

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 1 of 22

Commodity		ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Metals Futures									
COMEX GOLD	GC	338,509	201,698.85	67.8%	181,668.33	86.3%	233,954	165,404.5	41.4%
NYMEX HOT ROLLED STEEL	HR	125	270.25	-53.8%	277.9	-55.1%	222	232.48	-4.7%
NYMEX PLATINUM	PL	17,165	13,075.7	31.3%	14,410.52	19.1%	15,458	14,391.87	7.4%
PALLADIUM	PA	9,454	8,119.1	16.4%	5,427.48	74.2%	5,821	5,313.94	9.5%
URANIUM	UX	0	0	-	28.57	-99.7%	32	17.98	75.7%
COMEX SILVER	SI	105,446	64,587.4	63.3%	63,219.86	66.8%	73,953	53,179.47	39.1%
COMEX E-Mini GOLD	QO	838	316.5	164.7%	328.1	155.3%	532	263.87	101.7%
COMEX E-Mini SILVER	QI	81	39.35	105.1%	49.19	64.1%	60	38.83	55.8%
COMEX COPPER	HG	168,156	92,182.25	82.4%	71,361.81	135.6%	86,973	67,138.56	29.5%
COMEX MINY COPPER	QC	51	38.5	32.7%	11.38	349.0%	26	36.25	-27.0%
Aluminium MW Trans Prem Platts	AUP	469	148.9	214.7%	146.62	219.6%	287	148.01	94.2%
ALUMINUM	A38	0	0	-	0.76	-100.0%	0	0	-
ALUMINUM	AEP	99	102	-2.7%	68.57	44.8%	55	18.38	198.2%
ALUMINUM	ALA	0	0	-	2.86	-100.0%	0	0	-
ALUMINUM	ALI	54	25.1	115.1%	49.05	10.1%	34	15.98	110.5%
ALUMINUM	EDP	115	0	-	98.57	16.9%	41	0	-
ALUMINUM	MJP	83	0	-	51.43	61.1%	36	0	-
COPPER	HGS	19	12.3	54.9%	1.9	900.0%	17	25.84	-36.1%
E-MICRO GOLD	MGC	4,579	2,133.95	114.6%	2,490.67	83.9%	3,973	1,611.24	146.6%
FERROUS PRODUCTS	BUS	8	0	-	1.43	433.3%	4	2.21	90.8%
FERROUS PRODUCTS	SSF	0	0	-	0	-	0	0	-
GOLD	GPS	0	0	-	0	-	0	0	-
Gold Kilo	GCK	228	275.95	-17.4%	176.71	29.0%	227	202.91	11.9%
IRON ORE 58 CHINA TSI FUTURES	TIC	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA PLATTS FUTURES	PIO	2	0	-	25.71	-91.5%	13	10.33	28.1%
IRON ORE 62 CHINA TSI FUTURES	TIO	1,270	878.55	44.5%	465.57	172.7%	803	538.17	49.3%
LNDN ZINC	ZNC	0	2.4	-100.0%	1.29	-100.0%	1	1.53	-35.6%
METALS	LED	0	0	-	0	-	0	0	-
SILVER	SIL	565	302.65	86.5%	268.1	110.6%	413	355.47	16.3%
Metals Options									
COMEX COPPER	HX	234	223.95	4.4%	241.86	-3.4%	159	107.16	48.0%
COMEX GOLD	OG	63,082	30,056.15	109.9%	39,353.9	60.3%	39,749	29,780.74	33.5%
COMEX SILVER	SO	6,144	4,212.45	45.9%	5,016.05	22.5%	5,608	4,840.57	15.9%

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 2 of 22

Commodity		ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Metals Options									
COPPER	H4E	0	0	-	0	-	0	0.04	-100.0%
GOLD	OG1	80	44.7	80.0%	133.95	-39.9%	61	24.18	152.5%
GOLD	OG2	370	32.8	1028.8%	56.81	551.7%	83	29.7	179.8%
GOLD	OG3	49	25.6	92.2%	35.81	37.4%	43	22.26	93.1%
GOLD	OG4	34	20.55	65.0%	60.67	-44.1%	31	12.79	140.9%
GOLD	OG5	0	0	-	0	-	13	5.16	147.9%
IRON ORE 62 CHINA TSI CALL OPTION	ICT	135	72	87.8%	36.19	273.7%	171	96.28	78.0%
IRON ORE 62 CHINA TSI PUT OPTION	ICT	128	62.5	105.0%	5.71	2141.7%	139	194.45	-28.6%
NYMEX PLATINUM	PO	172	206.8	-16.9%	176.19	-2.5%	206	230.34	-10.6%
PALLADIUM	PAO	218	165	32.2%	195.48	11.6%	164	169.89	-3.6%
SILVER	SO1	9	0	-	10.29	-7.9%	2	1.69	43.0%
SILVER	SO2	16	0.2	7923.8%	11.19	43.4%	3	0.75	256.2%
SILVER	SO3	4	0	-	8.57	-56.1%	2	0.77	206.5%
SILVER	SO4	2	0	-	6.76	-69.7%	1	0.56	99.6%
SILVER	SO5	0	0	-	0	-	1	0.8	34.9%
Energy Futures									
CRUDE OIL PHY	CL	1,303,553	807,243.8	61.5%	1,096,161.1	18.9%	1,094,318	799,218.94	36.9%
CRUDE OIL	WS	145	1,638.25	-91.2%	20.19	616.7%	374	794.74	-52.9%
MINY WTI CRUDE OIL	QM	14,447	8,769.8	64.7%	10,853.38	33.1%	13,646	12,448.6	9.6%
BRENT OIL LAST DAY	BZ	120,670	94,763.4	27.3%	73,727.19	63.7%	93,571	103,759.2	-9.8%
HEATING OIL PHY	HO	167,555	138,294.15	21.2%	151,578.1	10.5%	156,154	146,035.65	6.9%
HTG OIL	BH	4	0	-	1.14	216.7%	24	8.48	180.8%
MINY HTG OIL	QH	0	0.35	-32.0%	0.33	-28.6%	0	0.39	11.7%
RBOB PHY	RB	183,082	158,594.55	15.4%	162,528.43	12.6%	182,715	159,296.83	14.7%
MINY RBOB GAS	QU	0	0.2	-4.8%	0.14	33.3%	0	0.23	-5.9%
NATURAL GAS	HP	7,395	5,514.25	34.1%	6,879.62	7.5%	6,237	4,221.02	47.8%
LTD NAT GAS	HH	11,777	13,351.7	-11.8%	11,784.38	-0.1%	11,114	11,452.83	-3.0%
MINY NATURAL GAS	QG	1,754	1,441	21.7%	1,584.57	10.7%	1,258	1,305.13	-3.6%
PJM MONTHLY	JM	2	6	-61.9%	0	-	13	29.11	-56.2%
NATURAL GAS PHY	NG	432,060	311,812.25	38.6%	487,621.95	-11.4%	379,557	323,211.43	17.4%
RBOB GAS	RT	192	61	214.0%	66.48	188.1%	74	71.39	4.3%
3.5% FUEL OIL CID MED SWA	7D	15	3.05	391.8%	17.1	-12.3%	13	3.54	262.4%

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 3 of 22

Commodity		ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
3.5% FUEL OIL CIF BALMO S	8D	1	0.5	185.7%	3.19	-55.2%	1	0.6	119.8%
AEP-DAYTON HUB DAILY	VD	0	0	-	0	-	0	0	-
AEP-DAYTON HUB MTHLY	VM	0	0	-	0	-	1	2.62	-60.3%
AEP-DAYTON HUB OFF-PEAK M	VP	0	0	-	0	-	0	3.72	-100.0%
ALGON CITY GATES NAT GAS	N7	0	0	-	5.71	-100.0%	27	0	-
ALGONQUIN CITYGATES BASIS	B4	3	0	-	25.1	-89.4%	35	5.61	529.9%
ANR LOUISIANA BASIS SWAP	ND	6	0	-	0	-	1	11.84	-95.6%
ANR OKLAHOMA	NE	14	143.6	-90.0%	42.19	-65.9%	21	45.51	-54.5%
APPALACHIAN COAL (PHY)	QL	0	1.25	-100.0%	0	-	1	10.48	-94.6%
ARGUS LLS VS. WTI (ARG) T	E5	530	428.4	23.7%	435.57	21.7%	588	387.82	51.7%
ARGUS PROPAN FAR EST INDE	7E	77	35.8	115.5%	84.9	-9.1%	74	22.89	225.0%
ARGUS PROPAN(SAUDI ARAMCO	9N	31	43.55	-29.1%	40.52	-23.9%	41	28.17	46.2%
AUSTRIALIAN COKE COAL	ALW	26	3.95	553.4%	10.86	137.7%	20	7.47	164.8%
BRENT BALMO SWAP	J9	4	0	-	32.48	-88.9%	9	19.19	-53.9%
BRENT CALENDAR SWAP	CY	20	130.85	-84.8%	47.62	-58.1%	84	234.16	-64.1%
BRENT CFD SWAP	6W	0	0	-	0	-	0	3.75	-100.0%
BRENT FINANCIAL FUTURES	BB	0	98.65	-100.0%	23.81	-100.0%	13	291.68	-95.7%
BRENT FINANCIAL FUTURES	MBC	0	1.65	-100.0%	0	-	6	4.4	40.0%
BRENT FINANCIAL FUTURES	MDB	0	0	-	5	-100.0%	11	1.54	605.7%
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	-	853.81	-100.0%	78	0	-
CAISO SP15 EZGNHUB5 PEAK	9Z	0	0	-	0	-	0	0	-
CANADIAN LIGHT SWEET OIL	CIL	30	39.75	-24.5%	53.57	-44.0%	89	57.85	53.1%
CENTERPOINT BASIS SWAP	PW	0	96.75	-100.0%	10.19	-100.0%	57	89.91	-36.5%
CENTERPOINT EAST INDEX	II	0	0	-	0	-	3	2.68	19.7%
CENTER POINT NAT GAS FIXED PRICE	DAC	0	0	-	0	-	0	0.13	-100.0%
CHICAGO ETHANOL SWAP	CU	6,688	2,617.8	155.5%	4,766.62	40.3%	4,966	3,956.88	25.5%
CHICAGO ULSD (PLATTS) SWA	4C	0	0	-	0	-	0	0	-
CHICAGO ULSD PL VS HO SPR	5C	0	3	-100.0%	6.29	-100.0%	12	17.4	-31.9%
CHICAGO UNL GAS PL VS RBO	3C	0	0	-	0	-	9	1.36	563.5%
CIG BASIS	CI	165	338.25	-51.3%	152.95	7.8%	353	189.41	86.5%
CIG ROCKIES NG INDEX SWA	Z8	0	0	-	0	-	5	0	-
CINERGY HUB OFF-PEAK MONT	EJ	0	0	-	0	-	0	2.49	-89.6%
CINERGY HUB PEAK MONTH	EM	0	0	-	0	-	0	0.16	-100.0%
CIN HUB 5MW D AH O PK	K2	1,118	0	-	0	-	1,396	705.77	97.8%

