

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 1 of 21

Commodity	ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
-----------	-----------------	-----------------	-------	-----------------	-------	-------------------	-------------------	-------

## Metals Futures

COMEX GOLD	GC	231,177	218,476.45	5.8%	298,944.6	-22.7%	265,929	228,431.9	16.4%
NYMEX HOT ROLLED STEEL	HR	151	361.25	-58.2%	275.05	-45.1%	215	213.83	0.4%
NYMEX PLATINUM	PL	15,100	13,143.65	14.9%	17,280.95	-12.6%	16,218	15,849.49	2.3%
PALLADIUM	PA	7,455	7,557.95	-1.4%	5,597.95	33.2%	6,503	5,697.87	14.1%
URANIUM	UX	62	20	210.5%	18.5	235.7%	40	30.09	32.1%
COMEX SILVER	SI	95,227	84,708.35	12.4%	70,702.4	34.7%	82,650	72,296.59	14.3%
COMEX E-Mini GOLD	QO	413	450.4	-8.2%	608.6	-32.1%	513	516.63	-0.6%
COMEX E-Mini SILVER	QI	49	40.25	22.4%	44.5	10.7%	47	59.46	-21.3%
COMEX COPPER	HG	123,584	87,742	40.8%	84,862.95	45.6%	103,727	85,414.87	21.4%
COMEX MINY COPPER	QC	63	29.4	113.2%	30.15	107.9%	46	26.49	73.7%
Aluminium MW Trans Prem Platts	AUP	403	221.8	81.9%	841.45	-52.1%	628	273.3	129.8%
ALUMINUM	A38	2	0	-	0	-	1	0.66	16.1%
ALUMINUM	AEP	301	33.35	802.7%	338.5	-11.1%	320	53.86	494.6%
ALUMINUM	ALA	0	0	-	0	-	0	0.24	-100.0%
ALUMINUM	ALI	74	35.65	108.9%	86.7	-14.1%	81	32.7	146.9%
ALUMINUM	EDP	0	0	-	0.1	-100.0%	0	41.48	-99.9%
ALUMINUM	MJP	26	13.5	91.0%	127.7	-79.8%	78	36.12	116.1%
COPPER	HGS	22	3.5	524.1%	3	628.1%	12	15.4	-20.9%
E-MICRO GOLD	MGC	4,442	5,073.25	-12.4%	3,837.4	15.8%	4,132	3,876.79	6.6%
FERROUS PRODUCTS	BUS	9	0	-	0	-	4	3.86	13.0%
GOLD	GPS	0	0	-	0	-	0	0.01	-100.0%
Gold Kilo	GCK	15	432.2	-96.4%	39.3	-60.9%	28	222.85	-87.6%
IRON ORE 62 CHINA PLATTS FUTURES	PIO	50	20.5	144.4%	2	2405.3%	25	12.13	109.7%
IRON ORE 62 CHINA TSI FUTURES	TIO	470	786.8	-40.3%	531.85	-11.7%	502	791.4	-36.6%
LNDN ZINC	ZNC	1	1.75	-54.9%	0.25	215.8%	1	0.91	-43.8%
METALS	LED	0	0	-	0	-	0	0.1	-100.0%
SILVER	SIL	251	397.9	-36.8%	290.1	-13.3%	271	404.51	-32.9%

## Metals Options

COMEX COPPER	HX	193	107.85	78.7%	207.65	-7.2%	200	152.67	31.3%
COMEX GOLD	OG	38,215	59,885.9	-36.2%	34,888.15	9.5%	36,509	39,349.4	-7.2%
COMEX SILVER	SO	4,252	6,505.1	-34.6%	4,722.1	-10.0%	4,493	5,458.87	-17.7%
GOLD	OG1	163	60.8	168.4%	77.8	109.7%	119	59.5	100.6%
GOLD	OG2	98	102.25	-4.3%	103.6	-5.5%	101	81.85	23.2%

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 2 of 21

Commodity		ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Metals Options</b>									
GOLD	OG3	189	37.45	404.4%	86.95	117.2%	137	48.61	181.1%
GOLD	OG4	69	37.55	82.9%	10.05	583.4%	39	32.57	18.6%
GOLD	OG5	0	0	-	0	-	0	14.38	-100.0%
IRON ORE 62 CHINA TSI CALL OPTION	ICT	116	158	-26.4%	43.6	166.8%	79	157.73	-49.9%
IRON ORE 62 CHINA TSI PUT OPTION	ICT	180	22.5	700.0%	98.25	83.2%	138	128.62	7.4%
NYMEX PLATINUM	PO	111	239.05	-53.4%	221.4	-49.7%	168	211.19	-20.5%
PALLADIUM	PAO	111	215.75	-48.5%	234.4	-52.6%	174	166.95	4.4%
SILVER	SO1	4	0.6	540.4%	0.55	598.6%	2	2.22	-2.9%
SILVER	SO2	2	0	-	0.55	196.7%	1	2.46	-56.2%
SILVER	SO3	8	0	-	1.05	656.9%	4	3.16	39.4%
SILVER	SO4	2	0.4	281.6%	0.1	1426.3%	1	1.87	-57.6%
SILVER	SO5	0	0	-	0	-	0	1.02	-100.0%

## Energy Futures

CRUDE OIL PHY	CL	1,080,407	1,280,335.15	-15.6%	1,121,482.15	-3.7%	1,101,471	1,098,287.45	0.3%
CRUDE OIL	WS	219	2,194.45	-90.0%	605.8	-63.9%	417	376.7	10.7%
MINY WTI CRUDE OIL	QM	10,240	19,202.6	-46.7%	11,243.25	-8.9%	10,755	13,416.56	-19.8%
BRENT OIL LAST DAY	BZ	97,836	108,672.65	-10.0%	97,049.6	0.8%	97,433	94,099.64	3.5%
HEATING OIL PHY	HO	175,405	160,088.3	9.6%	166,126.85	5.6%	170,647	156,306.94	9.2%
HTG OIL	BH	0	0	-	0	-	0	22.13	-100.0%
MINY HTG OIL	QH	0	0.4	-47.4%	0.2	5.2%	0	0.42	-50.8%
RBOB PHY	RB	233,350	192,083.9	21.5%	187,425.05	24.5%	209,799	180,272.47	16.4%
MINY RBOB GAS	QU	0	0.2	5.2%	0.45	-53.2%	0	0.2	64.7%
NATURAL GAS	HP	8,780	5,934.4	48.0%	6,830.15	28.5%	7,780	6,246.77	24.5%
LTD NAT GAS	HH	18,318	13,249.9	38.3%	14,672.15	24.8%	16,448	11,739.46	40.1%
MINY NATURAL GAS	QG	1,677	1,156.7	45.0%	2,252.85	-25.6%	1,972	1,345.16	46.6%
PJM MONTHLY	JM	0	24.7	-100.0%	0	-	0	11.69	-100.0%
NATURAL GAS PHY	NG	454,481	350,194.25	29.8%	442,928.65	2.6%	448,557	386,827.74	16.0%
RBOB GAS	RT	91	50	82.1%	90.5	0.6%	91	76.91	18.0%
3.5% FUEL OIL CID MED SWA	7D	0	19.35	-100.0%	36.7	-100.0%	19	13.06	44.1%
3.5% FUEL OIL CIF BALMO S	8D	5	3	57.9%	1.25	278.9%	3	1.58	87.2%
AEP-DAYTON HUB DAILY	VD	0	0	-	0	-	0	0	-
AEP-DAYTON HUB MTHLY	VM	0	0	-	0	-	0	0.95	-100.0%

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 3 of 21

Commodity		ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
AEP-DAYTON HUB OFF-PEAK M	VP	0	0	-	0	-	0	0	-
ALGON CITY GATES NAT GAS	N7	0	0	-	0	-	0	24.7	-100.0%
ALGONQUIN CITYGATES BASIS	B4	0	28.65	-100.0%	0	-	0	32.38	-100.0%
ANR LOUISIANA BASIS SWAP	ND	0	0	-	0	-	0	0.97	-100.0%
ANR OKLAHOMA	NE	0	64.2	-100.0%	0	-	0	19	-100.0%
APPALACHIAN COAL (PHY)	QL	0	0	-	0	-	0	0.52	-100.0%
ARGUS LLS VS. WTI (ARG) T	E5	529	597.2	-11.4%	448.7	18.0%	488	573.68	-14.9%
ARGUS PROPAN FAR EST INDE	7E	84	50.55	65.5%	64.25	30.2%	74	72.3	2.0%
ARGUS PROPAN(SAUDI ARAMCO	9N	58	48.9	18.3%	64.1	-9.8%	61	40.13	52.1%
AUSTRIALIAN COKE COAL	ALW	20	12.6	56.2%	15.45	27.4%	18	19.13	-8.5%
BRENT BALMO SWAP	J9	0	23.65	-100.0%	1.25	-100.0%	1	9.1	-93.0%
BRENT CALENDAR SWAP	CY	235	143.35	63.9%	169	39.1%	201	87.66	129.5%
BRENT FINANCIAL FUTURES	BB	11	16.5	-32.4%	442.5	-97.5%	232	12.28	1792.5%
BRENT FINANCIAL FUTURES	MBC	0	0	-	0	-	0	5.65	-100.0%
BRENT FINANCIAL FUTURES	MDB	0	0	-	0	-	0	9.97	-100.0%
BRENT OIL LAST DAY	BZL	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	BZS	0	0	-	0	-	0	0	-
CAISO SP15 EZGNHUB5 MW P	9X	0	0	-	397	-100.0%	204	71.15	186.1%
CAISO SP15 EZGNHUB5 PEAK	9Z	0	0	-	0	-	0	0	-
CANADIAN LIGHT SWEET OIL	CIL	32	93	-65.2%	64.5	-49.8%	49	82.96	-41.1%
CENTERPOINT BASIS SWAP	PW	28	0	-	0	-	14	52.3	-73.8%
CENTERPOINT EAST INDEX	II	0	0	-	0	-	0	2.94	-100.0%
CHICAGO ETHANOL SWAP	CU	4,486	3,735.4	20.1%	7,051.55	-36.4%	5,802	5,246.79	10.6%
CHICAGO ULSD (PLATTS) SWA	4C	0	0	-	0	-	0	0	-
CHICAGO ULSD PL VS HO SPR	5C	16	26.25	-37.6%	13.25	23.5%	15	11.46	28.9%
CHICAGO UNL GAS PL VS RBO	3C	0	0	-	0	-	0	8.29	-100.0%
CIG BASIS	CI	0	581.85	-100.0%	0	-	0	325.95	-100.0%
CIG ROCKIES NG INDEX SWA	Z8	0	46.5	-100.0%	0	-	0	4.18	-100.0%
CINERGY HUB OFF-PEAK MONT	EJ	0	3	-100.0%	0	-	0	0.24	-100.0%
CINERGY HUB PEAK MONTH	EM	0	0	-	0	-	0	0	-
CIN HUB 5MW D AH O PK	K2	3,528	3,222	9.5%	0	-	1,719	1,279.52	34.3%
CIN HUB 5MW D AH PK	H5	242	297.5	-18.7%	53.4	353.1%	145	87.87	65.3%
CIN HUB 5MW REAL TIME O P	H4	2,463	2,838	-13.2%	902	173.1%	1,663	4,827.24	-65.6%
CIN HUB 5MW REAL TIME PK	H3	33	701.25	-95.3%	526.25	-93.7%	286	270.72	5.7%
COAL SWAP	ACM	8	16.5	-53.7%	5.5	38.8%	7	12.21	-46.5%
COAL SWAP	SSI	0	0.3	-100.0%	0	-	0	0.74	-100.0%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The open interest values are based on preliminary open interest values only.

