

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 1 of 22

Commodity		ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Metals Futures									
COMEX GOLD	GC	167,694	124,328.95	34.9%	338,508.9	-50.5%	228,432	165,404.5	38.1%
NYMEX HOT ROLLED STEEL	HR	129	145.27	-10.9%	124.9	3.6%	214	232.48	-8.0%
NYMEX PLATINUM	PL	20,151	18,577.77	8.5%	17,164.62	17.4%	15,849	14,391.87	10.1%
PALLADIUM	PA	4,344	3,043.45	42.7%	9,454.14	-54.1%	5,698	5,313.94	7.2%
URANIUM	UX	14	54.45	-74.8%	0.1	14305.8%	30	17.98	67.4%
COMEX SILVER	SI	54,073	39,312.5	37.5%	105,445.9	-48.7%	72,297	53,179.47	35.9%
COMEX E-Mini GOLD	QO	346	192.55	79.7%	837.71	-58.7%	517	263.87	95.8%
COMEX E-Mini SILVER	QI	48	23.77	102.5%	80.71	-40.4%	59	38.83	53.2%
COMEX COPPER	HG	68,275	47,691.36	43.2%	168,155.86	-59.4%	85,415	67,138.56	27.2%
COMEX MINY COPPER	QC	27	17.41	52.9%	51.1	-47.9%	26	36.25	-26.9%
Aluminium MW Trans Prem Platts	AUP	118	135.95	-13.5%	468.57	-74.9%	273	148.01	84.6%
ALUMINUM	A38	4	0	-	0	-	1	0	-
ALUMINUM	AEP	43	61.23	-29.3%	99.29	-56.4%	54	18.38	193.0%
ALUMINUM	ALA	0	0	-	0	-	0	0	-
ALUMINUM	ALI	22	20.68	7.8%	54	-58.7%	33	15.98	104.6%
ALUMINUM	EDP	50	0	-	115.24	-56.9%	41	0	-
ALUMINUM	MJP	36	0	-	82.86	-56.3%	36	0	-
COPPER	HGS	3	4.45	-30.5%	19.05	-83.8%	15	25.84	-40.4%
E-MICRO GOLD	MGC	2,823	2,354.73	19.9%	4,579.1	-38.4%	3,877	1,611.24	140.6%
FERROUS PRODUCTS	BUS	0	0	-	7.62	-100.0%	4	2.21	74.9%
FERROUS PRODUCTS	SSF	0	0	-	0	-	0	0	-
GOLD	GPS	0	0	-	0.1	-100.0%	0	0	-
Gold Kilo	GCK	177	345.27	-48.6%	227.9	-22.2%	223	202.91	9.8%
IRON ORE 58 CHINA TSI FUTURES	TIC	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA PLATTS FUTURES	PIO	0	0	-	2.19	-100.0%	12	10.33	17.4%
IRON ORE 62 CHINA TSI FUTURES	TIO	659	694.36	-5.1%	1,269.76	-48.1%	791	538.17	47.1%
LNDN ZINC	ZNC	0	0	-	0	-	1	1.53	-40.2%
METALS	LED	0	0	-	0	-	0	0	-
SILVER	SIL	308	207.68	48.5%	564.57	-45.4%	405	355.47	13.8%

Metals Options

COMEX COPPER	HX	87	61.09	42.9%	233.71	-62.7%	153	107.16	42.5%
COMEX GOLD	OG	34,953	23,262.95	50.3%	63,082.48	-44.6%	39,349	29,780.74	32.1%
COMEX SILVER	SO	3,817	2,925.95	30.4%	6,144.38	-37.9%	5,459	4,840.57	12.8%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 2 of 22

Commodity		ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 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	43	33.86	25.7%	80.48	-47.1%	60	24.18	146.1%
GOLD	OG2	68	22.45	203.5%	370.24	-81.6%	82	29.7	175.6%
GOLD	OG3	110	14.86	642.6%	49.19	124.4%	49	22.26	118.4%
GOLD	OG4	52	1.91	2623.8%	33.9	53.4%	33	12.79	154.7%
GOLD	OG5	32	0	-	0	-	14	5.16	178.9%
IRON ORE 62 CHINA TSI CALL OPTION	ICT	8	220.91	-96.6%	135.24	-94.4%	158	96.28	63.8%
IRON ORE 62 CHINA TSI PUT OPTION	ICT	17	236.18	-92.8%	128.1	-86.8%	129	194.45	-33.9%
NYMEX PLATINUM	PO	269	124.86	115.5%	171.81	56.6%	211	230.34	-8.3%
PALLADIUM	PAO	202	29.14	591.7%	218.14	-7.6%	167	169.89	-1.7%
SILVER	SO1	0	0	-	9.48	-100.0%	2	1.69	31.1%
SILVER	SO2	0	0	-	16.05	-99.7%	2	0.75	227.0%
SILVER	SO3	12	0	-	3.76	221.5%	3	0.77	312.5%
SILVER	SO4	10	0	-	2.05	400.0%	2	0.56	236.1%
SILVER	SO5	0	0	-	0	-	1	0.8	27.6%