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 4 of 22

Commodity		ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
CIN HUB 5MW D AH PK	H5	10	15.3	-32.2%	10.57	-1.8%	91	41.81	117.2%
CIN HUB 5MW REAL TIME O P	H4	2,811	5,862	-52.0%	190.48	1376.0%	4,559	3,113.64	46.4%
CIN HUB 5MW REAL TIME PK	H3	41	127.5	-67.5%	30.48	35.9%	288	81.89	251.2%
COAL SWAP	ACM	19	4	376.2%	8.1	135.3%	13	16.28	-19.6%
COAL SWAP	SSI	0	5.75	-100.0%	0	-	1	12.5	-93.5%
COLUMB GULF MAINLINE NG B	5Z	6	87.15	-93.4%	10.19	-43.5%	95	101.64	-6.1%
COLUMBIA GULF MAIN NAT G	L2	0	91.45	-100.0%	0	-	10	13.36	-28.4%
COLUMBIA GULF NAT GAS FIXED PRICE	DCE	0	0	-	0	-	0	1.93	-100.0%
COLUMBIA GULF ONSHORE	GL	0	12.4	-100.0%	0	-	13	18.27	-26.4%
CONWAY NATURAL GASOLINE (OPIS) SWA	8L	1	7.7	-81.4%	0	-	7	4.08	79.5%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	2	5.25	-53.7%	1.19	104.0%	11	7.76	44.7%
CONWAY PROPANE 5 DECIMALS SWAP	8K	375	256.55	46.3%	504.48	-25.6%	347	220.14	57.8%
CRUDE OIL	CHB	0	0	-	0	-	0	0	-
CRUDE OIL	LPS	256	168.1	52.2%	195.48	30.9%	234	120.74	93.6%
CRUDE OIL OUTRIGHTS	37	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	42	1	4.45	-67.9%	0	-	4	47.56	-90.8%
CRUDE OIL OUTRIGHTS	CSW	27	0	-	25.71	4.6%	9	0	-
CRUDE OIL OUTRIGHTS	DBL	0	104	-100.0%	9.52	-100.0%	4	128.9	-97.1%
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-	0	0.93	-100.0%
CRUDE OIL OUTRIGHTS	GSW	4	0	-	0	-	1	0	-
CRUDE OIL OUTRIGHTS	HTT	96	0	-	125.24	-23.0%	100	0	-
CRUDE OIL OUTRIGHTS	WCC	88	183.75	-52.2%	248.57	-64.7%	224	251.08	-10.8%
CRUDE OIL PHY	CLL	0	0	-	0	-	0	0	-
CRUDE OIL SPRDS	38	0	0	-	11.9	-100.0%	3	1.19	146.4%
CRUDE OIL SPRDS	WTT	286	54.25	427.1%	756.43	-62.2%	189	29.81	533.3%
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	-	12	0	-

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 5 of 22

Commodity		ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
DAILY PJM	ZAO	0	0	-	0	-	0	0	-
DAILY PJM	ZGO	0	0	-	0	-	0	31.7	-100.0%
DAILY PJM	ZJO	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWAP	7G	0	0	-	0	-	1	93.51	-99.1%
DATED TO FRONTLINE BRENT	FY	263	227.75	15.5%	121.43	116.7%	89	136.86	-34.9%
DEMARC INDEX FUTURE	DI	0	0	-	0	-	3	0	-
DEMARC SWING SWAP	DT	0	0	-	0	-	0	0	-
DIESEL 10P BRG FOB RDM VS	7X	0	0	-	0	-	1	0.04	1269.9%
DIESEL10PPM BARG VS ICE LS	LSE	0	0	-	0	-	0	0	-
DLY GAS EURO-BOB OXY	GBR	0	0	-	0	-	0	0	-
DOMINION TRAN INC - APP I	IH	1	20.05	-92.6%	125.71	-98.8%	87	10.12	756.4%
DOMINION TRANSMISSION INC	PG	601	421.25	42.6%	1,386.62	-56.7%	969	348.13	178.4%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-	1	0.4	201.2%
DUBAI CRUDE OIL CALENDAR	DC	245	256.95	-4.6%	95.38	157.0%	102	186.66	-45.1%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	0	-	0	3.32	-100.0%
EASTERN RAIL DELIVERY CSX	QX	68	36	88.5%	51.43	31.9%	61	159.71	-61.6%
EAST/WEST FUEL OIL SPREAD	EW	2	0.4	459.5%	2.14	4.4%	2	9.28	-82.8%
EIA FLAT TAX ONHWAY DIESE	A5	6	4.35	46.7%	26.38	-75.8%	46	37.31	23.8%
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	10.25	-100.0%	0	-	0	4.62	-100.0%
ELEC ERCOT DLY PEAK	R1	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	O1	0	0	-	0	-	0	69.43	-100.0%
ELEC FINSETTLED	47	0	76.7	-100.0%	0	-	5	6.06	-9.3%
ELEC FINSETTLED	49	0	0	-	0	-	0	5.04	-100.0%
ELEC MISO PEAK	4L	0	0	-	0	-	0	6.05	-100.0%
ELEC MISO PEAK	55	0	0	-	0	-	0	8.05	-100.0%
ELEC NYISO OFF-PEAK	4M	0	0	-	0	-	0	22.91	-100.0%
ELEC NYISO OFF-PEAK	58	0	0	-	0	-	0	148.62	-100.0%
ELECTRICITY OFF PEAK	46	0	1,403.2	-100.0%	0	-	102	110.92	-8.4%
ELECTRICITY OFF PEAK	4P	0	0	-	0	-	0	46.17	-100.0%
ELECTRICITY OFF PEAK	50	0	0	-	0	-	0	92.96	-100.0%
ELEC WEST POWER OFF-PEAK	MDA	0	0	-	87.62	-100.0%	8	0	-
ELEC WEST POWER PEAK	MDC	0	0	-	256.67	-100.0%	23	0	-
EL PASO PERMIAN INDEX SWA	IL	0	0	-	0	-	7	0	-
EMMISSIONS	CPL	0	12.5	-100.0%	0	-	0	1.98	-100.0%

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 6 of 22

Commodity		ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWA	I6	0	0	-	0	-	19	113.82	-83.7%
ERCOT NORTH ZMCPE 5MW PEAK	I5	0	10.25	-100.0%	0	-	1	12.06	-91.6%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	262	115.35	127.2%	122.14	114.6%	120	116.11	3.5%
EU LOW SULPHUR GASOIL CRACK	LSC	0	0	-	0	-	0	0	-
EURO 1% FUEL OIL NEW BALM	KX	0	0.75	-36.5%	0.24	100.0%	1	0.52	96.5%
EURO 3.5% FUEL OIL RDAM B	KR	19	15.9	18.3%	14	34.4%	16	25.16	-36.4%
EURO 3.5% FUEL OIL SPREAD	FK	136	39.5	244.7%	39.33	246.1%	38	42.71	-10.7%
EURO-DENOMINATED PETRO PROD	IBE	0	0	-	0	-	0	0	-
EURO-DENOMINATED PETRO PROD	NCP	9	12.5	-24.6%	0	-	2	10.62	-85.5%
EURO GASOIL 10 CAL SWAP	GT	0	0.25	-100.0%	0	-	0	0.06	-76.5%
EURO GASOIL 10PPM VS ICE	ET	1	2.6	-72.5%	0	-	3	4.21	-28.6%
EUROPE 1% FUEL OIL NWE CA	UF	1	7.05	-91.2%	4.86	-87.3%	6	7.59	-16.1%
EUROPE 1% FUEL OIL RDAM C	UH	0	0.3	-100.0%	0	-	1	0.66	-11.6%
EUROPE 3.5% FUEL OIL MED	UI	25	4.25	493.8%	18.48	36.6%	18	5.57	215.6%
EUROPE 3.5% FUEL OIL RDAM	UV	501	306.3	63.7%	485.14	3.3%	343	389.23	-12.0%
EUROPEAN GASOIL (ICE)	7F	531	11,205.15	-95.3%	330.38	60.6%	6,766	3,046.56	122.1%
EUROPEAN NAPHTHA BALMO	KZ	13	2.3	465.2%	12.29	5.8%	9	3.9	118.8%
EUROPEAN NAPHTHA CRACK SPR	EN	502	112.7	345.2%	365.57	37.3%	272	308.02	-11.7%
EUROPE DATED BRENT SWAP	UB	2	80	-97.0%	0	-	115	154.27	-25.2%
EUROPE JET KERO NWE CALSW	UJ	0	0	-	0	-	0	1.97	-91.7%
EUROPE NAPHTHA CALSWAP	UN	108	27.15	297.6%	87.95	22.7%	74	59.16	25.1%
EURO PROPANE CIF ARA SWA	PS	80	19.1	320.1%	78.71	1.9%	64	19.52	225.8%
FL GAS ZONE 3 NAT GAS IND	Q9	0	0	-	0	-	36	0	-
FLORIDA GAS ZONE3 BASIS S	FP	0	0	-	0	-	24	57.35	-58.9%
FREIGHT MARKETS	FLP	14	8.6	68.3%	8.95	61.7%	10	3.02	228.1%
FUEL OIL CRACK VS ICE	FO	222	288.5	-23.0%	126.76	75.3%	210	175.82	19.4%
FUEL OIL NWE CRACK VS ICE	FI	0	0	-	0	-	0	1.21	-88.5%
FUEL OIL (PLATS) CAR CM	1W	0	0	-	0.24	60.0%	5	1.04	368.4%
FUEL OIL (PLATS) CAR CN	1X	0	1.5	-100.0%	0	-	0	0.81	-71.3%
FUELOIL SWAP:CARGOES VS.B	FS	30	7.4	302.2%	5.19	473.4%	17	18.4	-9.7%
GAS EURO-BOB OXY NWE BARGES	7H	401	251.9	59.2%	281.24	42.6%	334	318.24	4.9%
GAS EURO-BOB OXY NWE BARGES CRK	7K	834	744.2	12.1%	551.14	51.3%	685	813.04	-15.8%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	0	-	0	0.04	-34.2%
GASOIL 0.1 CARGOES CIF NE	TW	0	0	-	0	-	0	0.04	-100.0%
GASOIL 0.1 CIF MED BALMO	X6	0	0	-	0	-	0	0.02	-100.0%