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 4 of 21

Commodity		ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
COLUMB GULF MAINLINE NG B	5Z	0	0	-	0	-	0	87.46	-100.0%
COLUMBIA GULF MAIN NAT G	L2	0	0	-	0	-	0	8.76	-100.0%
COLUMBIA GULF ONSHORE	GL	0	0	-	0	-	0	15.78	-100.0%
CONWAY NATURAL GASOLINE (OPIS) SWA	8L	8	34.85	-76.7%	4.25	90.7%	6	6.71	-8.7%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	37	0	-	5.1	617.2%	20	10.95	86.6%
CONWAY PROPANE 5 DECIMALS SWAP	8K	407	386.85	5.3%	520.75	-21.8%	466	350.45	32.8%
CRUDE OIL	CHB	0	0	-	0	-	0	0.24	-100.0%
CRUDE OIL	LPS	181	275.1	-34.4%	240.7	-25.0%	211	229.82	-8.0%
CRUDE OIL OUTRIGHTS	37	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	42	20	1.15	1639.1%	4.25	370.6%	12	4.74	151.4%
CRUDE OIL OUTRIGHTS	CSW	0	0	-	13.5	-100.0%	7	9.15	-24.3%
CRUDE OIL OUTRIGHTS	DBL	5	0	-	20	-73.7%	13	3.37	280.1%
CRUDE OIL OUTRIGHTS	FE	0	0	-	5	-100.0%	3	0	-
CRUDE OIL OUTRIGHTS	GSW	1	0	-	2.25	-53.2%	2	0.91	82.6%
CRUDE OIL OUTRIGHTS	HTT	119	0	-	667.55	-82.2%	400	119.58	234.6%
CRUDE OIL OUTRIGHTS	WCC	336	278.75	20.5%	532	-36.9%	436	211.78	106.1%
CRUDE OIL PHY	CLL	0	0	-	0	-	0	0	-
CRUDE OIL SPRDS	38	0	5	-100.0%	0	-	0	2.68	-100.0%
CRUDE OIL SPRDS	WTT	115	14.65	683.2%	459.25	-75.0%	291	181.46	60.6%
CRUDE OIL TRADE AT MARKER SINGAPOR	CLS	0	0	-	0	-	0	0	-
DAILY PJM	AOR	0	0	-	0	-	0	0	-
DAILY PJM	IDO	0	0	-	0	-	0	0	-
DAILY PJM	NOC	0	0	-	0	-	0	0	-
DAILY PJM	PAP	0	0	-	0	-	0	0	-
DAILY PJM	PEO	0	0	-	0	-	0	0	-
DAILY PJM	PNO	0	0	-	0	-	0	0	-
DAILY PJM	PNP	0	0	-	0	-	0	0	-
DAILY PJM	PWO	0	0	-	0	-	0	0	-
DAILY PJM	PWP	0	0	-	0	-	0	0	-
DAILY PJM	WOR	0	0	-	0	-	0	10.79	-100.0%
DAILY PJM	ZAO	0	0	-	0	-	0	0	-
DAILY PJM	ZGO	0	0	-	0	-	0	0	-
DAILY PJM	ZJO	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWAP	7G	0	0	-	0	-	0	0.79	-100.0%
DATED TO FRONTLINE BRENT	FY	16	152	-89.6%	175.5	-91.0%	98	86.57	12.9%
DEMARC INDEX FUTURE	DI	0	0	-	0	-	0	3.17	-100.0%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The open interest values are based on preliminary open interest values only.

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 5 of 21

Commodity		ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
DEMARC SWING SWAP	DT	0	0	-	0	-	0	0.25	-100.0%
DIESEL 10P BRG FOB RDM VS	7X	0	0	-	0	-	0	0.89	-100.0%
DLY GAS EURO-BOB OXY	GBR	0	0	-	0	-	0	0.24	-100.0%
DOMINION TRAN INC - APP I	IH	0	27.9	-100.0%	0	-	0	79.47	-100.0%
DOMINION TRANSMISSION INC	PG	417	1,101.8	-62.2%	988.85	-57.8%	710	913.87	-22.3%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-	0	1.09	-100.0%
DUBAI CRUDE OIL CALENDAR	DC	169	37	357.3%	824.95	-79.5%	505	120.23	320.4%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	75	-100.0%	38	0	-
EASTERN RAIL DELIVERY CSX	QX	36	23.25	56.2%	78.75	-53.9%	58	59.39	-2.2%
EAST/WEST FUEL OIL SPREAD	EW	3	1.55	86.8%	42.05	-93.1%	23	1.58	1354.6%
EIA FLAT TAX ONHWAY DIESE	A5	24	14.2	70.1%	74.3	-67.5%	50	46	8.4%
ELEC ERCOT DLY OFF PK	R4	0	0	-	0	-	0	0	-
ELEC ERCOT DLY PEAK	I7	0	0	-	0	-	0	0	-
ELEC ERCOT DLY PEAK	N1	0	0	-	0	-	0	0	-
ELEC ERCOT DLY PEAK	R1	0	0	-	0	-	0	0	-
ELEC FINSETTLED	47	0	63.5	-100.0%	0	-	0	5.04	-100.0%
ELEC FINSETTLED	49	0	0	-	0	-	0	0	-
ELEC MISO PEAK	4L	0	0	-	0	-	0	0.85	-100.0%
ELEC MISO PEAK	55	0	0	-	0	-	0	0	-
ELEC NYISO OFF-PEAK	4M	0	0	-	0	-	0	0	-
ELEC NYISO OFF-PEAK	58	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	46	0	1,174	-100.0%	0	-	0	93.17	-100.0%
ELECTRICITY OFF PEAK	4P	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	50	0	0	-	0	-	0	0	-
ELEC WEST POWER OFF-PEAK	MDA	0	0	-	0	-	0	7.3	-100.0%
ELEC WEST POWER PEAK	MDC	0	0	-	77	-100.0%	39	21.39	84.6%
EL PASO PERMIAN INDEX SWA	IL	0	18.6	-100.0%	0	-	0	6.4	-100.0%
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWA	I6	0	0	-	0	-	0	16.98	-100.0%
ERCOT NORTH ZMCPE 5MW PEAK	I5	0	0	-	21.5	-100.0%	11	0.93	1082.4%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	208	98.05	112.2%	221.7	-6.1%	215	132.17	62.7%
EURO 1% FUEL OIL NEW BALM	KX	0	1.85	-85.8%	0	-	0	0.96	-86.6%
EURO 3.5% FUEL OIL RDAM B	KR	27	16.75	60.3%	42.95	-37.5%	35	18.87	86.1%
EURO 3.5% FUEL OIL SPREAD	FK	15	19.25	-24.5%	39.85	-63.5%	28	37.89	-27.4%
EURO-DENOMINATED PETRO PROD	NCP	21	0	-	25	-15.8%	23	4.41	423.0%
EURO GASOIL 10 CAL SWAP	GT	0	0	-	0	-	0	0.01	-100.0%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The open interest values are based on preliminary open interest values only.