Energy Futures

CRUDE OIL PHY	CL	1,141,952	821,069.27	39.1%	1,303,553.38	-12.4%	1,098,287	799,218.94	37.4%
CRUDE OIL	WS	405	288.09	40.5%	144.71	179.7%	377	794.74	-52.6%
MINY WTI CRUDE OIL	QM	10,888	10,426.09	4.4%	14,447.33	-24.6%	13,417	12,448.6	7.8%
BRENT OIL LAST DAY	BZ	99,918	95,764.36	4.3%	120,669.67	-17.2%	94,100	103,759.2	-9.3%
HEATING OIL PHY	HO	157,986	157,732.32	0.2%	167,555.1	-5.7%	156,307	146,035.65	7.0%
HTG OIL	BH	4	87.73	-95.9%	3.62	0.0%	22	8.48	161.0%
MINY HTG OIL	QH	0	0.45	-47.6%	0.24	0.0%	0	0.39	7.6%
RBOB PHY	RB	153,404	152,982.59	0.3%	183,082.38	-16.2%	180,272	159,296.83	13.2%
MINY RBOB GAS	QU	0	0.27	-65.1%	0.19	-50.0%	0	0.23	-10.2%
NATURAL GAS	HP	6,354	6,920.23	-8.2%	7,394.52	-14.1%	6,247	4,221.02	48.0%
LTD NAT GAS	HH	18,614	14,524.18	28.2%	11,777.05	58.1%	11,739	11,452.83	2.5%
MINY NATURAL GAS	QG	2,304	1,493.27	54.3%	1,753.57	31.4%	1,345	1,305.13	3.1%
PJM MONTHLY	JM	0	20.18	-100.0%	2.29	-100.0%	12	29.11	-59.8%
NATURAL GAS PHY	NG	466,807	362,908.36	28.6%	432,060	8.0%	386,828	323,211.43	19.7%
RBOB GAS	RT	104	246.18	-57.9%	191.52	-45.9%	77	71.39	7.7%
3.5% FUEL OIL CID MED SWA	7D	16	14.05	10.5%	15	3.5%	13	3.54	268.8%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 3 of 22