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 7 of 22

Commodity	ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG	
Energy Futures									
GASOIL 0.1 CIF MED SWAP	Z4	1	1.5	-36.5%	0	-	0	0.2	108.1%
GASOIL 0.1CIF MED VS ICE	Z5	0	2	-88.1%	0	-	1	0.97	-13.2%
GASOIL 0.1 CIF NWE VS ISE	TU	1	0	-	1.19	-40.0%	0	1.05	-79.4%
GASOIL 0.1 CIF VS ICE GAS	8W	0	0	-	0	-	0	0	-
GASOIL 0.1 CRG CIF NW VS	4V	0	0	-	0	-	0	0.04	-45.3%
GASOIL 0.1 RDAM BRGS VS I	WQ	0	3.65	-100.0%	2.86	-100.0%	1	0.71	-27.0%
GASOIL 0.1 ROTTERDAM BARG	VL	0	0	-	0.24	-100.0%	0	0.04	228.9%
GASOIL 10P CRG CIF NW VS	3V	0	0	-	0	-	0	0.2	-67.2%
GASOIL 10PPM CARGOES CIF	TY	0	0	-	0	-	0	0.13	-90.0%
GASOIL 10PPM VS ICE SWAP	TP	0	0.35	22.5%	0.24	80.0%	4	5.77	-32.2%
GASOIL CALENDAR SWAP	GX	1	0.9	-20.6%	0	-	1	1.04	37.0%
GASOIL CRACK SPREAD CALEN	GZ	290	140.55	106.3%	162.86	78.0%	243	153.56	58.1%
GASOIL MINI CALENDAR SWAP	QA	11	10.4	3.5%	11.43	-5.8%	11	13.13	-13.1%
GASOLINE UP-DOWN BALMO SW	1K	0	11.75	-100.0%	0	-	4	24.29	-85.6%
GC ULSD VS GC JET SPREAD	VV	0	0	-	0	-	0	0	-
GROUP THREE ULSD (PLATTS)	A7	0	0	-	0	-	1	0.79	64.3%
GRP THREE ULSD(PLT)VS HEA	A6	113	179.5	-37.3%	226.19	-50.2%	132	181.85	-27.6%
GRP THREE UNL GS (PLT) VS	A8	25	91.25	-72.3%	165.24	-84.7%	71	74.26	-4.3%
GULF COAST 3% FUEL OIL BA	VZ	85	41.65	104.0%	30.14	181.8%	38	49.13	-23.6%
GULF COAST GASOLINE CLNDR	GS	0	15	-100.0%	0	-	6	28.72	-80.4%
GULF COAST JET FUEL CLNDR	GE	6	4.5	33.3%	16.29	-63.2%	8	14.5	-46.2%
GULF COAST JET VS NYM 2 H	ME	1,226	577.7	112.2%	1,510.86	-18.8%	1,529	1,065.74	43.4%
GULF COAST NO.6 FUEL OIL	MF	2,655	2,443.7	8.7%	2,806.38	-5.4%	2,731	3,207.63	-14.9%
GULF COAST NO.6 FUEL OIL	MG	132	12.5	959.8%	42	215.4%	42	69.29	-39.7%
GULF COAST ULSD CALENDAR	LY	14	7.55	88.6%	38.86	-63.4%	40	34.44	16.0%
GULF COAST ULSD CRACK SPR	GY	0	0	-	34.52	-100.0%	30	15.65	90.3%
HEATING OIL BALMO CLNDR S	1G	1	5	-81.9%	5.95	-84.8%	2	7.17	-71.1%
HEATING OIL CRCK SPRD BAL	1H	0	0	-	0	-	0	0	-
HEATING OIL PHY	HOL	0	0	-	0	-	0	0	-
HEATING OIL VS ICE GASOIL	HA	0	0	-	0	-	0	0	-
HENRY HUB BASIS SWAP	HB	467	336.5	38.9%	346.19	35.0%	860	584.46	47.1%
HENRY HUB INDEX SWAP FUTU	IN	419	341.15	22.9%	302.86	38.5%	777	439.06	76.9%
HENRY HUB SWAP	NN	19,401	18,587.85	4.4%	22,253.81	-12.8%	20,103	21,070.38	-4.6%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-	1	4.74	-73.5%
HOUSTON SHIP CHANNEL BASI	NH	0	313.65	-100.0%	96.95	-100.0%	132	191.68	-31.3%
HOUSTON SHIP CHANNEL INDE	IP	0	0	-	0	-	1	0.71	13.2%

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 8 of 22

Commodity		ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
HUSTN SHIP CHNL PIPE SWP	XJ	0	0	-	0	-	0	16.1	-100.0%
ICE BRENT DUBAI SWAP	DB	313	7.5	4073.3%	352.38	-11.2%	96	49.57	92.9%
IN DELIVERY MONTH EUA	6T	214	0	-	247.62	-13.7%	156	413.45	-62.3%
INDIANA MISO	FAD	0	0	-	0	-	0	0	-
INDIANA MISO	FDM	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	-
INDIANA MISO	PDM	0	0	-	0	-	0	8.85	-100.0%
INDIANA MISO	PTD	0	0	-	0	-	0	0	-
INDIANA MISO	PTM	0	0	-	0	-	0	0	-
INDONESIAN COAL	MCC	0	7	-100.0%	0	-	1	7.13	-86.7%
ISO NEW ENGLAND OFF-PEAK	KI	0	0	-	0	-	0	0	-
ISO NEW ENGLAND PK LMP	NI	0	0	-	0	-	0	0.08	9.5%
JAPAN C&F NAPHTHA CRACK S	JB	7	18.35	-60.3%	19.38	-62.4%	19	12.79	47.9%
JAPAN C&F NAPHTHA SWAP	JA	70	41.85	67.5%	50.14	39.8%	60	46.55	28.4%
JAPAN NAPHTHA BALMO SWAP	E6	1	0	-	0.24	500.0%	2	2	-12.2%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	0	1.25	-100.0%	0	-	1	1.1	-32.5%
JET BARGES VS ICE GASOIL	JR	0	0	-	0	-	0	0.06	60.5%
JET CIF NWE VS ICE	JC	0	1.25	-100.0%	0.24	-100.0%	3	5.04	-32.1%
JET FUEL BRG FOB RDM VS I	9Q	0	0	-	0	-	0	0.16	-94.5%
JET FUEL CRG CIF NEW VS I	6X	0	0	-	0	-	0	0.19	-30.1%
JET FUEL UP-DOWN BALMO CL	1M	317	355	-10.8%	376.95	-16.0%	212	152.02	39.7%
LA CARB DIESEL (OPIS)	LX	0	0	-	2.48	-100.0%	0	0.92	-75.7%
LA CARB DIESEL (OPIS) SWA	KL	5	1.25	281.0%	29.76	-84.0%	32	30.3	4.0%
LA CARBOB GASOLINE(OPIS)S	JL	0	10	-100.0%	0	-	26	23.52	9.5%
LA JET FUEL VS NYM NO 2 H	MQ	0	0	-	0.48	-100.0%	4	2.13	64.3%
LA JET (OPIS) SWAP	JS	43	23.75	80.5%	91.67	-53.2%	92	42.77	114.7%
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	WJ	137	270.2	-49.4%	183.81	-25.6%	290	435.4	-33.4%
MARS (ARGUS) VS WTI SWAP	YX	330	397.9	-17.0%	185.9	77.7%	207	292.73	-29.4%
MARS (ARGUS) VS WTI TRD M	YV	374	58.65	537.4%	908.38	-58.8%	545	67.23	710.7%
MARS BLEND CRUDE OIL	MB	135	0	-	2.38	5563.9%	82	0	-
MCCLOSKEY ARA ARGS COAL	MTF	4,971	9,749.25	-49.0%	5,436.29	-8.6%	7,551	8,425.86	-10.4%
MCCLOSKEY RCH BAY COAL	MFF	606	1,429.9	-57.6%	598.29	1.3%	791	1,122.24	-29.5%
MGF FUT	MGF	0	0	-	0	-	0	0.34	27.4%