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 6 of 21

Commodity		ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
EURO GASOIL 10PPM VS ICE	ET	1	0.75	5.3%	8.4	-90.6%	5	3.16	48.6%
EUROPE 1% FUEL OIL NWE CA	UF	6	4.6	21.3%	10.2	-45.3%	8	6.15	29.2%
EUROPE 1% FUEL OIL RDAM C	UH	0	4.55	-100.0%	0	-	0	0.56	-100.0%
EUROPE 3.5% FUEL OIL MED	UI	3	25.25	-87.5%	39.1	-91.9%	22	18.06	19.5%
EUROPE 3.5% FUEL OIL RDAM	UV	477	337.15	41.5%	619.6	-23.0%	550	363.38	51.4%
EUROPEAN GASOIL (ICE)	7F	144	22,582.3	-99.4%	124.25	16.1%	134	6,246.77	-97.9%
EUROPEAN NAPHTHA BALMO	KZ	16	9.25	70.1%	21.3	-26.1%	19	8.96	107.6%
EUROPEAN NAPHTHA CRACK SPR	EN	344	131.05	162.2%	453.05	-24.2%	400	275.25	45.2%
EUROPE DATED BRENT SWAP	UB	0	566.4	-100.0%	2.1	-100.0%	1	105.71	-99.0%
EUROPE JET KERO NWE CALSW	UJ	0	0.9	-100.0%	0	-	0	0.15	-100.0%
EUROPE NAPHTHA CALSWAP	UN	136	46.1	194.7%	138.15	-1.7%	137	75.06	82.5%
EURO PROPANE CIF ARA SWA	PS	62	42.9	45.4%	72.9	-14.4%	68	62.75	8.0%
FL GAS ZONE 3 NAT GAS IND	Q9	0	0	-	0	-	0	32.98	-100.0%
FLORIDA GAS ZONE3 BASIS S	FP	0	0	-	0	-	0	21.62	-100.0%
FREIGHT MARKETS	FLP	3	18.2	-84.4%	6.25	-54.5%	5	10.15	-54.8%
FUEL OIL CRACK VS ICE	FO	167	187.55	-10.9%	172.55	-3.1%	170	203.14	-16.4%
FUEL OIL NWE CRACK VS ICE	FI	0	0	-	0	-	0	0.13	-100.0%
FUEL OIL (PLATS) CAR CM	1W	0	0.25	-100.0%	0	-	0	5.08	-100.0%
FUEL OIL (PLATS) CAR CN	1X	0	0.9	-100.0%	0	-	0	0.21	-100.0%
FUELOIL SWAP:CARGOES VS.B	FS	15	41.65	-65.0%	20.75	-29.7%	18	15.99	11.0%
GAS EURO-BOB OXY NWE BARGES	7H	389	371.55	4.7%	401.25	-3.1%	395	326.72	21.0%
GAS EURO-BOB OXY NWE BARGES CRK	7K	1,063	973.85	9.1%	1,058.15	0.4%	1,060	701.19	51.2%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	0	-	0	0.02	-100.0%
GASOIL 0.1 CIF MED SWAP	Z4	0	0	-	0	-	0	0.38	-100.0%
GASOIL 0.1CIF MED VS ICE	Z5	3	0	-	0	-	1	0.77	65.7%
GASOIL 0.1 CIF NWE VS ISE	TU	0	0	-	0	-	0	0.2	-100.0%
GASOIL 0.1 CIF VS ICE GAS	8W	0	0	-	1	-100.0%	1	0.02	2489.9%
GASOIL 0.1 CRG CIF NW VS	4V	0	0	-	0	-	0	0.02	-100.0%
GASOIL 0.1 RDAM BRGS VS I	WQ	0	1.5	-100.0%	0	-	0	0.48	-100.0%
GASOIL 0.1 ROTTERDAM BARG	VL	1	0	-	1.25	-57.9%	1	0.12	654.1%
GASOIL 10P CRG CIF NW VS	3V	0	0	-	0	-	0	0.06	-100.0%
GASOIL 10PPM CARGOES CIF	TY	0	0	-	0	-	0	0.01	-100.0%
GASOIL 10PPM VS ICE SWAP	TP	7	0.85	766.9%	9.75	-24.4%	9	3.76	128.3%
GASOIL BULLET SWAP	BG	0	0	-	0	-	0	0	-
GASOIL CALENDAR SWAP	GX	0	0.7	-54.9%	0.6	-47.4%	0	1.4	-67.0%
GASOIL CRACK SPREAD CALEN	GZ	490	59.75	720.5%	449.4	9.1%	469	257.37	82.3%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The open interest values are based on preliminary open interest values only.

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 7 of 21

Commodity		ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
GASOIL MINI CALENDAR SWAP	QA	9	18.85	-52.5%	6.8	31.6%	8	11.03	-28.9%
GASOLINE UP-DOWN BALMO SW	1K	0	10.5	-100.0%	0	-	0	3.21	-100.0%
GROUP THREE ULSD (PLATTS)	A7	0	0	-	0	-	0	1.19	-100.0%
GRP THREE ULSD(PLT)VS HEA	A6	92	167.2	-45.2%	138.95	-34.1%	116	129.54	-10.5%
GRP THREE UNL GS (PLT) VS	A8	19	70.25	-72.3%	22.2	-12.3%	21	66.73	-68.7%
GULF COAST 3% FUEL OIL BA	VZ	139	16	766.8%	15.55	791.9%	76	38.32	97.1%
GULF COAST GASOLINE CLNDR	GS	0	0	-	0	-	0	5.16	-100.0%
GULF COAST JET FUEL CLNDR	GE	0	0	-	5.5	-100.0%	3	7.63	-63.0%
GULF COAST JET VS NYM 2 H	ME	2,533	1,576	60.7%	2,157.45	17.4%	2,340	1,541.62	51.8%
GULF COAST NO.6 FUEL OIL	MF	3,214	3,306.75	-2.8%	3,491.35	-7.9%	3,356	2,706.21	24.0%
GULF COAST NO.6 FUEL OIL	MG	53	80.5	-34.5%	182	-71.0%	119	62.75	89.7%
GULF COAST ULSD CALENDAR	LY	22	12.05	79.5%	20.25	6.8%	21	41.95	-50.1%
GULF COAST ULSD CRACK SPR	GY	0	15	-100.0%	0	-	0	27.7	-100.0%
HEATING OIL BALMO CLNDR S	1G	0	5	-100.0%	0	-	0	1.9	-100.0%
HEATING OIL CRCK SPRD BAL	1H	0	0	-	0	-	0	0.08	-100.0%
HEATING OIL PHY	HOL	0	0	-	0	-	0	0	-
HENRY HUB BASIS SWAP	HB	400	836.1	-52.2%	287	39.3%	342	795.85	-57.0%
HENRY HUB INDEX SWAP FUTU	IN	400	839.35	-52.4%	315	26.9%	356	721.66	-50.6%
HENRY HUB SWAP	NN	7,262	28,077.95	-74.1%	7,304.95	-0.6%	7,284	19,850.33	-63.3%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-	0	1.15	-100.0%
HOUSTON SHIP CHANNEL BASI	NH	0	134.6	-100.0%	0	-	0	126.38	-100.0%
HOUSTON SHIP CHANNEL INDE	IP	0	0	-	0	-	0	0.74	-100.0%
HUSTN SHIP CHNL PIPE SWP	XJ	0	0	-	0	-	0	0	-
ICE BRENT DUBAI SWAP	DB	263	0	-	589.6	-55.4%	430	131.6	227.0%
IN DELIVERY MONTH EUA	6T	0	285	-100.0%	0	-	0	147.78	-100.0%
INDIANA MISO	FAD	0	0	-	0	-	0	0	-
INDIANA MISO	FTD	0	0	-	0	-	0	0	-
INDIANA MISO	FTM	0	0	-	0	-	0	0	-
INDIANA MISO	PDD	0	0	-	0	-	0	0.44	-100.0%
INDIANA MISO	PDM	0	0	-	0	-	0	0	-
INDIANA MISO	PTD	0	0	-	0	-	0	0	-
INDIANA MISO	PTM	0	0	-	0	-	0	0	-
INDONESIAN COAL	MCC	0	2.25	-88.3%	0	-	0	0.87	-85.3%
ISO NEW ENGLAND OFF-PEAK	KI	0	0	-	0	-	0	0	-
ISO NEW ENGLAND PK LMP	NI	0	0	-	0.5	-100.0%	0	0.08	222.9%
JAPAN C&F NAPHTHA CRACK S	JB	7	6	21.1%	37.35	-80.6%	23	19.62	15.7%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The open interest values are based on preliminary open interest values only.

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 8 of 21

Commodity		ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
JAPAN C&F NAPHTHA SWAP	JA	69	55.8	22.8%	59.1	15.9%	64	61.59	3.4%
JAPAN NAPHTHA BALMO SWAP	E6	2	0	-	2.5	-1.1%	2	1.93	29.0%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	0	1.25	-100.0%	0	-	0	0.68	-100.0%
JET BARGES VS ICE GASOIL	JR	0	0	-	0	-	0	0.09	-100.0%
JET CIF NWE VS ICE	JC	0	3.95	-100.0%	3.5	-100.0%	2	3.53	-49.2%
JET FUEL BRG FOB RDM VS I	9Q	0	0	-	0	-	0	0.01	-100.0%
JET FUEL CRG CIF NEW VS I	6X	0	1.5	-100.0%	0.5	-100.0%	0	0.12	115.5%
JET FUEL UP-DOWN BALMO CL	1M	175	191.5	-8.5%	268.9	-34.8%	223	226.49	-1.4%
LA CARB DIESEL (OPIS)	LX	0	0	-	0	-	0	0.21	-100.0%
LA CARB DIESEL (OPIS) SWA	KL	7	9	-26.9%	13.75	-52.2%	10	31.37	-67.3%
LA CARBOB GASOLINE(OPIS)S	JL	8	33.75	-76.6%	12.5	-36.8%	10	23.61	-56.6%
LA JET FUEL VS NYM NO 2 H	MQ	1	16.15	-91.9%	0	-	1	3.33	-80.8%
LA JET (OPIS) SWAP	JS	117	101.25	15.1%	137.25	-15.1%	127	87.75	44.9%
LLS (ARGUS) VS WTI SWAP	WJ	360	218.8	64.7%	321.75	12.0%	341	282.63	20.5%
MARS (ARGUS) VS WTI SWAP	YX	253	422.5	-40.1%	242.3	4.5%	248	214.63	15.4%
MARS (ARGUS) VS WTI TRD M	YV	1,764	588.1	200.0%	1,076.8	63.9%	1,412	556.66	153.6%
MARS BLEND CRUDE OIL	MB	68	83.8	-18.5%	175.85	-61.2%	123	78.55	57.2%
MCCLOSKEY ARA ARGS COAL	MTF	2,492	9,675.05	-74.2%	3,859	-35.4%	3,193	7,118.4	-55.1%
MCCLOSKEY RCH BAY COAL	MFF	213	1,183.65	-82.0%	533.5	-60.2%	377	760.18	-50.4%
MGF FUT	MGF	0	3	-100.0%	0	-	0	0.4	-100.0%
MGN1 SWAP FUT	MGN	7	12.45	-42.9%	9.85	-27.9%	9	6.7	27.0%
MICHCON NG INDEX SWAP	Y8	0	0	-	0	-	0	8.73	-100.0%
MICHIGAN BASIS	NF	0	90.05	-100.0%	129.6	-100.0%	66	108.52	-38.8%
MICHIGAN MISO	HMO	3,107	2,658	16.9%	0	-	1,514	506.51	198.9%
MICHIGAN MISO	HMW	168	160.5	4.8%	0	-	82	28.73	185.1%
MINI GAS EUROBOB OXY NWE ARGS BALM	MEB	11	39.9	-72.8%	23.35	-53.6%	17	21.54	-19.9%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	12	9.8	23.5%	35.8	-66.2%	24	15.44	57.1%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	94	54.8	71.3%	143.55	-34.6%	119	86.07	38.7%
MJC FUT	MJC	2	3	-47.4%	4	-60.5%	3	3.55	-20.6%
MNC FUT	MNC	215	197.4	9.0%	189.35	13.7%	202	189.75	6.4%
MONT BELVIEU ETHANE 5 DECIMAL	C0	2,345	1,698.85	38.0%	2,383.25	-1.6%	2,365	2,344.29	0.9%
MONT BELVIEU ETHANE OPIS BALMO	8C	35	7.5	363.2%	49.5	-29.8%	42	7.62	455.3%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	5,057	5,162.55	-2.0%	5,309.05	-4.7%	5,186	5,339.44	-2.9%
MONT BELVIEU LDH PROPANE OPIS BALM	8O	188	30.05	525.1%	168.35	11.6%	178	47.89	271.4%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	204	769.85	-73.5%	402.65	-49.3%	306	363.36	-15.8%
MONT BELVIEU NATURAL GASOLINE BALM	R0	8	9.25	-9.0%	42.3	-80.1%	26	7.86	228.1%