Commodity		ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
3.5% FUEL OIL CIF BALMO S	8D	4	0	-	1.43	200.0%	2	0.6	160.5%
AEP-DAYTON HUB DAILY	VD	0	0	-	0	-	0	0	-
AEP-DAYTON HUB MTHLY	VM	0	0	-	0	-	1	2.62	-63.6%
AEP-DAYTON HUB OFF-PEAK M	VP	0	0	-	0	-	0	3.72	-100.0%
ALGON CITY GATES NAT GAS	N7	0	0	-	0	-	25	0	-
ALGONQUIN CITYGATES BASIS	B4	0	2.45	-100.0%	2.67	-100.0%	32	5.61	477.4%
ANR LOUISIANA BASIS SWAP	ND	6	0	-	5.76	2.5%	1	11.84	-91.8%
ANR OKLAHOMA	NE	0	44.18	-100.0%	14.38	-100.0%	19	45.51	-58.3%
APPALACHIAN COAL (PHY)	QL	0	3.18	-100.0%	0	-	1	10.48	-95.1%
ARGUS LLS VS. WTI (ARG) T	E5	413	662.64	-37.7%	530.1	-22.2%	574	387.82	47.9%
ARGUS PROPAN FAR EST INDE	7E	49	40.32	22.2%	77.14	-36.1%	72	22.89	215.9%
ARGUS PROPAN(SAUDI ARAMCO	9N	28	40.41	-29.8%	30.86	-8.0%	40	28.17	42.5%
AUSTRIALIAN COKE COAL	ALW	12	0.55	2099.8%	25.81	-53.5%	19	7.47	156.1%
BRENT BALMO SWAP	J9	12	4.55	161.9%	3.62	229.0%	9	19.19	-52.6%
BRENT CALENDAR SWAP	CY	127	93.41	36.1%	19.95	537.2%	88	234.16	-62.6%
BRENT CFD SWAP	6W	0	0	-	0	-	0	3.75	-100.0%
BRENT FINANCIAL FUTURES	BB	9	160.27	-94.3%	0	-	12	291.68	-95.8%
BRENT FINANCIAL FUTURES	MBC	0	49.14	-100.0%	0	-	6	4.4	28.3%
BRENT FINANCIAL FUTURES	MDB	0	2.73	-100.0%	0	-	10	1.54	546.9%
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	-	0	-	71	0	-
CAISO SP15 EZGNHUB5 PEAK	9Z	0	0	-	0	-	0	0	-
CANADIAN LIGHT SWEET OIL	CIL	21	155.59	-86.4%	30	-29.2%	83	57.85	43.4%
CENTERPOINT BASIS SWAP	PW	0	72.18	-100.0%	0	-	52	89.91	-41.8%
CENTERPOINT EAST INDEX	II	0	0	-	0	-	3	2.68	9.7%
CENTER POINT NAT GAS FIXED PRICE	DAC	0	0	-	0	-	0	0.13	-100.0%
CHICAGO ETHANOL SWAP	CU	8,334	2,927	184.7%	6,688.43	24.6%	5,247	3,956.88	32.6%
CHICAGO ULSD (PLATTS) SWA	4C	0	0	-	0	-	0	0	-
CHICAGO ULSD PL VS HO SPR	5C	7	13.5	-47.1%	0	-	11	17.4	-34.1%
CHICAGO UNL GAS PL VS RBO	3C	0	0	-	0	-	8	1.36	508.2%
CIG BASIS	CI	25	942.18	-97.4%	164.81	-85.0%	326	189.41	72.1%
CIG ROCKIES NG INDEX SWA	Z8	0	0	-	0	-	4	0	-
CINERGY HUB OFF-PEAK MONT	EJ	0	0	-	0	-	0	2.49	-90.4%
CINERGY HUB PEAK MONTH	EM	0	0	-	0	-	0	0.16	-100.0%
CIN HUB 5MW D AH O PK	K2	0	0	-	1,118.1	-100.0%	1,280	705.77	81.3%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 4 of 22

Commodity		ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
CIN HUB 5MW D AH PK	H5	55	44.64	24.2%	10.38	433.9%	88	41.81	110.1%
CIN HUB 5MW REAL TIME O P	H4	7,783	1,252.73	521.3%	2,811.43	176.8%	4,827	3,113.64	55.0%
CIN HUB 5MW REAL TIME PK	H3	85	69.05	23.5%	41.43	105.7%	271	81.89	230.6%
COAL SWAP	ACM	3	34.32	-92.4%	19.05	-86.3%	12	16.28	-25.0%
COAL SWAP	SSI	0	3.86	-100.0%	0	-	1	12.5	-94.1%
COLUMB GULF MAINLINE NG B	5Z	0	51.73	-100.0%	5.76	-100.0%	87	101.64	-13.9%
COLUMBIA GULF MAIN NAT G	L2	0	42.27	-100.0%	0	-	9	13.36	-34.4%
COLUMBIA GULF NAT GAS FIXED PRICE	DCE	0	0	-	0	-	0	1.93	-100.0%
COLUMBIA GULF ONSHORE	GL	41	42.27	-2.2%	0	-	16	18.27	-13.6%
CONWAY NATURAL GASOLINE (OPIS) SWA	8L	0	13.95	-100.0%	1.43	-100.0%	7	4.08	64.5%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	8	0	-	2.43	223.5%	11	7.76	41.1%
CONWAY PROPANE 5 DECIMALS SWAP	8K	384	256.27	50.0%	375.33	2.4%	350	220.14	59.2%
CRUDE OIL	CHB	0	0	-	0	-	0	0	-
CRUDE OIL	LPS	187	177.82	5.0%	255.86	-27.0%	230	120.74	90.3%
CRUDE OIL OUTRIGHTS	37	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	42	9	10.27	-14.7%	1.43	513.3%	5	47.56	-90.0%
CRUDE OIL OUTRIGHTS	CSW	6	0	-	26.9	-78.8%	9	0	-
CRUDE OIL OUTRIGHTS	DBL	0	87.27	-100.0%	0	-	3	128.9	-97.4%
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-	0	0.93	-100.0%
CRUDE OIL OUTRIGHTS	GSW	3	0	-	3.81	-25.0%	1	0	-
CRUDE OIL OUTRIGHTS	HTT	333	0	-	96.43	245.0%	120	0	-
CRUDE OIL OUTRIGHTS	WCC	79	108.14	-27.3%	87.86	-10.6%	212	251.08	-15.7%
CRUDE OIL PHY	CLL	0	0	-	0	-	0	0	-
CRUDE OIL SPRDS	38	0	0	-	0	-	3	1.19	125.9%
CRUDE OIL SPRDS	WTT	100	52.32	92.0%	285.95	-64.9%	181	29.81	508.6%
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	-	11	0	-