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 9 of 22

Commodity		ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
MGN1 SWAP FUT	MGN	6	9.5	-38.8%	3.19	82.1%	7	7.52	-10.8%
MICHCON NG INDEX SWAP	Y8	0	0	-	17.14	-100.0%	10	0	-
MICHIGAN BASIS	NF	77	54.75	40.0%	114.86	-33.3%	114	25.91	340.7%
MICHIGAN MISO	HMO	0	0	-	0	-	553	480	15.1%
MICHIGAN MISO	HMW	0	0	-	0	-	31	26.86	16.7%
MINI GAS EUROBOB OXY NWE ARGS BALM	MEB	24	6.4	274.3%	18.43	30.0%	21	13.79	48.7%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	67	14	377.9%	10.48	538.6%	17	18.98	-12.4%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	142	58.6	142.8%	113.38	25.5%	74	34.65	114.7%
MJB FUT	MJB	0	0	-	0	-	0	0.04	-100.0%
MJC FUT	MJC	1	2.5	-61.9%	2.38	-60.0%	4	3.08	25.7%
MNC FUT	MNC	237	201.4	17.5%	149.95	57.8%	190	201.2	-5.8%
MONT BELVIEU ETHANE 5 DECIMAL	C0	2,423	220.5	998.8%	3,804.52	-36.3%	2,334	366.58	536.7%
MONT BELVIEU ETHANE OPIS BALMO	8C	4	0	-	20.24	-82.4%	7	10.93	-38.8%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	4,820	3,511.1	37.3%	6,310.43	-23.6%	5,453	2,437.12	123.8%
MONT BELVIEU LDH PROPANE OPIS BALM	8O	29	33.75	-14.9%	70.9	-59.5%	42	31.14	36.0%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	318	236.35	34.7%	244.71	30.1%	376	256.64	46.6%
MONT BELVIEU NATURAL GASOLINE BALM	R0	1	5.5	-82.7%	1.19	-20.0%	8	16.44	-53.1%
MONT BELVIEU NORMAL BUTANE 5 DECIM	D0	1,680	1,010.45	66.2%	1,796.05	-6.5%	1,329	828.39	60.5%
MONT BELVIEU NORMAL BUTANE BALMO	8J	17	10.1	68.3%	15.38	10.5%	28	21.44	30.7%
NAT GAS BASIS SWAP	SGW	0	0	-	0	-	0	0.16	-100.0%
NAT GAS BASIS SWAP	TZ6	90	0	-	152.86	-40.9%	161	20.69	678.6%
NATURAL GAS	HBI	0	0	-	168.57	-100.0%	15	0	-
NATURAL GAS	XSC	0	0	-	0	-	0	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	CFS	0	0	-	0	-	0	13.5	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	DSF	0	0	-	0	-	0	25.5	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	MFS	0	0	-	0	-	0	5.79	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	PFS	0	0	-	0	-	0	1.96	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	WFS	0	0	-	0	-	0	2.26	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	Z5P	0	0	-	0	-	0	1.77	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	ZTS	0	0	-	0	-	0	0.33	-100.0%
NATURAL GAS INDEX	TZI	0	0	-	0	-	29	0	-
NATURAL GAS PEN SWP	NP	6,950	7,403.15	-6.1%	4,965.76	39.9%	5,319	8,695.84	-38.8%
NEPOOL CNCTCT 5MW D AH O	P3	0	0	-	0	-	52	0	-
NEPOOL CONECTIC 5MW D AH	P2	0	0	-	0	-	3	0	-
NEPOOL INTR HUB 5MW D AH	H2	1,366	3,386.9	-59.7%	1,366.19	0.0%	2,216	1,261.42	75.7%
NEPOOL INTR HUB 5MW D AH	U6	12	113.4	-89.3%	556.9	-97.8%	192	80.59	138.3%

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 10 of 22

Commodity		ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
NEPOOL NE MASS 5MW D AH O	P8	0	0	-	0	-	0	15.49	-100.0%
NEPOOL NE MASS 5MW D AH P	P7	0	0	-	0	-	3	5.47	-49.4%
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	70.4	-100.0%	0	-	0	43.75	-100.0%
NEPOOL RHODE IL 5MW D AH	U5	0	1,344.9	-100.0%	0	-	0	432.82	-100.0%
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	776	-100.0%	0	-	17	175.37	-90.1%
NEPOOL W CNTR M 5MW D AH	R6	0	43	-100.0%	0	-	7	6.72	8.6%
NEW ENGLAND HUB PEAK DAIL	CE	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	EZ	102	53.75	89.6%	58.81	73.3%	74	47.71	54.3%
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	18	15.5	14.3%	12.38	43.1%	130	199.95	-35.0%
NGPL MIDCONTINENT INDEX	IW	0	0	-	8.57	-100.0%	34	1.19	2762.5%
NGPL MIDCONTINENT SWING S	PX	0	0	-	0	-	3	0	-
NGPL TEX/OK	PD	144	151.55	-4.9%	40.95	252.1%	138	333.11	-58.4%
NGPL TEXOK INDEX	OI	0	0	-	0	-	2	4.53	-65.6%
N ILLINOIS HUB DAILY	UD	0	0	-	0	-	0	0	-
N ILLINOIS HUB MTHLY	UM	0	0	-	0	-	0	0.28	-100.0%
NO 2 UP-DOWN SPREAD CALEN	UT	5	33.75	-85.9%	0	-	12	15.94	-27.7%
NORTHERN NATURAL GAS DEMAR	PE	3	6.2	-58.5%	83.9	-96.9%	17	23.37	-26.1%
NORTHERN NATURAL GAS VENTU	PF	23	0	-	64	-64.2%	40	22.62	76.4%
NORTHERN ILLINOIS OFF-PEA	UO	0	0	-	0	-	0	0.4	-100.0%
NORTHWEST ROCKIES BASIS S	NR	1,129	866.5	30.2%	557.43	102.5%	784	537.3	45.9%
N ROCKIES PIPE SWAP	XR	0	0	-	0	-	0	3.92	-100.0%
NY1% VS GC SPREAD SWAP	VR	123	102.5	20.3%	125.24	-1.5%	114	109.28	4.0%
NY 2.2% FUEL OIL (PLATTS	Y3	0	0	-	0	-	2	3.87	-45.3%
NY 3.0% FUEL OIL (PLATTS	H1	8	22.5	-63.0%	29.76	-72.0%	10	20.73	-52.0%
NY HARBOR 1% FUEL OIL BAL	VK	0	1.7	-100.0%	0	-	0	2.1	-79.2%
NY HARBOR HEAT OIL SWP	MP	76	108.3	-29.6%	42.71	78.6%	105	212.5	-50.5%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	0	0	-	3.57	-100.0%	22	15.98	36.3%
NY HARBOR RESIDUAL FUEL 1	MM	97	273.45	-64.5%	200.33	-51.6%	162	245.38	-33.9%
NY HARBOR RESIDUAL FUEL C	ML	0	0	-	0	-	0	0.4	-100.0%
NYH NO 2 CRACK SPREAD CAL	HK	80	3.3	2309.8%	238.33	-66.6%	94	123.39	-23.6%

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 11 of 22

Commodity		ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
NY H OIL PLATTS VS NYMEX	YH	0	0	-	0	-	0	3.86	-100.0%
NYISO A	KA	0	0	-	0	-	0	3.88	-100.0%
NYISO A OFF-PEAK	KB	0	0	-	0	-	0	1.74	-100.0%
NYISO CAPACITY	LHV	7	0	-	0	-	1	0	-
NYISO CAPACITY	NNC	6	44.95	-86.0%	4.57	37.5%	8	14.72	-44.0%
NYISO CAPACITY	NRS	7	22.2	-67.8%	5.33	33.9%	10	20.43	-50.8%
NYISO G	KG	0	0	-	0	-	0	1.86	-100.0%
NYISO G OFF-PEAK	KH	0	0	-	0	-	0	0.75	-100.0%
NYISO J	KJ	0	25.45	-100.0%	0	-	1	12.81	-94.2%
NYISO J OFF-PEAK	KK	0	0	-	0	-	0	2.33	-85.2%
NYISO ZONE A 5MW D AH O P	K4	0	2,700.8	-100.0%	0	-	1,036	1,712	-39.5%
NYISO ZONE A 5MW D AH PK	K3	141	22	540.7%	0	-	28	76.37	-62.8%
NYISO ZONE C 5MW D AH O P	A3	0	0	-	0	-	235	0	-
NYISO ZONE C 5MW D AH PK	Q5	0	0	-	0	-	7	0	-
NYISO ZONE G 5MW D AH O P	D2	1,838	196	837.8%	1,008.33	82.3%	1,924	1,013	89.9%
NYISO ZONE G 5MW D AH PK	T3	61	63.75	-4.4%	80.71	-24.5%	150	140.19	7.1%
NYISO ZONE J 5MW D AH O P	D4	1,838	0	-	2,122.62	-13.4%	846	252.47	235.2%
NYISO ZONE J 5MW D AH PK	D3	41	0	-	151.43	-73.0%	62	37.47	66.7%
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	0	0	-	0	-	0	6.9	-100.0%
NYMEX ALUMINUM FUTURES	AN	0	0	-	0	-	0	0	-
NYMEX ULSD VS NYMEX HO	UY	0	3.75	-100.0%	0	-	0	4.7	-100.0%
NY ULSD (ARGUS) VS HEATING OIL	7Y	19	63.75	-70.6%	2.62	616.4%	34	130.95	-74.0%
ONEOK OKLAHOMA NG BASIS	8X	16	0	-	0	-	6	11.82	-48.3%
ONTARIO POWER SWAPS	OFD	0	0	-	0	-	1	0	-
ONTARIO POWER SWAPS	OFM	0	940.8	-100.0%	0	-	16	631.84	-97.4%
ONTARIO POWER SWAPS	OPD	1	2.25	-57.7%	4.05	-76.5%	2	1.4	51.2%
ONTARIO POWER SWAPS	OPM	0	49.5	-100.0%	0	-	2	35.53	-94.6%
PANHANDLE BASIS SWAP FUTU	PH	431	173.65	148.3%	388.38	11.0%	413	520.98	-20.8%
PANHANDLE INDEX SWAP FUTU	IV	0	24.8	-100.0%	0	-	15	10.43	44.1%
PANHANDLE PIPE SWAP	XH	0	0	-	0	-	0	1.24	-100.0%
PERMIAN BASIS SWAP	PM	782	195.4	300.3%	304.33	157.0%	265	145.73	81.9%
PETROCHEMICALS	22	4	1.95	117.3%	2.24	89.4%	2	1.59	51.3%
PETROCHEMICALS	32	3	2.75	12.6%	3.1	0.0%	3	2.43	18.6%
PETROCHEMICALS	8I	14	36.75	-61.1%	28.76	-50.3%	12	20.64	-40.8%
PETROCHEMICALS	91	7	1.6	325.6%	8.52	-20.1%	8	1.41	461.5%
PETROCHEMICALS	HPE	0	0	-	0	-	0	0.23	-9.3%