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 9 of 21

Commodity		ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
MONT BELVIEU NORMAL BUTANE 5 DECIM	D0	1,480	1,362.5	8.6%	1,437.5	2.9%	1,458	1,370.19	6.4%
MONT BELVIEU NORMAL BUTANE BALMO	8J	43	60.2	-28.0%	61.2	-29.2%	52	28.62	83.4%
NAT GAS BASIS SWAP	TZ6	45	179.8	-74.9%	21.4	110.5%	33	151.05	-78.2%
NATURAL GAS	HBI	0	0	-	0	-	0	14.05	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	CFS	0	0	-	0	-	0	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	DSF	0	0	-	0	-	0	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	MFS	0	0	-	0	-	0	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	PFS	0	0	-	0	-	0	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	WFS	0	0	-	0	-	0	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	ZTS	0	0	-	0	-	0	0	-
NATURAL GAS INDEX	TZI	0	0	-	2.8	-100.0%	1	26.6	-94.6%
NATURAL GAS PEN SWP	NP	6,191	6,377.45	-2.9%	6,071.45	2.0%	6,130	5,279.02	16.1%
NEPOOL CNCTCT 5MW D AH O	P3	0	0	-	0	-	0	47.32	-100.0%
NEPOOL CONECTIC 5MW D AH	P2	0	0	-	0	-	0	2.52	-100.0%
NEPOOL INTR HUB 5MW D AH	H2	7,861	760	934.3%	0	-	3,830	2,060.99	85.8%
NEPOOL INTR HUB 5MW D AH	U6	337	0	-	5	6636.8%	167	181.09	-8.0%
NEPOOL NE MASS 5MW D AH O	P8	0	0	-	0	-	0	0	-
NEPOOL NE MASS 5MW D AH P	P7	0	0	-	0	-	0	2.54	-100.0%
NEPOOL NEW HAMP 5MW D AH	U2	0	0	-	0	-	0	0	-
NEPOOL NEW HAMP 5MW D AH	U3	0	0	-	0	-	0	0	-
NEPOOL RHD ISLD 5MW D AH	U4	0	0	-	0	-	0	0	-
NEPOOL RHODE IL 5MW D AH	U5	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH O	P5	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH P	P4	0	0	-	0	-	0	0	-
NEPOOL W CNT MASS 5MW D A	L9	0	0	-	0	-	0	15.87	-100.0%
NEPOOL W CNTR M 5MW D AH	R6	0	0	-	0	-	0	6.69	-100.0%
NEW ENGLAND HUB PEAK DAIL	CE	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	EZ	13	80.5	-83.7%	45.75	-71.2%	30	70.93	-57.9%
NEW YORK HUB ZONE G PEAK	GN	0	0	-	0	-	0	0	-
NEW YORK HUB ZONE J PEAK	JN	0	0	-	0	-	0	0	-
NGPL MID-CONTINENT	NL	39	268.3	-85.4%	0	-	19	119.06	-84.0%
NGPL MIDCONTINENT INDEX	IW	0	214	-100.0%	0	-	0	31.12	-100.0%
NGPL MIDCONTINENT SWING S	PX	0	0	-	0	-	0	2.46	-100.0%
NGPL TEX/OK	PD	0	196.65	-100.0%	0	-	0	134.41	-100.0%
NGPL TEXOK INDEX	OI	0	0	-	0	-	0	1.43	-100.0%
N ILLINOIS HUB DAILY	UD	0	0	-	0	-	0	0	-

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The open interest values are based on preliminary open interest values only.

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 10 of 21

Commodity		ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
N ILLINOIS HUB MTHLY	UM	0	0	-	0	-	0	0	-
NO 2 UP-DOWN SPREAD CALEN	UT	36	47.5	-25.2%	61.75	-42.5%	49	13.54	261.7%
NORTHEN NATURAL GAS DEMAR	PE	0	0	-	0	-	0	16.32	-100.0%
NORTHEN NATURAL GAS VENTU	PF	0	32.9	-100.0%	0	-	0	36.57	-100.0%
NORTHERN ILLINOIS OFF-PEA	UO	0	0	-	0	-	0	0	-
NORTHWEST ROCKIES BASIS S	NR	10	1,063.6	-99.1%	0	-	5	725.03	-99.3%
N ROCKIES PIPE SWAP	XR	0	0	-	0	-	0	0	-
NY1% VS GC SPREAD SWAP	VR	132	55	139.2%	231.4	-43.1%	183	118.83	53.8%
NY 2.2% FUEL OIL (PLATTS	Y3	0	1.25	-100.0%	0	-	0	1.94	-100.0%
NY 3.0% FUEL OIL (PLATTS	H1	16	12.5	26.3%	43.75	-63.9%	30	9.72	209.9%
NY HARBOR 1% FUEL OIL BAL	VK	0	0	-	0	-	0	0.6	-100.0%
NY HARBOR HEAT OIL SWP	MP	160	163.9	-2.7%	86.35	84.7%	122	116.35	4.9%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	10	45	-77.2%	32.9	-68.8%	22	26.13	-16.3%
NY HARBOR RESIDUAL FUEL 1	MM	123	328.25	-62.5%	167.5	-26.6%	146	155.08	-6.0%
NYH NO 2 CRACK SPREAD CAL	HK	11	31.5	-66.6%	177.05	-94.1%	96	89.93	6.7%
NY H OIL PLATTS VS NYMEX	YH	0	0	-	0	-	0	0	-
NYISO A	KA	0	0	-	0	-	0	0	-
NYISO A OFF-PEAK	KB	0	0	-	0	-	0	0	-
NYISO CAPACITY	LHV	6	0	-	3	110.5%	5	1.26	265.8%
NYISO CAPACITY	NNC	27	8.4	224.6%	10.4	162.1%	19	7.85	137.3%
NYISO CAPACITY	NRS	9	6	57.9%	4.2	125.6%	7	9.81	-31.0%
NYISO G	KG	0	0	-	0	-	0	0	-
NYISO G OFF-PEAK	KH	0	0	-	0	-	0	0	-
NYISO J	KJ	0	0	-	0	-	0	0.68	-100.0%
NYISO J OFF-PEAK	KK	0	0	-	0	-	0	0.32	-100.0%
NYISO ZONE A 5MW D AH O P	K4	0	1,254	-100.0%	468	-100.0%	240	1,024.15	-76.6%
NYISO ZONE A 5MW D AH PK	K3	35	0	-	302	-88.4%	172	26.03	560.4%
NYISO ZONE C 5MW D AH O P	A3	0	0	-	0	-	0	215.44	-100.0%
NYISO ZONE C 5MW D AH PK	Q5	0	0	-	0	-	0	6	-100.0%
NYISO ZONE G 5MW D AH O P	D2	5,768	4,867.5	18.5%	3,598	60.3%	4,655	1,763.81	163.9%
NYISO ZONE G 5MW D AH PK	T3	308	331.2	-7.0%	371.75	-17.2%	341	159.87	113.1%
NYISO ZONE J 5MW D AH O P	D4	5,768	4,680	23.3%	0	-	2,810	775.68	262.3%
NYISO ZONE J 5MW D AH PK	D3	268	276.5	-2.9%	10	2584.2%	136	57.27	137.3%
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	0	0	-	0	-	0	0	-
NYMEX ALUMINUM FUTURES	AN	0	0	-	0	-	0	0	-
NYMEX ULSD VS NYMEX HO	UY	0	0	-	0	-	0	0	-

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The open interest values are based on preliminary open interest values only.

