volatility



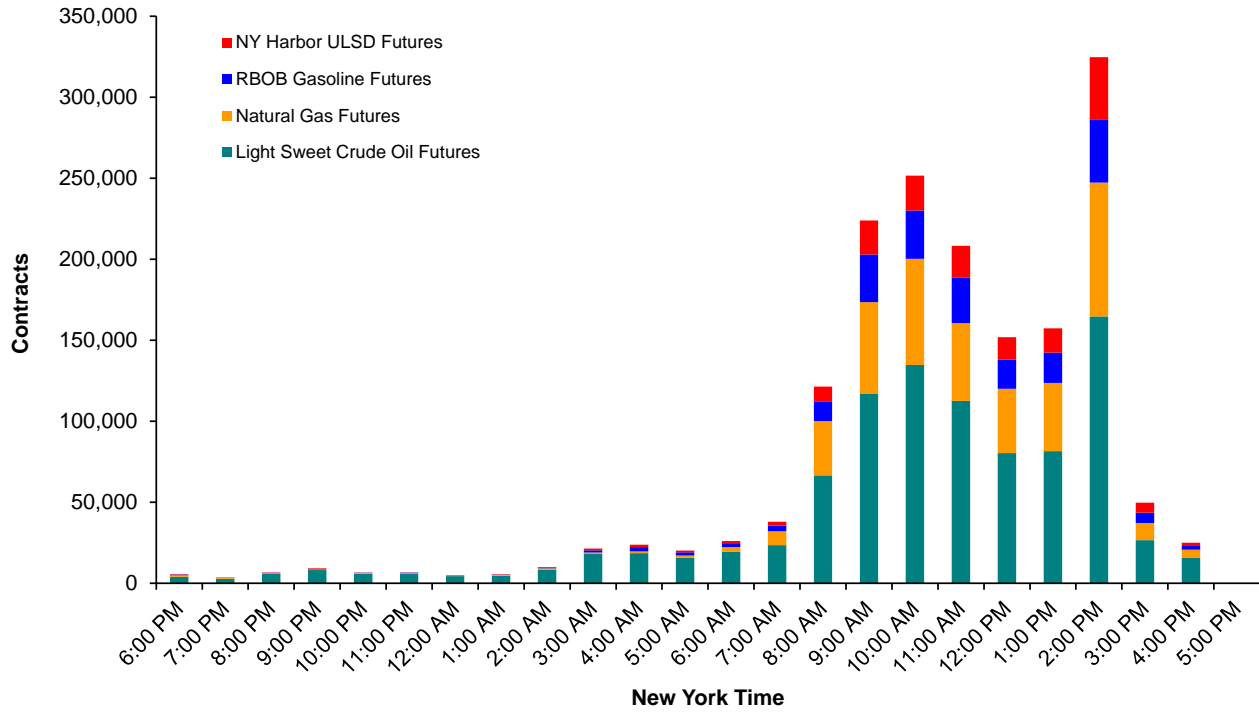
NY Harbor ULSD Futures - 20-Day Historical Volatility