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 12 of 22

Commodity	ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG	
Energy Futures									
PETROCHEMICALS	LPE	0	0	-	0	-	0	0.3	-100.0%
PETROCHEMICALS	MAC	0	0	-	0	-	0	0	-
PETROCHEMICALS	MAE	0	1	-100.0%	2.86	-100.0%	2	1.15	68.1%
PETROCHEMICALS	MAS	0	3	-100.0%	1.43	-100.0%	4	1.4	205.4%
PETROCHEMICALS	MBE	66	114.5	-42.6%	122.86	-46.5%	133	89.84	47.8%
PETROCHEMICALS	MNB	81	56.4	43.3%	45.9	76.0%	92	63.07	46.5%
PETRO CRCKS & SPRDS ASIA	STI	0	0	-	0	-	5	4.2	8.3%
PETRO CRCKS & SPRDS ASIA	STR	0	16.5	-100.0%	0	-	0	3	-90.8%
PETRO CRCKS & SPRDS ASIA	STS	7	0	-	0	-	1	1.26	-20.8%
PETRO CRCKS & SPRDS NA	CRB	1	10	-90.5%	7.14	-86.7%	5	15.19	-65.5%
PETRO CRCKS & SPRDS NA	EXR	164	32.6	402.5%	85.14	92.4%	78	53.4	46.4%
PETRO CRCKS & SPRDS NA	FOC	55	66.25	-17.3%	42.86	27.8%	48	32.21	49.9%
PETRO CRCKS & SPRDS NA	GBB	12	0	-	14.29	-16.7%	11	0.2	5683.7%
PETRO CRCKS & SPRDS NA	GCC	23	0	-	17.86	26.7%	11	2.77	291.2%
PETRO CRCKS & SPRDS NA	GCI	91	37.95	140.8%	102.71	-11.0%	58	47.39	23.2%
PETRO CRCKS & SPRDS NA	GCM	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	GCU	416	189	120.0%	402	3.4%	352	529.97	-33.5%
PETRO CRCKS & SPRDS NA	GFC	12	0	-	0	-	2	0.4	315.1%
PETRO CRCKS & SPRDS NA	HOB	22	61.4	-64.7%	23.1	-6.2%	153	153.3	-0.1%
PETRO CRCKS & SPRDS NA	KSD	0	0	-	0	-	0	1.54	-100.0%
PETRO CRCKS & SPRDS NA	MFR	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	NFG	0	0	-	10.48	-100.0%	4	0.79	452.0%
PETRO CRCKS & SPRDS NA	NYF	0	10	-100.0%	0	-	2	9.09	-76.7%
PETRO CRCKS & SPRDS NA	NYH	0	0	-	7.14	-100.0%	2	0	-
PETRO CRCKS & SPRDS NA	RBB	633	576.5	9.8%	633.38	0.0%	499	495.57	0.7%
PETRO CRCKS & SPRDS NA	RVG	739	27.5	2585.7%	307.48	140.2%	426	24.92	1608.6%
PETRO CRCKS & SPRDS NA	SF3	1	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	1NB	62	22.1	178.6%	50	23.1%	77	79.57	-3.8%
PETRO CRK&SPRD EURO	1ND	0	0	-	0	-	0	0.2	-100.0%
PETRO CRK&SPRD EURO	43	0	2.45	-86.4%	29.05	-98.9%	9	14.77	-36.8%
PETRO CRK&SPRD EURO	BFR	0	0	-	0	-	0	0.67	-100.0%
PETRO CRK&SPRD EURO	BOB	269	72.85	269.6%	171.71	56.8%	119	79.89	48.8%
PETRO CRK&SPRD EURO	EOB	0	1.05	-100.0%	0.29	-100.0%	0	1.8	-76.7%
PETRO CRK&SPRD EURO	EPN	21	2.75	653.2%	12.67	63.5%	13	2.29	449.1%
PETRO CRK&SPRD EURO	EVC	208	30.6	580.0%	152.19	36.7%	91	64.91	40.9%
PETRO CRK&SPRD EURO	FBT	0	6.5	-100.0%	0	-	2	3.44	-39.6%

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 13 of 22

Commodity	ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG	
Energy Futures									
PETRO CRK&SPRD EURO	FVB	0	0.55	-100.0%	0	-	0	0.12	-100.0%
PETRO CRK&SPRD EURO	GCB	0	0	-	16.43	-100.0%	5	4.58	6.9%
PETRO CRK&SPRD EURO	GOC	1	1.5	-4.8%	0	-	1	2.66	-79.0%
PETRO CRK&SPRD EURO	LSU	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	MGB	0	0	-	1.9	-100.0%	0	1.72	-89.9%
PETRO CRK&SPRD EURO	MUD	2	0	-	2.24	-31.9%	5	3.78	40.9%
PETRO CRK&SPRD EURO	NBB	0	0	-	0.48	-100.0%	1	0.22	287.3%
PETRO CRK&SPRD EURO	NOB	51	13.5	280.2%	25.76	99.3%	26	9.47	170.1%
PETRO CRK&SPRD EURO	SFB	0	0	-	2.38	-100.0%	1	0.06	1104.6%
PETRO CRK&SPRD EURO	SFC	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	D44	0	0	-	0	-	0	0.13	-100.0%
PETROLEUM PRODUCTS	D45	0	0	-	0	-	0	0.23	-100.0%
PETROLEUM PRODUCTS	D46	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	D64	0	0	-	0	-	0	0.83	-100.0%
PETROLEUM PRODUCTS	D65	0	0	-	0	-	0	0.55	-100.0%
PETROLEUM PRODUCTS	EWB	0	0	-	0	-	0	0.1	-100.0%
PETROLEUM PRODUCTS	EWG	319	0.6	53019.1%	288.67	10.4%	81	0.07	113464.8%
PETROLEUM PRODUCTS	MBS	0	0	-	0.38	-100.0%	2	0	-
PETROLEUM PRODUCTS	MHE	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	MPE	0	0	-	0	-	6	0	-
PETROLEUM PRODUCTS	VU	6	0	-	55.81	-89.0%	16	5.2	210.2%
PETROLEUM PRODUCTS ASIA	E6M	0	0	-	0	-	2	3.41	-40.7%
PETROLEUM PRODUCTS ASIA	MJN	83	65.5	26.0%	88.29	-6.5%	64	75.59	-15.9%
PETRO OUTRIGHT EURO	0A	0	0	-	0	-	0	0.36	-100.0%
PETRO OUTRIGHT EURO	0B	2	6	-60.3%	3.33	-28.6%	6	4.25	44.8%
PETRO OUTRIGHT EURO	0C	1	4.5	-78.8%	0	-	1	0.84	13.6%
PETRO OUTRIGHT EURO	0D	224	270.1	-16.9%	239	-6.1%	194	206.77	-6.4%
PETRO OUTRIGHT EURO	0E	69	29	137.4%	60.48	13.9%	47	24.09	96.1%
PETRO OUTRIGHT EURO	0F	64	39.9	59.3%	94.9	-33.0%	61	44.93	35.2%
PETRO OUTRIGHT EURO	1T	0	0	-	0	-	0	0.36	-75.7%
PETRO OUTRIGHT EURO	33	1	0.75	-23.8%	2.86	-80.0%	2	2.44	-37.8%
PETRO OUTRIGHT EURO	5L	15	2.25	549.7%	11.43	27.9%	9	5.32	75.8%
PETRO OUTRIGHT EURO	63	8	6.4	19.0%	6.1	25.0%	7	4.92	41.2%
PETRO OUTRIGHT EURO	6L	0	0	-	0	-	0	0.06	-100.0%
PETRO OUTRIGHT EURO	7I	0	13.95	-100.0%	5.43	-100.0%	7	8.62	-24.0%
PETRO OUTRIGHT EURO	7P	0	0	-	0	-	0	0.16	-100.0%

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 14 of 22

Commodity		ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
PETRO OUTFRIGHT EURO	7R	26	8	220.8%	15.38	66.9%	14	12.44	14.1%
PETRO OUTFRIGHT EURO	88	0	2.6	-100.0%	0	-	0	1.21	-80.2%
PETRO OUTFRIGHT EURO	CBB	1	0	-	0	-	0	0	-
PETRO OUTFRIGHT EURO	CGB	0	0	-	0	-	0	0.12	-78.1%
PETRO OUTFRIGHT EURO	CPB	20	2.6	674.7%	2.76	629.3%	6	2	207.8%
PETRO OUTFRIGHT EURO	EFF	2	0.5	214.3%	4.05	-61.2%	2	0.67	246.1%
PETRO OUTFRIGHT EURO	EFM	0	0	-	1.19	-68.0%	3	1.8	62.0%
PETRO OUTFRIGHT EURO	ENS	0	2.25	-78.8%	1.9	-75.0%	5	2.78	82.4%
PETRO OUTFRIGHT EURO	EWN	17	2.75	504.3%	3.67	353.2%	9	4.1	118.4%
PETRO OUTFRIGHT EURO	FBD	1	0	-	0	-	0	0.48	-63.8%
PETRO OUTFRIGHT EURO	MBB	0	0	-	0	-	0	0.97	-62.5%
PETRO OUTFRIGHT EURO	MBN	43	46.9	-8.5%	80.48	-46.7%	70	53.79	30.9%
PETRO OUTFRIGHT EURO	SMU	0	0	-	4.76	-100.0%	1	2.37	-37.9%
PETRO OUTFRIGHT EURO	T0	0	3.05	-100.0%	43.29	-100.0%	6	7.89	-27.2%
PETRO OUTFRIGHT EURO	ULB	0	0	-	0	-	2	6.13	-65.4%
PETRO OUTFRIGHT EURO	V0	6	0	-	5	28.6%	1	11.37	-90.9%
PETRO OUTFRIGHT EURO	W0	0	0	-	0	-	0	0	-
PETRO OUTFRIGHT EURO	X0	0	0	-	0	-	1	2.76	-76.5%
PETRO OUTFRIGHT EURO	Y0	0	0	-	0	-	0	0.4	-100.0%
PETRO OUTFRIGHT NA	FCB	3	21.55	-85.9%	64.67	-95.3%	12	12.18	-5.4%
PETRO OUTFRIGHT NA	FOB	0	0	-	0	-	0	0.04	-100.0%
PETRO OUTFRIGHT NA	FOM	0	0	-	0.24	-100.0%	0	0.25	-85.9%
PETRO OUTFRIGHT NA	GBA	0	0	-	0	-	0	0	-
PETRO OUTFRIGHT NA	GUD	0	0	-	0	-	0	0	-
PETRO OUTFRIGHT NA	JE	0	12	-100.0%	0	-	2	2.23	-14.9%
PETRO OUTFRIGHT NA	JET	486	87.5	455.3%	455.71	6.6%	242	66.82	262.2%
PETRO OUTFRIGHT NA	MBL	4	0	-	0	-	1	2.95	-52.3%
PETRO OUTFRIGHT NA	MEN	32	18.8	69.5%	21.33	49.3%	30	30.68	-2.0%
PETRO OUTFRIGHT NA	MEO	472	402.55	17.2%	558.24	-15.5%	488	397.09	22.9%
PETRO OUTFRIGHT NA	MFD	2	8	-80.4%	7.52	-79.1%	5	3.59	31.7%
PETRO OUTFRIGHT NA	MMF	14	13.45	2.7%	16.1	-14.2%	8	7.66	6.0%
PETRO OUTFRIGHT NA	NYT	6	0	-	0	-	1	0.1	885.8%
PETRO OUTFRIGHT NA	XER	0	0	-	0	-	0	0.36	-100.0%
PJM AD HUB 5MW REAL TIME	V3	1,086	8,413.6	-87.1%	2,411.9	-55.0%	5,498	6,568.19	-16.3%
PJM AD HUB 5MW REAL TIME	Z9	202	1,412.25	-85.7%	254.05	-20.5%	453	442.59	2.3%
PJM AECO DA OFF-PEAK	X1	0	0	-	0	-	0	0	-