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 11 of 21

Commodity		ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
NY ULSD (ARGUS) VS HEATING OIL	7Y	14	58.3	-76.8%	272.75	-95.0%	146	38.18	283.6%
ONEOK OKLAHOMA NG BASIS	8X	0	0	-	0	-	0	5.6	-100.0%
ONTARIO POWER SWAPS	OFD	0	0	-	0	-	0	0.63	-100.0%
ONTARIO POWER SWAPS	OFM	0	187.5	-100.0%	0	-	0	14.88	-100.0%
ONTARIO POWER SWAPS	OPD	2	1.25	89.5%	4.25	-44.3%	3	1.94	71.4%
ONTARIO POWER SWAPS	OPM	6	11.5	-49.7%	5	15.8%	5	2.16	149.0%
PANHANDLE BASIS SWAP FUTU	PH	0	485.15	-100.0%	2.4	-100.0%	1	385.48	-99.7%
PANHANDLE INDEX SWAP FUTU	IV	0	27.9	-100.0%	0	-	0	13.78	-100.0%
PERMIAN BASIS SWAP	PM	0	150.1	-100.0%	0	-	0	246.34	-100.0%
PETROCHEMICALS	22	2	2.65	-36.4%	5.3	-68.2%	4	2.35	50.6%
PETROCHEMICALS	32	4	2.65	60.9%	11.45	-62.8%	8	3.24	145.2%
PETROCHEMICALS	8I	32	36.85	-12.4%	12.7	154.0%	22	12.92	72.0%
PETROCHEMICALS	91	14	2.65	418.4%	14.5	-5.3%	14	7.96	77.4%
PETROCHEMICALS	HPE	0	0	-	0	-	0	0.19	-100.0%
PETROCHEMICALS	LPE	0	0	-	0	-	0	0	-
PETROCHEMICALS	MAC	2	1.5	40.4%	0	-	1	0.44	135.0%
PETROCHEMICALS	MAE	0	0.5	-100.0%	0	-	0	1.81	-100.0%
PETROCHEMICALS	MAS	2	2.5	-36.8%	2.75	-42.6%	2	4.01	-45.6%
PETROCHEMICALS	MBE	65	79.5	-18.6%	79.5	-18.6%	72	128.43	-43.7%
PETROCHEMICALS	MNB	21	46.1	-54.9%	53.5	-61.1%	38	87.22	-56.9%
PETRO CRCKS & SPRDS ASIA	STI	0	0	-	5.25	-100.0%	3	4.17	-35.4%
PETRO CRCKS & SPRDS ASIA	STR	0	0	-	10	-100.0%	5	0.25	1919.0%
PETRO CRCKS & SPRDS ASIA	STS	0	0	-	0	-	0	0.91	-100.0%
PETRO CRCKS & SPRDS NA	CRB	2	0.5	268.4%	28.75	-93.6%	16	5.99	161.2%
PETRO CRCKS & SPRDS NA	EXR	163	58.45	179.1%	190.55	-14.4%	177	81.09	118.5%
PETRO CRCKS & SPRDS NA	FOC	13	18.75	-29.8%	56.25	-76.6%	35	47.4	-25.6%
PETRO CRCKS & SPRDS NA	GBB	37	0	-	47.5	-22.4%	42	18.89	124.0%
PETRO CRCKS & SPRDS NA	GCC	0	31.25	-100.0%	0	-	0	11.81	-100.0%
PETRO CRCKS & SPRDS NA	GCI	38	23	63.2%	103.4	-63.7%	71	60.73	17.4%
PETRO CRCKS & SPRDS NA	GCM	0	0	-	0	-	0	1.54	-100.0%
PETRO CRCKS & SPRDS NA	GCU	291	576.55	-49.6%	605.65	-52.0%	452	350.44	29.0%
PETRO CRCKS & SPRDS NA	GFC	15	0	-	0	-	7	1.5	385.9%
PETRO CRCKS & SPRDS NA	HOB	73	151.6	-51.8%	128.7	-43.2%	102	151.03	-32.7%
PETRO CRCKS & SPRDS NA	KSD	0	0	-	3.75	-100.0%	2	0	-
PETRO CRCKS & SPRDS NA	MFR	0	0	-	0	-	0	0.12	-100.0%
PETRO CRCKS & SPRDS NA	NFG	0	0	-	0	-	0	4	-100.0%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The open interest values are based on preliminary open interest values only.

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 12 of 21

Commodity		ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
PETRO CRCKS & SPRDS NA	NYF	0	0	-	15	-100.0%	8	1.94	295.6%
PETRO CRCKS & SPRDS NA	NYH	0	0	-	0	-	0	1.79	-100.0%
PETRO CRCKS & SPRDS NA	RBB	572	408.2	40.1%	529.85	7.9%	550	510.08	7.9%
PETRO CRCKS & SPRDS NA	RVG	715	375.25	90.5%	798.55	-10.5%	758	435.31	74.1%
PETRO CRCKS & SPRDS NA	SF3	0	0	-	0.3	-100.0%	0	0.25	-39.4%
PETRO CRK&SPRD EURO	1NB	65	121	-46.3%	101.05	-35.7%	83	77.16	8.2%
PETRO CRK&SPRD EURO	43	8	4.4	71.1%	13.3	-43.4%	10	9.44	11.1%
PETRO CRK&SPRD EURO	BFR	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	BOB	121	125	-3.5%	149.5	-19.3%	135	118.55	14.2%
PETRO CRK&SPRD EURO	EOB	1	0.25	321.0%	0	-	1	0.38	33.2%
PETRO CRK&SPRD EURO	EPN	14	5.55	144.7%	20.7	-34.4%	17	12.62	36.6%
PETRO CRK&SPRD EURO	EVC	157	33.5	370.1%	197.05	-20.1%	178	98	81.4%
PETRO CRK&SPRD EURO	FBT	0	3	-100.0%	0	-	0	1.9	-100.0%
PETRO CRK&SPRD EURO	FVB	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	GCB	3	3.75	-29.8%	7.5	-64.9%	5	4.48	14.4%
PETRO CRK&SPRD EURO	GOC	0	0	-	1.5	-100.0%	1	0.55	39.4%
PETRO CRK&SPRD EURO	MGB	0	0	-	2	-100.0%	1	0.16	546.3%
PETRO CRK&SPRD EURO	MUD	7	6.2	18.8%	6.2	18.8%	7	5.16	31.1%
PETRO CRK&SPRD EURO	NBB	1	2.4	-38.6%	0.5	194.7%	1	0.88	11.1%
PETRO CRK&SPRD EURO	NOB	45	19.8	127.3%	50.25	-10.4%	48	27.09	76.1%
PETRO CRK&SPRD EURO	SFB	0	0	-	6.25	-95.8%	3	0.65	409.1%
PETROLEUM PRODUCTS	D46	0	0	-	0	-	0	0.12	-100.0%
PETROLEUM PRODUCTS	EWB	0	0	-	0	-	0	0.06	-100.0%
PETROLEUM PRODUCTS	EWG	152	0	-	231	-34.3%	192	87.31	120.4%
PETROLEUM PRODUCTS	MBS	4	1.05	301.0%	0	-	2	2.22	-7.5%
PETROLEUM PRODUCTS	MHE	0	0	-	0	-	0	0.12	-100.0%
PETROLEUM PRODUCTS	MPE	0	35.9	-100.0%	0	-	0	5.41	-100.0%
PETROLEUM PRODUCTS	VU	0	2.5	-100.0%	24.45	-100.0%	13	16.12	-22.2%
PETROLEUM PRODUCTS ASIA	E6M	0	5.25	-100.0%	0.75	-100.0%	0	1.99	-80.7%
PETROLEUM PRODUCTS ASIA	MJN	85	39.1	118.6%	80.85	5.7%	83	64.08	29.7%
PETROLEUM PRODUCTS ASIA	MSB	1	0	-	0.25	321.0%	1	0	-
PETRO OUTRIGHT EURO	OB	0	11.75	-100.0%	2.15	-100.0%	1	6.37	-82.7%
PETRO OUTRIGHT EURO	OC	0	0	-	0	-	0	1.25	-100.0%
PETRO OUTRIGHT EURO	OD	131	243.65	-46.3%	167.25	-21.8%	149	191.74	-22.0%
PETRO OUTRIGHT EURO	OE	21	31.45	-33.7%	49.75	-58.1%	36	46.75	-23.7%
PETRO OUTRIGHT EURO	OF	76	39.8	91.5%	48.25	57.9%	62	59.84	3.4%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The open interest values are based on preliminary open interest values only.