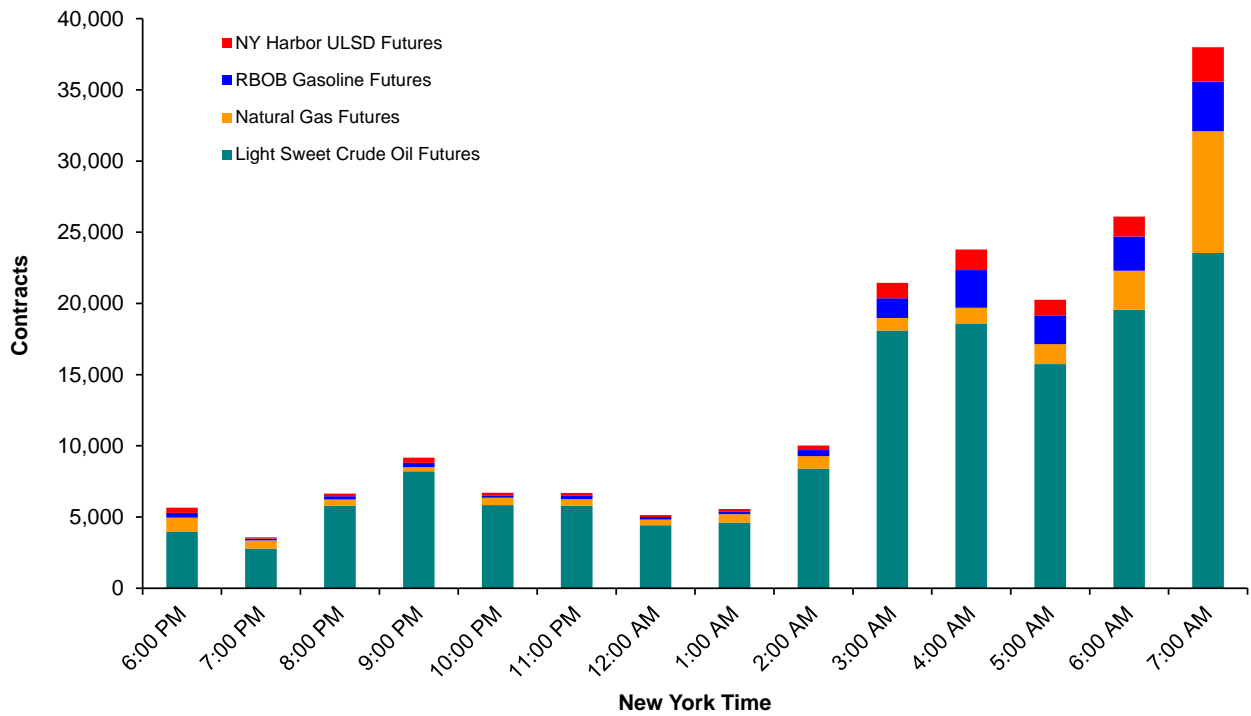
RBOB Gasoline Futures - 20-Day Historical Volatility



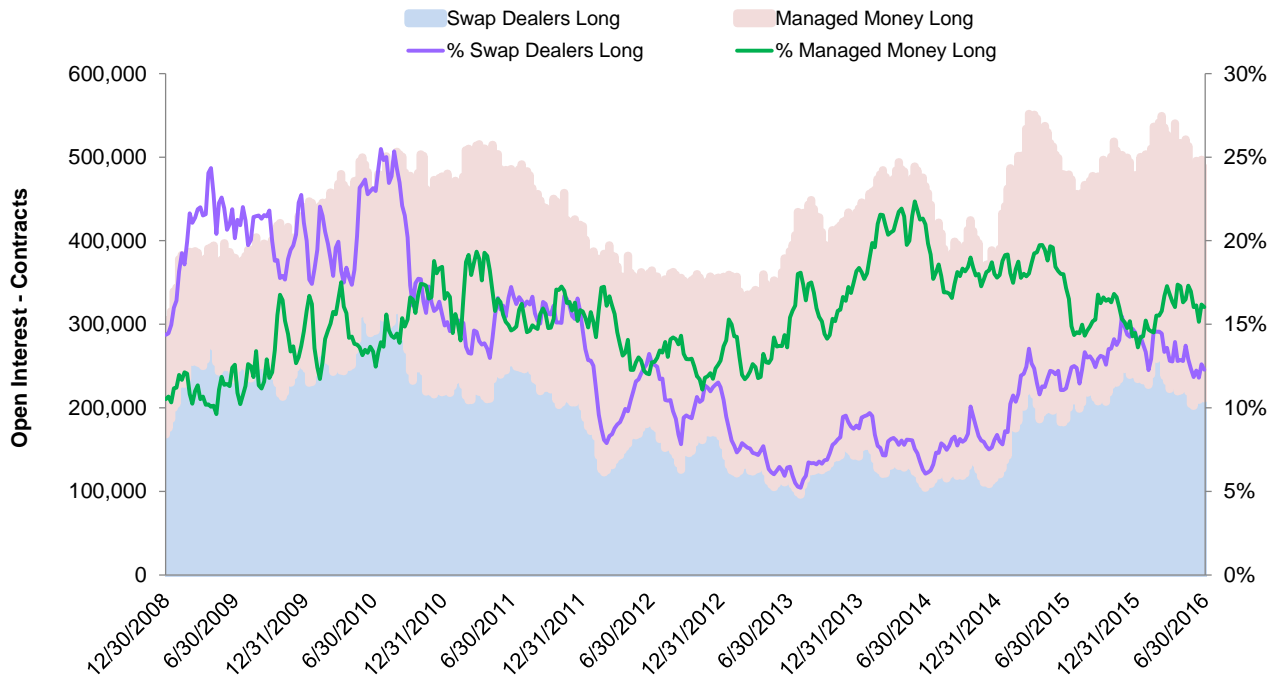
Average Hourly Total Volume - All Hours - June 2016