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 15 of 22

Commodity		ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
PJM AECO DA PEAK	Y1	0	0	-	0	-	0	0.52	-100.0%
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	1,319	0	-	0	-	146	92.49	57.7%
PJM ATSI ELEC	MPD	70	0	-	0	-	8	5.04	54.2%
PJM BGE DA OFF-PEAK	R3	0	0	-	0	-	101	0	-
PJM BGE DA PEAK	E3	0	0	-	0	-	6	0	-
PJM COMED 5MW D AH O PK	D9	0	0	-	0	-	1,115	341.68	226.2%
PJM COMED 5MW D AH PK	D8	0	0	-	0	-	63	28.26	124.4%
PJM DAILY	JD	0	0	-	0	-	6	0	-
PJM DAYTON DA OFF-PEAK	R7	1,319	2,744	-51.9%	0	-	238	941.93	-74.7%
PJM DAYTON DA PEAK	D7	70	165.5	-57.4%	0	-	101	65.2	55.5%
PJM DUQUESNE 5MW D AH PK	D5	0	0	-	0	-	0	0	-
PJM DUQUS 5MW D AH O PK	D6	0	0	-	0	-	0	0	-
PJM JCPL DA OFF-PEAK	F2	0	0	-	0	-	0	60.71	-100.0%
PJM JCPL DA PEAK	J2	0	0	-	0	-	0	2.57	-100.0%
PJM NI HUB 5MW REAL TIME	B3	252	909.45	-72.3%	161.43	55.9%	326	274.42	18.8%
PJM NI HUB 5MW REAL TIME	B6	12,485	6,568	90.1%	5,940.95	110.2%	8,281	7,427.85	11.5%
PJM NILL DA OFF-PEAK	L3	9,072	2,973.9	205.1%	426.9	2025.1%	4,652	2,003.33	132.2%
PJM NILL DA PEAK	N3	182	138.85	31.2%	9.1	1902.6%	206	93.74	119.3%
PJM OFF-PEAK LMP SWAP FUT	JP	0	6	-100.0%	0	-	1	7.37	-91.8%
PJM PECO ZONE5MW PEAK CAL MO DAY A	4N	0	0	-	0	-	0	2.57	-100.0%
PJM PEPSCO DA OFF-PEAK	Q8	0	0	-	0	-	0	29.41	-100.0%
PJM PPL DA OFF-PEAK	F5	0	0	-	0	-	0	241.71	-100.0%
PJM PPL DA PEAK	L5	0	0	-	0	-	0	13.1	-100.0%
PJM PSEG DA OFF-PEAK	W6	0	0	-	0	-	709	7.75	9053.1%
PJM PSEG DA PEAK	L6	0	0	-	0	-	22	0.43	4977.7%
PJM WES HUB PEAK LMP 50 M	4S	0	0	-	0	-	0	0	-
PJM WESTH DA OFF-PEAK	E4	0	2,955.2	-100.0%	0	-	3,571	3,192.55	11.9%
PJM WESTHDA PEAK	J4	0	141.2	-100.0%	0	-	198	166.56	18.7%
PJM WESTH RT OFF-PEAK	N9	4,438	16,610	-73.3%	12,280	-63.9%	26,775	14,350.82	86.6%
PJM WESTH RT PEAK	L1	1,690	1,548.35	9.2%	1,701.38	-0.6%	2,668	992.34	168.8%
PLASTICS	PGP	72	6	1106.4%	21.52	236.3%	21	41.8	-49.5%
PREMIUM UNLD 10P FOB MED	3G	8	7.1	10.0%	2.19	256.5%	12	13.4	-9.9%
PREMIUM UNLEAD 10PPM FOB	8G	0	0	-	2.9	-91.8%	2	2.76	-43.7%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-	0	0.33	-90.9%

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 16 of 22

Commodity		ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	0	1.75	-100.0%	0.05	-100.0%	1	1.34	-11.7%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	5	46.8	-88.6%	18.48	-71.1%	25	9.93	154.8%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	853	634.6	34.3%	750.67	13.6%	548	358.93	52.8%
RBOB CALENDAR SWAP	RL	296	483.95	-38.9%	327.81	-9.8%	317	336.13	-5.6%
RBOB CRACK SPREAD	RM	26	57	-54.1%	85.71	-69.4%	66	50.57	31.2%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-	2	0.12	1177.6%
RBOB GASOLINE BALMO CLNDR	1D	71	84.85	-15.8%	11.67	512.7%	37	51.86	-29.1%
RBOB PHY	RBL	0	0	-	0	-	0	0	-
RBOB (PLATTS) CAL SWAP	RY	14	0	-	0	-	1	0	-
RBOB SPREAD (PLATTS) SWAP	RI	0	0	-	0	-	0	0.36	-100.0%
RBOB UP-DOWN CALENDAR SWA	RV	0	574.65	-100.0%	0	-	40	482.61	-91.7%
RBOB VS HEATING OIL SWAP	RH	84	37.5	123.2%	43.57	92.1%	76	48.48	56.5%
ROCKIES KERN OPAL - NW IN	IR	0	0	-	0	-	5	7.43	-39.1%
SAN JUAN BASIS SWAP	NJ	318	239.35	32.8%	421.38	-24.5%	329	117.92	178.9%
SAN JUAN PIPE SWAP	XX	0	0	-	0	-	0	0	-
SINGAPORE 180CST BALMO	BS	1	2.55	-55.2%	2	-42.9%	2	1.81	32.7%
SINGAPORE 380CST BALMO	BT	19	6.05	216.4%	1.19	1508.0%	8	5.02	51.6%
SINGAPORE 380CST FUEL OIL	SE	660	282.4	133.8%	417.57	58.1%	384	250.97	53.1%
SINGAPORE FUEL 180CST CAL	UA	63	51.1	22.9%	61.62	1.9%	55	87.78	-37.4%
SINGAPORE FUEL OIL SPREAD	SD	60	17.15	250.7%	41.95	43.4%	32	22.56	39.8%
SINGAPORE GASOIL	MTB	28	2.5	1014.3%	3.9	613.4%	12	5.77	104.6%
SINGAPORE GASOIL	MTS	228	148.3	53.4%	183.19	24.2%	183	119.77	53.0%
SINGAPORE GASOIL	STL	0	0	-	0	-	0	0.59	-27.0%
SINGAPORE GASOIL	STZ	0	12.5	-100.0%	0	-	1	0.99	-21.1%
SINGAPORE GASOIL CALENDAR	MSG	0	0	-	0.29	-100.0%	2	27.15	-90.9%
SINGAPORE GASOIL SWAP	SG	500	95.9	421.2%	726.1	-31.2%	300	110.89	170.8%
SINGAPORE GASOIL VS ICE	GA	652	7.5	8589.5%	214.52	203.8%	159	23.72	572.5%
SINGAPORE JET KERO BALMO	BX	0	0	-	0	-	1	2.17	-68.9%
SINGAPORE JET KERO GASOIL	RK	66	5	1223.8%	44.05	50.3%	42	14.39	193.8%
SINGAPORE JET KEROSENE SW	KS	51	41.6	23.3%	41.33	24.1%	33	64.68	-49.3%
SINGAPORE JET KERO VS. GASOIL BALMO	Z0	0	0	-	2.38	-100.0%	0	0.2	9.6%
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	84	8.75	858.4%	41.62	101.5%	24	14.3	68.9%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	1,217	402.1	202.7%	958.24	27.0%	467	317.86	47.0%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	0	-	0	0	-
SINGAPORE NAPHTHA SWAP	SP	0	0	-	0	-	0	4.64	-100.0%
SING FUEL	MSD	2	0	-	0	-	0	0.04	612.4%