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 13 of 21

Commodity		ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
PETRO OUTRIGHT EURO	1T	0	0	-	0	-	0	0.08	-100.0%
PETRO OUTRIGHT EURO	33	1	4.85	-78.3%	0	-	1	1.42	-63.8%
PETRO OUTRIGHT EURO	5L	3	6.75	-57.1%	8.2	-64.7%	6	9.51	-41.0%
PETRO OUTRIGHT EURO	63	11	3.75	197.5%	7	59.4%	9	7.3	23.6%
PETRO OUTRIGHT EURO	6L	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	7I	1	4.4	-70.1%	15.85	-91.7%	9	8.14	7.7%
PETRO OUTRIGHT EURO	7R	3	15.2	-79.6%	16.2	-80.8%	10	14.41	-31.9%
PETRO OUTRIGHT EURO	88	0	0	-	0	-	0	0.24	-100.0%
PETRO OUTRIGHT EURO	CBB	2	0	-	0.25	679.0%	1	0.12	805.0%
PETRO OUTRIGHT EURO	CGB	0	0	-	0	-	0	0.02	-100.0%
PETRO OUTRIGHT EURO	CPB	24	0	-	29.65	-19.4%	27	5.88	356.5%
PETRO OUTRIGHT EURO	EFF	8	3	163.2%	1.25	531.6%	4	2.37	89.4%
PETRO OUTRIGHT EURO	EFM	2	0.5	215.8%	4.75	-66.8%	3	3.27	-1.9%
PETRO OUTRIGHT EURO	ENS	3	11.25	-71.9%	0	-	2	4.65	-66.9%
PETRO OUTRIGHT EURO	ESB	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	EWN	28	3.35	734.3%	41.85	-33.2%	35	9.21	280.8%
PETRO OUTRIGHT EURO	FBD	0	0	-	1	-100.0%	1	0.16	223.1%
PETRO OUTRIGHT EURO	MBB	2	0	-	3	-47.4%	2	0.33	592.4%
PETRO OUTRIGHT EURO	MBN	35	58.75	-40.2%	26	35.2%	30	66.1	-53.9%
PETRO OUTRIGHT EURO	SMU	0	0	-	0	-	0	1.35	-100.0%
PETRO OUTRIGHT EURO	T0	6	0	-	0	-	3	5.27	-46.5%
PETRO OUTRIGHT EURO	ULB	0	0	-	18.75	-100.0%	10	1.94	394.5%
PETRO OUTRIGHT EURO	V0	0	0	-	3.75	-100.0%	2	1.55	24.3%
PETRO OUTRIGHT EURO	W0	0	0	-	0	-	0	0.2	-100.0%
PETRO OUTRIGHT EURO	X0	0	0	-	0	-	0	0.6	-100.0%
PETRO OUTRIGHT NA	FCB	16	0	-	0	-	8	12.59	-36.2%
PETRO OUTRIGHT NA	FOM	0	0	-	0	-	0	0.03	-100.0%
PETRO OUTRIGHT NA	GBA	0	0	-	0	-	0	0.03	-100.0%
PETRO OUTRIGHT NA	GUD	0	0	-	0	-	0	0.05	-100.0%
PETRO OUTRIGHT NA	JE	0	0.6	-100.0%	0	-	0	1.74	-100.0%
PETRO OUTRIGHT NA	JET	214	110.75	93.4%	321.3	-33.3%	269	253.41	6.2%
PETRO OUTRIGHT NA	MBL	2	0	-	0.9	133.9%	1	1.29	15.3%
PETRO OUTRIGHT NA	MEN	20	39.7	-49.8%	48.1	-58.5%	34	30.14	14.1%
PETRO OUTRIGHT NA	MEO	652	552.15	18.1%	479.55	35.9%	563	478.22	17.8%
PETRO OUTRIGHT NA	MFD	0	1.5	-100.0%	0	-	0	4.47	-100.0%
PETRO OUTRIGHT NA	MMF	7	8.7	-23.2%	8.4	-20.4%	8	7.92	-4.5%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The open interest values are based on preliminary open interest values only.

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 14 of 21

Commodity		ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
PETRO OUTRIGHT NA	NYT	33	0	-	0	-	16	0.89	1694.8%
PETRO OUTRIGHT NA	XER	0	0	-	0	-	0	0	-
PJM AD HUB 5MW REAL TIME	V3	887	8,186	-89.2%	12,151.25	-92.7%	6,664	6,076.04	9.7%
PJM AD HUB 5MW REAL TIME	Z9	99	409.95	-75.7%	649.5	-84.7%	382	421.66	-9.5%
PJM AECO DA OFF-PEAK	X1	0	0	-	0	-	0	0	-
PJM AECO DA PEAK	Y1	0	0	-	0	-	0	0	-
PJM APS ZONE DA OFF-PEAK	W4	0	0	-	0	-	0	0	-
PJM APS ZONE DA PEAK	S4	0	0	-	0	-	0	0	-
PJM ATSI ELEC	MOD	2,463	0	-	0	-	1,200	133.71	797.5%
PJM ATSI ELEC	MPD	134	0	-	0	-	65	7.12	817.9%
PJM BGE DA OFF-PEAK	R3	0	0	-	0	-	0	92.86	-100.0%
PJM BGE DA PEAK	E3	0	0	-	0	-	0	5.06	-100.0%
PJM COMED 5MW D AH O PK	D9	0	0	-	1,929.5	-100.0%	989	1,021.75	-3.2%
PJM COMED 5MW D AH PK	D8	0	0	-	106.25	-100.0%	54	58.13	-6.3%
PJM DAILY	JD	0	0	-	0	-	0	5.16	-100.0%
PJM DAYTON DA OFF-PEAK	R7	3,351	187.5	1686.9%	7,416.75	-54.8%	5,436	218.25	2390.6%
PJM DAYTON DA PEAK	D7	185	11.5	1511.0%	76.5	142.2%	129	92.95	39.3%
PJM JCPL DA OFF-PEAK	F2	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	J2	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	B3	696	53	1212.8%	839.75	-17.1%	770	375.59	104.9%
PJM NI HUB 5MW REAL TIME	B6	5,347	3,535.5	51.2%	34,329.5	-84.4%	20,210	10,443.92	93.5%
PJM NILL DA OFF-PEAK	L3	0	876.45	-100.0%	7,211.1	-100.0%	3,698	4,709.33	-21.5%
PJM NILL DA PEAK	N3	458	23.05	1884.9%	383.75	19.2%	420	192.89	117.6%
PJM OFF-PEAK LMP SWAP FUT	JP	0	0	-	0	-	0	0.56	-100.0%
PJM PECO ZONE5MW PEAK CAL MO DAY A	4N	0	0	-	0	-	0	0	-
PJM PPL DA OFF-PEAK	F5	0	0	-	0	-	0	0	-
PJM PPL DA PEAK	L5	0	0	-	0	-	0	0	-
PJM PSEG DA OFF-PEAK	W6	0	5,850	-100.0%	0	-	0	650	-100.0%
PJM PSEG DA PEAK	L6	0	127.5	-100.0%	0	-	0	20.24	-100.0%
PJM WES HUB PEAK LMP 50 M	4S	0	0	-	0	-	0	0	-
PJM WESTH DA OFF-PEAK	E4	395	8,004.5	-95.1%	0	-	192	4,480.6	-95.7%
PJM WESTHDA PEAK	J4	24	323.75	-92.5%	0	-	12	247.35	-95.2%
PJM WESTH RT OFF-PEAK	N9	4,121	73,487.8	-94.4%	14,652	-71.9%	9,521	26,739.88	-64.4%
PJM WESTH RT PEAK	L1	1,037	6,057.3	-82.9%	1,098.25	-5.5%	1,069	2,607.9	-59.0%
PLASTICS	PGP	30	16.5	81.8%	23	30.4%	26	20.35	29.8%
PREMIUM UNLD 10P FOB MED	3G	3	16.15	-83.7%	5.45	-51.7%	4	11.46	-64.4%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The open interest values are based on preliminary open interest values only.

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 15 of 21

Commodity		ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
PREMIUM UNLEAD 10PPM FOB	8G	1	2.95	-82.2%	0.3	75.4%	0	1.52	-72.9%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0.1	-100.0%	0	-	0	0.03	-100.0%
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	1	1.45	-23.8%	0	-	1	1.09	-50.5%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	53	8.75	504.5%	90.2	-41.4%	72	23.8	202.7%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	422	287.9	46.4%	670.35	-37.1%	549	550.42	-0.2%
RBOB CALENDAR SWAP	RL	281	242.5	16.0%	563	-50.0%	426	320.24	32.9%
RBOB CRACK SPREAD	RM	23	199.8	-88.7%	42.7	-47.0%	33	74.62	-55.9%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-	0	1.63	-100.0%
RBOB GASOLINE BALMO CLNDR	1D	10	100.8	-90.4%	70.75	-86.3%	41	43.97	-6.8%
RBOB PHY	RBL	0	0	-	0	-	0	0	-
RBOB (PLATTS) CAL SWAP	RY	0	0	-	0	-	0	1.18	-100.0%
RBOB SPREAD (PLATTS) SWAP	RI	0	0	-	0	-	0	0	-
RBOB UP-DOWN CALENDAR SWA	RV	0	88.25	-100.0%	0	-	0	36.52	-100.0%
RBOB VS HEATING OIL SWAP	RH	249	86.25	188.9%	137.5	81.2%	192	86.92	120.8%
ROCKIES KERN OPAL - NW IN	IR	0	36.8	-100.0%	0	-	0	4.15	-100.0%
SAN JUAN BASIS SWAP	NJ	0	225.8	-100.0%	0	-	0	302.16	-100.0%
SINGAPORE 180CST BALMO	BS	4	0.5	657.9%	0	-	2	2.34	-21.1%
SINGAPORE 380CST BALMO	BT	16	1.8	815.2%	3.45	377.5%	10	7.67	27.7%
SINGAPORE 380CST FUEL OIL	SE	594	158.25	275.4%	873.6	-32.0%	737	401.08	83.9%
SINGAPORE FUEL 180CST CAL	UA	98	59	65.8%	71.4	37.0%	84	56.38	49.5%
SINGAPORE FUEL OIL SPREAD	SD	53	11.5	359.0%	60.3	-12.5%	57	30.5	85.7%
SINGAPORE GASOIL	MTB	7	29.3	-76.6%	11.9	-42.5%	9	12.37	-23.7%
SINGAPORE GASOIL	MTS	337	129.9	159.1%	229.95	46.4%	282	182.73	54.3%
SINGAPORE GASOIL	STL	0	0	-	0	-	0	0.4	-100.0%
SINGAPORE GASOIL	STZ	0	0	-	5	-100.0%	3	0.71	259.0%
SINGAPORE GASOIL CALENDAR	MSG	13	2.35	459.9%	9.2	43.0%	11	2.58	330.8%
SINGAPORE GASOIL SWAP	SG	521	60.4	762.4%	544.35	-4.3%	533	324.15	64.4%
SINGAPORE GASOIL VS ICE	GA	647	65.25	891.8%	484.75	33.5%	564	178.19	216.4%
SINGAPORE JET KERO BALMO	BX	14	2.8	383.1%	0	-	7	0.62	964.6%
SINGAPORE JET KERO GASOIL	RK	79	25	215.8%	184.5	-57.2%	133	57.48	131.5%
SINGAPORE JET KEROSENE SW	KS	130	22.5	478.2%	61.6	111.2%	95	33.12	186.8%
SINGAPORE JET KERO VS. GASOIL BALMO	ZO	0	0	-	0	-	0	0.2	-100.0%
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	4	1.25	245.3%	1.25	245.3%	3	23.62	-88.4%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	257	284.75	-9.6%	825.1	-68.8%	549	477.25	14.9%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	0	-	0	0.08	-100.0%
SING FUEL	MSD	0	0	-	0.5	-100.0%	0	0.28	-7.7%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The open interest values are based on preliminary open interest values only.