Average Hourly Total Volume - Extended Trading Hours - June 2016

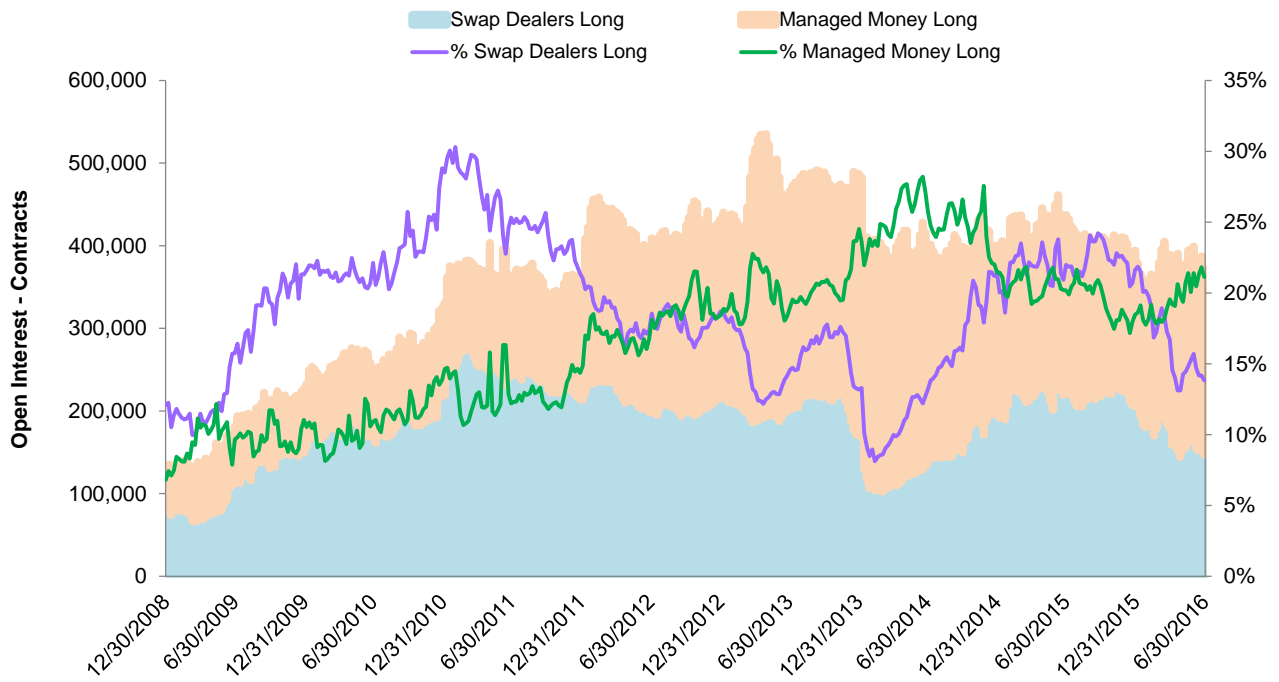


CFTC COT Report - Light Sweet Crude Oil Futures Open Positions - Long



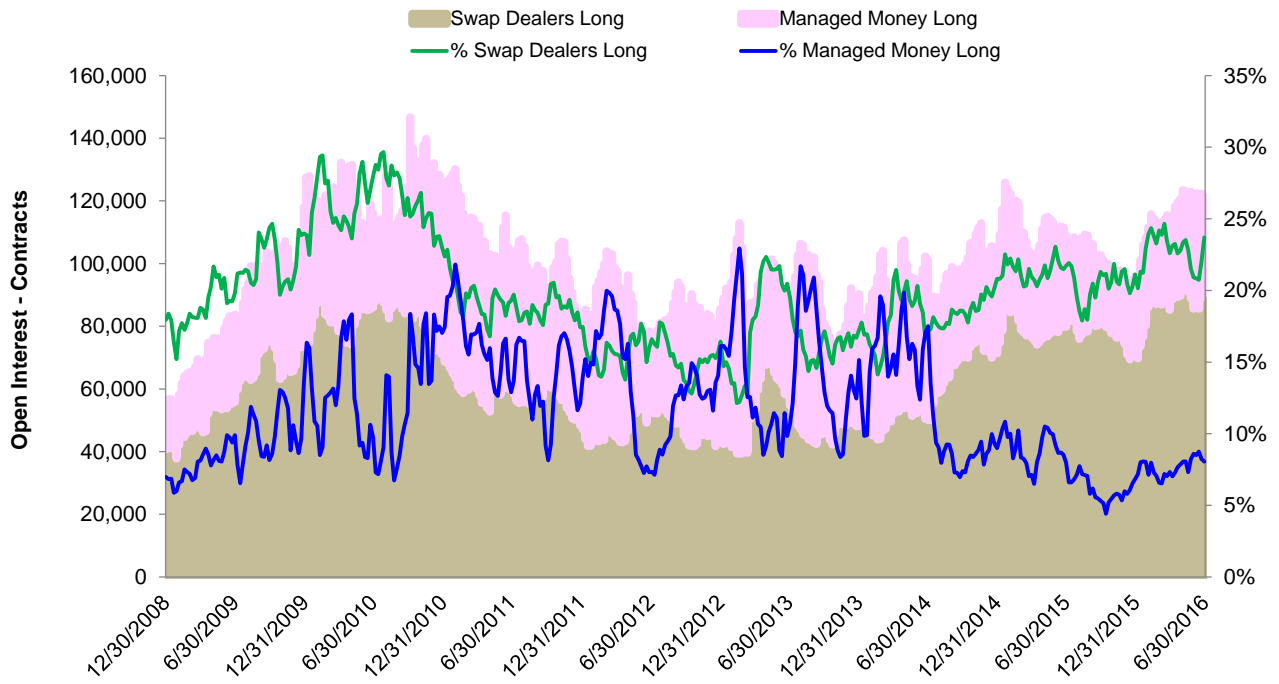
Source: CFTC