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 17 of 22

Commodity		ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
SOCAL BASIS SWAP	NS	0	0	-	0	-	0	0.38	-100.0%
SOCAL PIPE SWAP	XN	0	0	-	0	-	25	1.93	1216.1%
SONAT BASIS SWAP FUTURE	SZ	0	0	-	0	-	2	58.17	-97.3%
SOUTHERN NAT LA NAT GAS	M8	0	0	-	0	-	3	16.92	-84.3%
SOUTH STAR TEX OKLHM KNS	8Z	4	36.6	-88.3%	19.05	-77.5%	10	28.68	-65.4%
Sumas Basis Swap	NK	115	27.6	318.0%	36.14	219.2%	78	56.71	37.9%
SUMAS NAT GAS PLATTS FIXED PRICE	DVS	0	0	-	0	-	0	11.43	-100.0%
TC2 ROTTERDAM TO USAC 37K	TM	0	0	-	0	-	0	0.05	-100.0%
TC5 RAS TANURA TO YOKOHAM	TH	0	0	-	0	-	0	0.12	-45.3%
TCO BASIS SWAP	TC	29	68.85	-58.2%	116.19	-75.2%	146	155.65	-6.3%
TCO NG INDEX SWAP	Q1	0	0	-	11.43	-100.0%	1	15.43	-93.3%
TENN 800 LEG NAT GAS INDE	L4	0	13.95	-100.0%	0	-	6	12.62	-55.9%
TENNESSEE 500 LEG BASIS S	NM	0	0	-	0	-	7	21.84	-67.7%
TENNESSEE 800 LEG NG BASI	6Z	0	0	-	0	-	7	15.45	-57.2%
TENNESSEE ZONE 0 BASIS SW	NQ	0	0	-	0	-	13	4.08	221.4%
Tetco ELA Basis	TE	0	0	-	0	-	0	5.38	-100.0%
TETCO M-3 INDEX	IX	0	0	-	11.43	-100.0%	36	43.73	-17.2%
Tetco STX Basis	TX	0	18.25	-100.0%	0	-	7	18.45	-62.2%
TEXAS EASTERN ZONE M-3 BA	NX	149	93.5	59.2%	327.86	-54.6%	360	99.24	262.8%
TEXAS GAS ZONE1 NG BASIS	9F	0	0	-	0	-	1	63.86	-98.3%
TRANSCO ZONE 1 NG BASIS	8E	0	0	-	0	-	0	1.45	-100.0%
Transco Zone 3 Basis	CZ	0	0	-	11.43	-100.0%	4	27.57	-83.8%
TRANSCO ZONE4 BASIS SWAP	TR	203	88	130.3%	70.19	188.7%	103	299.94	-65.7%
TRANSCO ZONE 4 NAT GAS IN	B2	0	0	-	0	-	6	4.9	28.7%
TRANSCO ZONE 6 BASIS SWAP	NZ	89	10.65	733.0%	77.05	15.1%	60	42.16	43.4%
TRANSCO ZONE 6 INDEX	IT	0	0	-	11.43	-100.0%	29	0.3	9615.7%
TRANSCO ZONE 6 PIPE SWAP	XZ4	0	0	-	0	-	0	0.48	-100.0%
UCM FUT	UCM	1	0	-	0.33	114.3%	1	2.28	-35.0%
ULSD 10PPM CIF MED BALMO	X7	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED SWAP	Z6	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED VS ICE	Z7	1	6.4	-88.8%	0	-	1	4.42	-82.4%
ULSD 10PPM CIF VS ICE GAS	7V	0	0	-	0	-	0	0.1	53.3%
ULSD UP-DOWN BALMO SWP	1L	408	346.75	17.5%	230.71	76.6%	286	179.31	59.4%
UP DOWN GC ULSD VS NMX HO	LT	2,555	2,364.35	8.1%	2,492.38	2.5%	2,526	1,974.87	27.9%
USGC UNL 87 CRACK SPREAD	RU	0	33.75	-100.0%	0	-	1	14.03	-94.6%
VENTURA NAT GAS PLATTS FIXED PRICE	DVA	0	0	-	0	-	0	0.17	-100.0%

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 18 of 22

Commodity	ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG	
Energy Futures									
WAHA BASIS	NW	87	112.9	-23.0%	82.38	5.5%	193	161.57	19.6%
WAHA INDEX SWAP FUTURE	IY	0	85.6	-100.0%	2.86	-100.0%	38	6.77	458.4%
WESTERN RAIL DELIVERY PRB	QP	0	119.25	-100.0%	28.57	-100.0%	40	103.64	-61.4%
WTI-BRENT BULLET SWAP	BY	24	0	-	0	-	2	0	-
WTI-BRENT CALENDAR SWAP	BK	556	834.25	-33.4%	381.29	45.8%	553	1,097.31	-49.6%
WTI CALENDAR	CS	1,594	1,036.8	53.7%	1,762.67	-9.6%	1,449	1,600.02	-9.4%
WTS (ARGUS) VS WTI SWAP	FF	177	180	-1.6%	731.14	-75.8%	182	240.85	-24.3%
WTS (ARGUS) VS WTI TRD MT	FH	24	7.5	217.5%	47.71	-50.1%	53	76.89	-31.3%
Energy Options									
1 MO GASOIL CAL SWAP SPR	GXA	0	0	-	0	-	0	0.4	-100.0%
APPALACHIAN COAL	6K	0	0	-	0	-	0	0.16	-100.0%
BRENT CALENDAR SWAP	BA	5	55.65	-91.0%	85.71	-94.2%	59	605.34	-90.3%
BRENT OIL LAST DAY	BE	333	58.3	471.8%	4.76	6900.0%	190	207.99	-8.6%
BRENT OIL LAST DAY	BZO	1,872	0	-	1,998.9	-6.4%	1,013	2.85	35510.8%
BRENT OIL LAST DAY	OS	0	99.1	-100.0%	0.19	-100.0%	53	218.15	-75.7%
COAL API2 INDEX	CLA	84	213.75	-60.8%	75.71	10.6%	234	261.75	-10.7%
COAL API2 INDEX	CQA	0	633.75	-100.0%	0	-	440	397.83	10.7%
COAL API2 INDEX	MTC	0	0	-	0	-	1	0.6	8.8%
COAL API4 INDEX	RLA	0	0	-	2.38	-100.0%	0	5.53	-92.2%
COAL API4 INDEX	RQA	3	0	-	4.76	-40.0%	7	2.37	181.1%
COAL SWAP	CPF	0	0	-	0	-	3	2.89	-12.2%
COAL SWAP	RPF	0	68	-100.0%	0	-	5	15.14	-68.9%
CRUDE OIL 1MO	WA	12,139	7,026.25	72.8%	11,050.67	9.8%	12,027	9,324.93	29.0%
CRUDE OIL APO	AO	1,013	1,197	-15.4%	2,460.86	-58.8%	1,406	2,856.53	-50.8%
CRUDE OIL CALNDR STRIP	6F	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	AH	0	800	-100.0%	0	-	10	85.38	-88.4%
CRUDE OIL OUTRIGHTS	DBP	0	0	-	0	-	0	3.56	-100.0%
CRUDE OIL PHY	CD	93	110	-15.6%	161.9	-42.6%	163	70.75	130.8%
CRUDE OIL PHY	LC	669	2,933.65	-77.2%	551.76	21.3%	1,349	1,924.91	-29.9%
CRUDE OIL PHY	LO	241,544	138,833.65	74.0%	150,570.05	60.4%	181,605	156,628.74	15.9%
CRUDE OIL PHY	LO1	1,064	183.2	480.9%	269.52	294.9%	334	200.65	66.2%
CRUDE OIL PHY	LO2	201	180.6	11.5%	179.71	12.0%	193	159.28	21.1%
CRUDE OIL PHY	LO3	195	56.8	243.8%	258.52	-24.5%	138	98.22	40.7%

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 19 of 22

Commodity	ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG	
Energy Options									
CRUDE OIL PHY	LO4	255	58.4	337.5%	257.67	-0.9%	218	119.77	82.0%
CRUDE OIL PHY	LO5	0	0	-	0	-	109	60.55	79.7%
DAILY CRUDE OIL	DNM	0	0	-	0	-	0	31.62	-100.0%
ELEC FINSETTLED	PML	0	0	-	0.48	-100.0%	1	0.15	641.7%
ELEC MISO PEAK	9T	0	127	-100.0%	40	-100.0%	15	10.04	47.5%
ELECTRICITY OFF PEAK	N9P	0	0	-	0	-	0	0	-
ETHANOL	CE1	0	0	-	0	-	0	0	-
ETHANOL	CE3	0	0	-	0	-	0	0	-
ETHANOL SWAP	CVR	436	211.85	105.9%	444.67	-1.9%	318	288.51	10.1%
ETHANOL SWAP	GVR	10	7.5	33.3%	28.57	-65.0%	16	15.55	2.1%
EURO-DENOMINATED PETRO PROD	EFB	0	0	-	0	-	0	0	-
EURO-DENOMINATED PETRO PROD	NWE	0	0	-	0	-	0	0.06	-100.0%
EUROPEAN JET KEROSENE NWE (PLATTS)	30	0	0	-	0	-	0	0	-
GASOIL CRACK SPREAD AVG PRICE OPTIO	3U	0	0	-	0	-	0	0	-
GASOLINE	GCE	0	0	-	0	-	4	0.49	664.0%
HEATING OIL CRK SPD AVG PRICE OPTION	3W	0	0	-	0	-	1	0	-
HEATING OIL PHY	LB	8	15.05	-47.2%	24.05	-66.9%	17	24.53	-29.5%
HEATING OIL PHY	OH	2,754	1,965.3	40.1%	1,755.24	56.9%	2,472	2,397.86	3.1%
HENRY HUB FINANCIAL LAST	E7	151	60.3	150.7%	93.38	61.9%	102	93.52	8.9%
HO 1 MONTH CLNDR OPTIONS	FA	0	0	-	9.52	-100.0%	26	13.83	84.6%
HUSTN SHIP CHNL PIPE SWP	PK	0	18.2	-100.0%	0	-	0	14.72	-100.0%
LLS CRUDE OIL	WJO	0	204	-100.0%	0	-	51	16.13	214.9%
MCCLOSKEY ARA ARGS COAL	MTO	0	260	-100.0%	11.43	-100.0%	41	35.55	15.7%
MCCLOSKEY RCH BAY COAL	MFO	0	0	-	4.76	-100.0%	11	7.41	45.2%
NATURAL GAS	G10	0	0	-	0	-	2	0	-
NATURAL GAS 12 M CSO FIN	G7	0	25	-100.0%	0	-	0	10.28	-100.0%
NATURAL GAS 1 M CSO FIN	G4	1,571	1,060	48.2%	1,688.81	-7.0%	494	1,073.97	-54.0%
NATURAL GAS 2 M CSO FIN	G2	32	50	-35.2%	103.57	-68.7%	18	19.57	-10.3%
NATURAL GAS 3 M CSO FIN	G3	5	57.5	-91.7%	9.52	-50.0%	985	258.68	280.8%
NATURAL GAS 5 M CSO FIN	G5	0	0	-	0	-	5	10.67	-51.3%
NATURAL GAS 6 M CSO FIN	G6	171	50	242.9%	71.43	140.0%	40	185.38	-78.5%
NATURAL GAS OPTION ON CALENDAR STR	6J	329	27	1116.9%	133.33	146.4%	111	51.46	116.3%
NATURAL GAS PHY	KD	1,372	1,299.3	5.6%	1,505.24	-8.8%	1,511	1,072.45	40.9%
NATURAL GAS PHY	LN	106,678	100,820.7	5.8%	95,015.62	12.3%	93,218	77,448.58	20.4%
NATURAL GAS PHY	ON	17,085	16,018.95	6.7%	14,878.71	14.8%	13,481	11,975.07	12.6%
NATURAL GAS PHY	ON1	0	0	-	0	-	0	0	-