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 16 of 21

Commodity		ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
SOCAL PIPE SWAP	XN	0	280	-100.0%	0	-	0	23.27	-100.0%
SONAT BASIS SWAP FUTURE	SZ	0	0	-	0	-	0	2.2	-100.0%
SOUTHERN NAT LA NAT GAS	M8	0	0	-	0	-	0	2.43	-100.0%
SOUTH STAR TEX OKLHM KNS	8Z	0	0	-	0	-	0	9.1	-100.0%
Sumas Basis Swap	NK	51	62.1	-17.8%	24.4	109.2%	37	71.66	-47.8%
SUMAS NAT GAS PLATTS FIXED PRICE	DVS	0	0	-	0	-	0	0	-
TC5 RAS TANURA TO YOKOHAM	TH	0	0.75	-100.0%	0	-	0	0.06	-100.0%
TCO BASIS SWAP	TC	38	36.8	4.4%	7.55	408.9%	23	136.29	-83.4%
TCO NG INDEX SWAP	Q1	0	0	-	0	-	0	0.95	-100.0%
TENN 800 LEG NAT GAS INDE	L4	0	0	-	0	-	0	5.1	-100.0%
TENNESSEE 500 LEG BASIS S	NM	0	0	-	0	-	0	6.47	-100.0%
TENNESSEE 800 LEG NG BASI	6Z	0	0	-	0	-	0	6.06	-100.0%
TENNESSEE ZONE 0 BASIS SW	NQ	0	18	-100.0%	0	-	0	12.02	-100.0%
TETCO M-3 INDEX	IX	0	12.4	-100.0%	0	-	0	43.38	-100.0%
Tetco STX Basis	TX	0	44.05	-100.0%	0	-	0	6.39	-100.0%
TEXAS EASTERN ZONE M-3 BA	NX	0	445.95	-100.0%	334.55	-100.0%	172	334.21	-48.7%
TEXAS GAS ZONE1 NG BASIS	9F	0	0	-	0	-	0	0.98	-100.0%
Transco Zone 3 Basis	CZ	0	3.1	-100.0%	0	-	0	4.1	-100.0%
TRANSCO ZONE4 BASIS SWAP	TR	45	167.85	-73.2%	199.5	-77.4%	124	113.58	9.4%
TRANSCO ZONE 4 NAT GAS IN	B2	0	0	-	0	-	0	5.78	-100.0%
TRANSCO ZONE 6 BASIS SWAP	NZ	23	10.7	110.5%	107	-78.9%	66	59.06	11.5%
TRANSCO ZONE 6 INDEX	IT	45	0	-	0	-	22	26.75	-18.0%
UCM FUT	UCM	1	3	-80.7%	1	-42.1%	1	1.4	-43.3%
ULSD 10PPM CIF MED BALMO	X7	0	0	-	0	-	0	0.15	-100.0%
ULSD 10PPM CIF MED SWAP	Z6	0	0	-	0	-	0	0.18	-100.0%
ULSD 10PPM CIF MED VS ICE	Z7	0	0.25	26.3%	0	-	0	0.79	-80.4%
ULSD 10PPM CIF VS ICE GAS	7V	0	0	-	0	-	0	0.14	-100.0%
ULSD UP-DOWN BALMO SWP	1L	155	115	35.0%	380.25	-59.2%	271	299.93	-9.8%
UP DOWN GC ULSD VS NMX HO	LT	2,286	2,763.65	-17.3%	2,808.6	-18.6%	2,554	2,460	3.8%
USGC UNL 87 CRACK SPREAD	RU	0	7.5	-100.0%	0	-	0	0.69	-100.0%
WAHA BASIS	NW	0	330.75	-100.0%	36.55	-100.0%	19	177.18	-89.4%
WAHA INDEX SWAP FUTURE	IY	0	31	-100.0%	0	-	0	34.63	-100.0%
WESTERN RAIL DELIVERY PRB	QP	12	30	-60.5%	9.75	21.5%	11	37.07	-71.0%
WTI-BRENT BULLET SWAP	BY	0	0	-	10.2	-100.0%	5	1.98	163.6%
WTI-BRENT CALENDAR SWAP	BK	434	913.8	-52.5%	766.95	-43.4%	605	544.67	11.0%
WTI CALENDAR	CS	2,086	1,542.8	35.2%	2,022.85	3.1%	2,054	1,539.41	33.4%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The open interest values are based on preliminary open interest values only.

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 17 of 21

Commodity		ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
WTS (ARGUS) VS WTI SWAP	FF	81	109	-26.1%	257.7	-68.8%	171	221.04	-22.5%
WTS (ARGUS) VS WTI TRD MT	FH	14	19	-25.2%	77.5	-81.7%	47	49.09	-4.9%
<b>Energy Options</b>									
1 MO GASOIL CAL SWAP SPR	GXA	0	0	-	0	-	0	0	-
BRENT CALENDAR SWAP	BA	103	24	330.3%	0	-	50	60.46	-16.8%
BRENT OIL LAST DAY	BE	4	342.45	-98.9%	42.4	-91.3%	24	174.17	-86.5%
BRENT OIL LAST DAY	BZO	1,258	262	380.1%	726.95	73.0%	986	1,029.52	-4.3%
BRENT OIL LAST DAY	OS	0	0.8	-100.0%	2.4	-100.0%	1	48.55	-97.5%
COAL API2 INDEX	CLA	70	467.5	-85.1%	66.25	4.9%	68	215.79	-68.6%
COAL API2 INDEX	CQA	3	1,052.95	-99.8%	1	163.2%	2	412.24	-99.6%
COAL API2 INDEX	MTC	0	0	-	2.5	-100.0%	1	0.69	84.6%
COAL API4 INDEX	RLA	0	0	-	0	-	0	0.4	-100.0%
COAL API4 INDEX	RQA	0	22.5	-100.0%	0	-	0	6.11	-100.0%
COAL SWAP	CPF	3	6.25	-49.5%	4	-21.1%	4	2.32	54.6%
COAL SWAP	RPF	0	0.3	-100.0%	2	-100.0%	1	4.31	-76.2%
CRUDE OIL 1MO	WA	6,358	8,641.75	-26.4%	10,154.1	-37.4%	8,305	11,928.47	-30.4%
CRUDE OIL APO	AO	2,163	1,578.75	37.0%	1,707.65	26.7%	1,929	1,624.1	18.8%
CRUDE OIL OUTRIGHTS	AH	0	0	-	0	-	0	9.09	-100.0%
CRUDE OIL OUTRIGHTS	DBP	0	0	-	0	-	0	0	-
CRUDE OIL PHY	CD	105	232.5	-54.7%	70	50.4%	87	152.48	-42.8%
CRUDE OIL PHY	LC	1,907	3,307.7	-42.3%	797	139.3%	1,338	1,366.94	-2.1%
CRUDE OIL PHY	LO	141,115	201,130.25	-29.8%	152,311.95	-7.4%	146,857	182,063.46	-19.3%
CRUDE OIL PHY	LO1	531	369	43.9%	290.9	82.6%	408	328.55	24.2%
CRUDE OIL PHY	LO2	300	223.8	33.9%	213.7	40.3%	256	193.51	32.1%
CRUDE OIL PHY	LO3	229	138.15	66.1%	240.05	-4.4%	235	140.5	67.2%
CRUDE OIL PHY	LO4	633	246.65	156.7%	320.7	97.4%	473	224.04	111.1%
CRUDE OIL PHY	LO5	0	0	-	0	-	0	113.67	-100.0%
ELEC FINSETTLED	PML	0	1.5	-100.0%	0	-	0	1.05	-100.0%
ELEC MISO PEAK	9T	0	0	-	0	-	0	13.57	-100.0%
ETHANOL	CE1	0	0	-	0.75	-100.0%	0	0.5	-22.5%
ETHANOL	CE3	16	0	-	0	-	8	1.29	496.4%
ETHANOL SWAP	CVR	223	180.2	23.8%	352	-36.6%	289	339.93	-14.9%
ETHANOL SWAP	GVR	0	0	-	0	-	0	14.56	-100.0%