CFTC COT Report - Natural Gas Futures Open Positions - Long



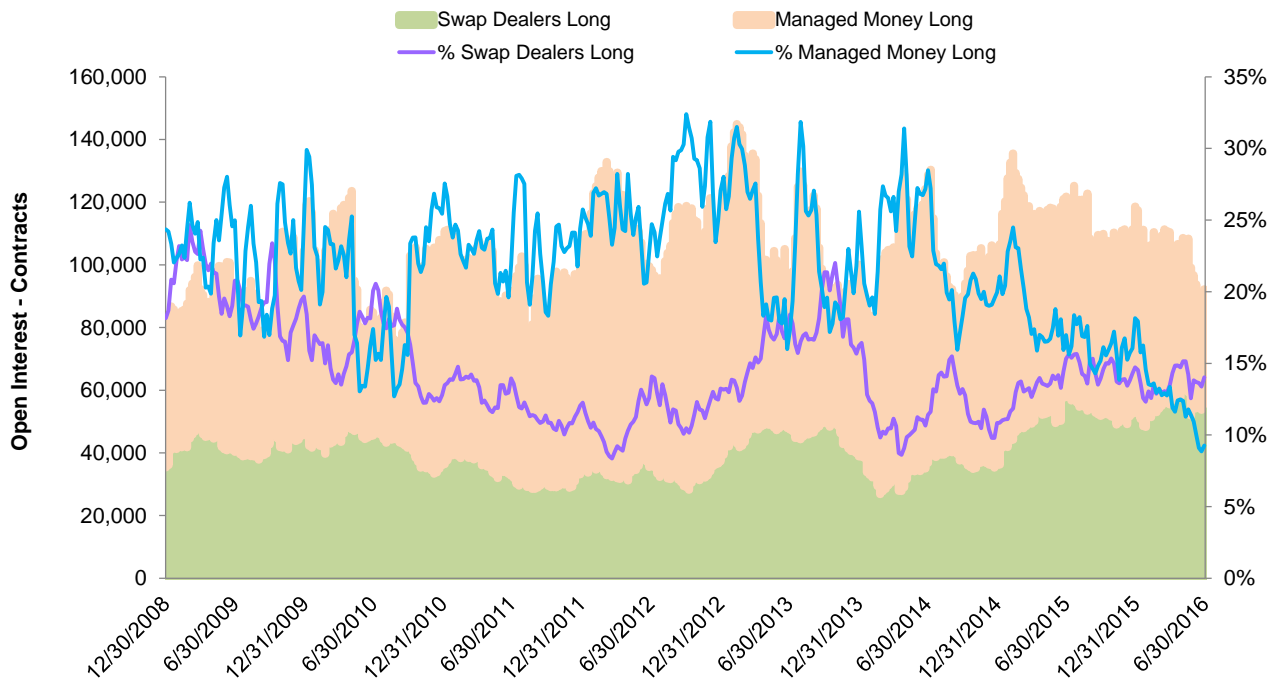
Source: CFTC

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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