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 20 of 22

Commodity		ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Options									
NATURAL GAS PHY	ON5	0	0	-	0	-	0	0.1	-100.0%
NG HH 3 MONTH CAL	IC	0	0	-	0	-	2	0	-
N ROCKIES PIPE SWAP	ZR	0	0	-	30	-100.0%	28	25.41	11.4%
NY HARBOR HEAT OIL SWP	AT	156	531.65	-70.6%	273.62	-42.9%	263	655.77	-59.9%
NYISO ZONE G 5MW PEAK OPTIONS	9U	511	0	-	0	-	48	2.17	2122.3%
NYMEX EUROPEAN GASOIL APO	F7	0	0	-	1.43	-100.0%	0	5.78	-97.8%
NYMEX EUROPEAN GASOIL OPT	F8	0	0	-	0	-	0	1.03	-100.0%
PETROCHEMICALS	4H	10	19.75	-50.6%	5.95	64.0%	49	52.73	-7.8%
PETROCHEMICALS	4I	0	0	-	0	-	0	0	-
PETROCHEMICALS	4J	20	7.5	166.7%	17.38	15.1%	27	7.27	275.3%
PETROCHEMICALS	4K	0	0	-	8.57	-100.0%	7	0	-
PETROCHEMICALS	CPR	0	0	-	1.19	-100.0%	2	0.06	3970.7%
PETRO OUTRIGHT EURO	8H	0	0	-	0	-	0	0.71	-100.0%
PGE CITYGATE PIPE SWAP	CW	0	0	-	0	-	0	0	-
PJM CALENDAR STRIP	6O	0	1	-100.0%	0	-	0	6.48	-100.0%
PJM ELECTRIC	6OO	0	0	-	0	-	0	0	-
PJM MONTHLY	JO	0	0	-	0	-	0	0	-
PJM WES HUB PEAK CAL MTH	6OA	16	0	-	7.62	112.5%	5	0.79	496.9%
PJM WES HUB PEAK CAL MTH	JOA	0	0	-	0	-	45	0	-
PJM WES HUB PEAK LMP 50MW	PMA	126	0	-	3.81	3205.0%	52	0	-
RBOB 1MO CAL SPD OPTIONS	ZA	86	0	-	316.67	-72.9%	51	0	-
RBOB CALENDAR SWAP	RA	0	30	-100.0%	16	-100.0%	29	85.57	-66.7%
RBOB PHY	OB	1,097	1,135.4	-3.4%	592.05	85.3%	1,645	1,374.66	19.7%
RBOB PHY	RF	2	0	-	0	-	0	21.5	-98.8%
ROTTERDAM 3.5%FUEL OIL CL	Q6	0	0.5	-100.0%	0	-	2	2.43	-7.4%
SAN JUAN PIPE SWAP	PJ	0	0	-	25.71	-100.0%	39	20.13	95.9%
SHORT TERM	U11	45	0	-	0	-	14	13.87	0.0%
SHORT TERM	U12	0	6.25	-100.0%	9.52	-100.0%	16	8.16	97.8%
SHORT TERM	U13	0	47.5	-100.0%	23.81	-100.0%	18	10.02	84.1%
SHORT TERM	U14	21	0	-	7.14	200.0%	23	6.62	241.6%
SHORT TERM	U15	14	0	-	0	-	15	10.87	36.4%
SHORT TERM	U22	25	0	-	0	-	16	6.17	167.1%
SHORT TERM	U23	24	6.5	266.3%	0	-	9	9.74	-3.1%
SHORT TERM	U24	0	0	-	14.29	-100.0%	9	8.32	8.2%
SHORT TERM	U25	0	2.5	-100.0%	0	-	2	3.95	-44.7%
SHORT TERM	U26	0	0	-	0	-	7	4.25	61.0%

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 21 of 22

Commodity		ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Options									
SHORT TERM CRUDE OIL	C02	0	0	-	0	-	0	0	-
SHORT TERM NATURAL GAS	U01	31	10	209.5%	47.62	-35.0%	22	7.33	196.7%
SHORT TERM NATURAL GAS	U02	33	0	-	0	-	18	23.77	-23.5%
SHORT TERM NATURAL GAS	U03	69	0	-	0	-	13	12.25	8.5%
SHORT TERM NATURAL GAS	U04	30	15	98.4%	13.1	127.3%	22	9.21	135.0%
SHORT TERM NATURAL GAS	U05	0	67.5	-100.0%	0	-	12	8.7	35.7%
SHORT TERM NATURAL GAS	U06	0	0	-	19.05	-100.0%	13	9.19	36.8%
SHORT TERM NATURAL GAS	U07	48	0	-	14.29	233.3%	21	11.54	80.0%
SHORT TERM NATURAL GAS	U08	5	0	-	0	-	14	7.81	84.2%
SHORT TERM NATURAL GAS	U09	29	56.25	-49.2%	0	-	24	21.47	9.7%
SHORT TERM NATURAL GAS	U10	24	2.5	852.4%	4.76	400.0%	20	14.82	34.2%
SHORT TERM NATURAL GAS	U16	12	10	19.0%	0	-	17	11.96	39.8%
SHORT TERM NATURAL GAS	U17	21	0	-	0	-	6	7.85	-22.5%
SHORT TERM NATURAL GAS	U18	10	0	-	2.38	300.0%	13	4.35	204.2%
SHORT TERM NATURAL GAS	U19	0	2.5	-100.0%	7.14	-100.0%	7	12.53	-47.1%
SHORT TERM NATURAL GAS	U20	0	0	-	2.38	-100.0%	6	6.84	-9.5%
SHORT TERM NATURAL GAS	U21	36	0	-	21.43	66.7%	8	9.29	-12.6%
SHORT TERM NATURAL GAS	U27	0	10	-100.0%	7.14	-100.0%	5	4.84	-6.1%
SHORT TERM NATURAL GAS	U28	0	0	-	30.95	-100.0%	17	1.78	855.3%
SHORT TERM NATURAL GAS	U29	21	0	-	0	-	14	6.32	117.3%
SHORT TERM NATURAL GAS	U30	36	0	-	0	-	7	16.11	-54.3%
SHORT TERM NATURAL GAS	U31	0	0	-	13.1	-100.0%	5	1.5	224.2%
SINGAPORE FUEL OIL 180 CS	C5	0	0	-	0	-	0	0	-
SINGAPORE GASOIL CALENDAR	M2	0	0	-	0	-	0	1.19	-100.0%
SINGAPORE JET FUEL CALENDAR	N2	23	0	-	22.86	0.0%	4	5.93	-29.9%
SOCAL PIPE SWAP	ZN	0	0	-	0	-	48	0	-
WTI 12 MONTH CALENDAR OPT	WZ	0	0	-	0	-	0	7.91	-100.0%
WTI-BRENT BULLET SWAP	BV	326	1,297.5	-74.9%	619.05	-47.3%	779	1,060.71	-26.5%
WTI CRUDE OIL 1 M CSO FI	7A	11,819	7,508.75	57.4%	5,123.81	130.7%	7,266	7,294.69	-0.4%
Commodities and Alternative Investments Futures									
COCOA TAS	CJ	1	24.9	-97.3%	1.43	-53.3%	11	7.18	56.4%
COFFEE	KT	0	1.85	-97.4%	0.14	-66.7%	1	2.51	-70.9%

NYMEX/COMEX Exchange ADV Report - Monthly

November 2016

Page 22 of 22

Commodity	ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Commodities and Alternative Investments Futures								
COTTON	0	0.9	-89.4%	0.43	-77.8%	2	2.31	8.0%
SUGAR 11	0	8.85	-98.4%	0.1	50.1%	2	6.21	-70.8%
TOTAL FUTURES GROUP								
Commodities and Alternative Investments Futures	1	36.5	-97.4%	2.1	-54.5%	16	18.21	-10.6%
Energy Futures	2,366,366	1,684,181.55	40.5%	2,116,763.29	11.8%	2,094,475	1,689,389.83	24.0%
Metals Futures	647,314	384,209.7	68.5%	340,632.38	90.0%	422,936	308,947.8	36.9%
TOTAL FUTURES	3,013,681	2,068,427.75	45.7%	2,457,397.76	22.6%	2,517,427.06	1,998,355.84	26.0%
TOTAL OPTIONS GROUP								
Energy Options	404,799	285,554.3	41.8%	291,055.24	39.1%	323,300	279,234.75	15.8%
Metals Options	70,679	35,122.7	101.2%	45,349.43	55.9%	46,436	35,518.11	30.7%
TOTAL OPTIONS	475,478	320,677	48.3%	336,404.67	41.3%	369,736.23	314,752.86	17.5%
TOTAL COMBINED								
Metals	717,993	419,332.4	71.2%	385,981.81	86.0%	469,372	344,465.91	36.3%
Energy	2,771,165	1,969,735.85	40.7%	2,407,818.53	15.1%	2,417,775	1,968,624.58	22.8%
Commodities and Alternative Investments	1	36.5	-97.4%	2.1	-54.5%	16	18.21	-10.6%
GRAND TOTAL	3,489,159	2,389,104.75	46.0%	2,793,802.43	24.9%	2,887,163.29	2,313,108.7	24.8%