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 18 of 21

Commodity		ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Options</b>									
EURO-DENOMINATED PETRO PROD	NWE	0	0	-	0	-	0	0	-
EUROPEAN JET KEROSENE NWE (PLATTS)	30	0	3	-100.0%	0	-	0	0.24	-100.0%
GASOLINE	GCE	0	0	-	0	-	0	3.46	-100.0%
HEATING OIL CRK SPD AVG PRICE OPTION	3W	0	0	-	0	-	0	1.19	-100.0%
HEATING OIL PHY	LB	47	1.7	2686.4%	0	-	23	19	21.4%
HEATING OIL PHY	OH	1,399	2,421.45	-42.2%	1,145.65	22.1%	1,269	2,406.8	-47.3%
HENRY HUB FINANCIAL LAST	E7	314	84.25	273.1%	196.7	59.8%	254	114.69	121.5%
HO 1 MONTH CLNDR OPTIONS	FA	0	0	-	0	-	0	23.41	-100.0%
HUSTN SHIP CHNL PIPE SWP	PK	0	0	-	0	-	0	0	-
LLS CRUDE OIL	WJO	174	75	131.6%	0	-	85	46.55	81.8%
MCCLOSKEY ARA ARGS COAL	MTO	0	228	-100.0%	0	-	0	37.72	-100.0%
MCCLOSKEY RCH BAY COAL	MFO	0	0	-	0	-	0	9.86	-100.0%
NATURAL GAS	G10	0	25	-100.0%	0	-	0	1.98	-100.0%
NATURAL GAS 1 M CSO FIN	G4	568	427.5	33.0%	1,375	-58.7%	982	669.48	46.7%
NATURAL GAS 2 M CSO FIN	G2	13	50	-73.7%	25	-47.4%	19	17.88	7.6%
NATURAL GAS 3 M CSO FIN	G3	225	211.55	6.4%	46.25	386.5%	133	905.48	-85.3%
NATURAL GAS 5 M CSO FIN	G5	108	0	-	0	-	53	4.76	1003.8%
NATURAL GAS 6 M CSO FIN	G6	411	177.5	131.3%	297.5	38.0%	353	44.74	688.0%
NATURAL GAS OPTION ON CALENDAR STR	6J	6	104.9	-94.0%	20	-68.4%	13	111.38	-88.0%
NATURAL GAS PHY	KD	1,575	1,697.5	-7.2%	1,115.5	41.2%	1,339	1,491.62	-10.2%
NATURAL GAS PHY	LN	120,270	108,060.3	11.3%	131,727.55	-8.7%	126,146	93,333.51	35.2%
NATURAL GAS PHY	ON	10,896	13,751.15	-20.8%	13,591.5	-19.8%	12,278	13,668.5	-10.2%
NATURAL GAS PHY	ON1	0	0	-	0	-	0	0.01	-100.0%
NG HH 3 MONTH CAL	IC	0	0	-	0	-	0	1.98	-100.0%
N ROCKIES PIPE SWAP	ZR	32	0	-	0	-	16	25.95	-40.1%
NY HARBOR HEAT OIL SWP	AT	120	263.35	-54.4%	213.25	-43.6%	168	269.04	-37.6%
NYISO ZONE G 5MW PEAK OPTIONS	9U	453	0	-	561.5	-19.4%	508	44.29	1048.1%
NYMEX EUROPEAN GASOIL APO	F7	0	0	-	0	-	0	0.12	-100.0%
NYMEX EUROPEAN GASOIL OPT	F8	0	0	-	0	-	0	0	-
PETROCHEMICALS	4H	61	52	17.4%	13.75	344.0%	37	45.58	-19.3%
PETROCHEMICALS	4J	3	90	-97.1%	91.25	-97.1%	48	26.81	79.4%
PETROCHEMICALS	4K	0	0	-	0	-	0	6.19	-100.0%
PETROCHEMICALS	CPR	0	0	-	0	-	0	2.06	-100.0%
PETRO OUTRIGHT EURO	8H	16	0	-	0	-	8	0	-
PJM MONTHLY	JO	0	0	-	0	-	0	0	-
PJM WES HUB PEAK CAL MTH	6OA	32	7	351.1%	62	-49.1%	47	4.84	874.5%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The open interest values are based on preliminary open interest values only.

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 19 of 21

Commodity		ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Options</b>									
PJM WES HUB PEAK CAL MTH	JOA	0	410	-100.0%	0	-	0	40.87	-100.0%
PJM WES HUB PEAK LMP 50MW	PMA	270	0	-	66.1	308.9%	166	47.36	249.6%
RBOB 1MO CAL SPD OPTIONS	ZA	0	0	-	0	-	0	47.02	-100.0%
RBOB CALENDAR SWAP	RA	16	56.25	-71.9%	58	-72.8%	37	26.76	39.9%
RBOB PHY	OB	910	2,508.25	-63.7%	807.8	12.7%	858	1,549.92	-44.7%
RBOB PHY	RF	1	0	-	2	-47.4%	2	0.24	546.2%
ROTTERDAM 3.5%FUEL OIL CL	Q6	0	0	-	0	-	0	2.54	-100.0%
SAN JUAN PIPE SWAP	PJ	19	0	-	0	-	9	36.14	-74.5%
SHORT TERM	U11	0	21.75	-100.0%	38.5	-100.0%	20	12.72	55.2%
SHORT TERM	U12	0	32.75	-100.0%	29.75	-100.0%	15	17.66	-13.6%
SHORT TERM	U13	33	0	-	10	228.9%	21	17.31	22.2%
SHORT TERM	U14	37	0	-	0	-	18	20.73	-13.4%
SHORT TERM	U15	55	0	-	0	-	27	14.9	79.0%
SHORT TERM	U22	13	27.5	-52.2%	0	-	6	16.69	-61.6%
SHORT TERM	U23	0	7.5	-100.0%	18.5	-100.0%	9	9.05	4.9%
SHORT TERM	U24	0	0	-	15	-100.0%	8	8.25	-6.8%
SHORT TERM	U25	0	0	-	5	-100.0%	3	2	28.0%
SHORT TERM	U26	0	54	-100.0%	0	-	0	6.27	-100.0%
SHORT TERM NATURAL GAS	U01	22	41.25	-45.8%	15	49.1%	19	19.94	-6.8%
SHORT TERM NATURAL GAS	U02	31	50	-37.9%	0	-	15	19.05	-20.6%
SHORT TERM NATURAL GAS	U03	39	5	689.5%	0	-	19	12.58	52.9%
SHORT TERM NATURAL GAS	U04	0	40	-100.0%	3.75	-100.0%	2	19.84	-90.3%
SHORT TERM NATURAL GAS	U05	0	27.5	-100.0%	2.5	-100.0%	1	14.09	-90.9%
SHORT TERM NATURAL GAS	U06	125	0	-	17.5	614.3%	70	11.53	506.1%
SHORT TERM NATURAL GAS	U07	39	0	-	0	-	19	20.24	-5.0%
SHORT TERM NATURAL GAS	U08	97	22.5	332.7%	0	-	47	13.98	239.4%
SHORT TERM NATURAL GAS	U09	49	52.35	-5.5%	11.25	339.8%	30	22.29	34.0%
SHORT TERM NATURAL GAS	U10	34	15	128.1%	80	-57.2%	58	18.23	216.4%
SHORT TERM NATURAL GAS	U16	16	28	-43.6%	0	-	8	16.57	-53.6%
SHORT TERM NATURAL GAS	U17	5	14	-62.4%	45.25	-88.4%	26	5.58	362.2%
SHORT TERM NATURAL GAS	U18	0	13.75	-100.0%	0	-	0	12.12	-100.0%
SHORT TERM NATURAL GAS	U19	0	19	-100.0%	40.25	-100.0%	21	7.32	181.9%
SHORT TERM NATURAL GAS	U20	0	0	-	68.75	-100.0%	35	6.67	428.8%
SHORT TERM NATURAL GAS	U21	1	0	-	0	-	0	9.23	-95.8%
SHORT TERM NATURAL GAS	U27	51	0	-	37.5	36.8%	44	4.17	961.6%
SHORT TERM NATURAL GAS	U28	11	0	-	0	-	5	15.58	-67.1%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The open interest values are based on preliminary open interest values only.

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 20 of 21

Commodity		ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Options</b>									
SHORT TERM NATURAL GAS	U29	0	0	-	0	-	0	13.79	-100.0%
SHORT TERM NATURAL GAS	U30	0	0	-	20.5	-100.0%	11	8.33	26.2%
SHORT TERM NATURAL GAS	U31	0	0	-	21.5	-100.0%	11	4.46	147.0%
SINGAPORE GASOIL CALENDAR	M2	0	0	-	0	-	0	0	-
SINGAPORE JET FUEL CALEND	N2	0	0	-	0	-	0	5.71	-100.0%
SOCAL PIPE SWAP	ZN	0	500	-100.0%	0	-	0	44.44	-100.0%
WTI-BRENT BULLET SWAP	BV	1,680	1,700	-1.2%	4,417	-62.0%	3,084	1,109.82	177.8%
WTI CRUDE OIL 1 M CSO FI	7A	2,532	7,422.5	-65.9%	2,615	-3.2%	2,574	7,348.08	-65.0%

## Commodities and Alternative Investments Futures

COCOA TAS	CJ	1	13.9	-95.5%	0.3	110.5%	0	10.35	-95.5%
COFFEE	KT	0	1.65	-100.0%	0	-	0	0.67	-100.0%
COTTON	TT	0	12.75	-100.0%	0.05	-100.0%	0	2.29	-98.9%
SUGAR 11	YO	0	2.4	-93.4%	0.7	-77.4%	0	1.66	-73.7%

## TOTAL FUTURES GROUP

Commodities and Alternative Investments Futures		1	30.7	-97.4%	1.05	-24.8%	1	14.97	-93.8%
Energy Futures		2,190,525	2,377,118.3	-7.8%	2,211,164.1	-0.9%	2,201,109	2,106,317.12	4.5%
Metals Futures		479,347	419,549.9	14.3%	484,464	-1.1%	481,971	414,303.54	16.3%
<b>TOTAL FUTURES</b>		<b>2,669,873</b>	<b>2,796,698.9</b>	<b>-4.5%</b>	<b>2,695,629.15</b>	<b>-1.0%</b>	<b>2,683,081.18</b>	<b>2,520,635.63</b>	<b>6.4%</b>

## TOTAL OPTIONS GROUP

Energy Options		297,831	359,029	-17.0%	326,235.1	-8.7%	312,397	324,469.44	-3.7%
Metals Options		43,712	67,373.2	-35.1%	40,696.2	7.4%	42,166	45,873.09	-8.1%
<b>TOTAL OPTIONS</b>		<b>341,543</b>	<b>426,402.2</b>	<b>-19.9%</b>	<b>366,931.3</b>	<b>-6.9%</b>	<b>354,562.72</b>	<b>370,342.53</b>	<b>-4.3%</b>

# NYMEX/COMEX Exchange ADV Report - Monthly

February 2017

Page 21 of 21

Commodity	ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>TOTAL COMBINED</b>								
Metals	523,059	486,923.1	7.4%	525,160.2	-0.4%	524,137	460,176.63	13.9%
Energy	2,488,356	2,736,147.3	-9.1%	2,537,399.2	-1.9%	2,513,506	2,430,786.56	3.4%
Commodities and Alternative Investments	1	30.7	-97.4%	1.05	-24.8%	1	14.97	-93.8%
<b>GRAND TOTAL</b>	<b>3,011,416</b>	<b>3,223,101.1</b>	<b>-6.6%</b>	<b>3,062,560.45</b>	<b>-1.7%</b>	<b>3,037,643.9</b>	<b>2,890,978.16</b>	<b>5.1%</b>