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 5 of 22

Commodity		ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 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	-99.2%
DATED TO FRONTLINE BRENT	FY	59	80.91	-27.6%	263.1	-77.7%	87	136.86	-36.7%
DEMARCO INDEX FUTURE	DI	0	0	-	0	-	3	0	-
DEMARCO SWING SWAP	DT	0	0	-	0	-	0	0	-
DIESEL 10P BRG FOB RDM VS	7X	5	0	-	0	-	1	0.04	2160.5%
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	0	0	-	1.48	-100.0%	79	10.12	685.1%
DOMINION TRANSMISSION INC	PG	305	713.77	-57.3%	600.86	-49.3%	914	348.13	162.5%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-	1	0.4	176.1%
DUBAI CRUDE OIL CALENDAR	DC	316	145.55	116.9%	245.14	28.8%	120	186.66	-35.6%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	0	-	0	3.32	-100.0%
EASTERN RAIL DELIVERY CSX	QX	38	41.36	-7.9%	67.86	-43.9%	59	159.71	-62.8%
EAST/WEST FUEL OIL SPREAD	EW	1	0.23	528.5%	2.24	-36.2%	2	9.28	-83.0%
EIA FLAT TAX ONHWAY DIESE	A5	44	54.23	-19.1%	6.38	587.3%	46	37.31	23.3%
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	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	0	-	0	-	5	6.06	-16.9%
ELEC FINSETTLED	49	0	0	-	0	-	0	5.04	-100.0%
ELEC MISO PEAK	4L	10	0	-	0	-	1	6.05	-85.9%
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	0	-	0	-	93	110.92	-16.0%
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	-	0	-	7	0	-
ELEC WEST POWER PEAK	MDC	0	0	-	0	-	21	0	-
EL PASO PERMIAN INDEX SWA	IL	0	0	-	0	-	6	0	-
EMMISSIONS	CPL	0	0	-	0	-	0	1.98	-100.0%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 6 of 22

Commodity		ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 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	213.82	-100.0%	0	-	17	113.82	-85.1%
ERCOT NORTH ZMCPE 5MW PEAK	I5	0	11.59	-100.0%	0	-	1	12.06	-92.3%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	265	31.36	743.9%	262.1	1.0%	132	116.11	13.8%
EU LOW SULPHUR GASOIL CRACK	LSC	0	0	-	0	-	0	0	-
EURO 1% FUEL OIL NEW BALM	KX	0	0	-	0.48	-40.0%	1	0.52	84.7%
EURO 3.5% FUEL OIL RDAM B	KR	50	10.09	399.7%	18.81	168.1%	19	25.16	-25.0%
EURO 3.5% FUEL OIL SPREAD	FK	35	40.23	-13.0%	136.14	-74.3%	38	42.71	-11.3%
EURO-DENOMINATED PETRO PROD	IBE	0	0	-	0	-	0	0	-
EURO-DENOMINATED PETRO PROD	NCP	36	0.45	7820.8%	9.43	281.8%	4	10.62	-58.5%
EURO GASOIL 10 CAL SWAP	GT	0	0.14	-100.0%	0	-	0	0.06	-78.5%
EURO GASOIL 10PPM VS ICE	ET	5	4.73	2.7%	0.71	580.0%	3	4.21	-24.9%
EUROPE 1% FUEL OIL NWE CA	UF	4	6.59	-42.2%	0.62	515.4%	6	7.59	-19.0%
EUROPE 1% FUEL OIL RDAM C	UH	0	0	-	0	-	1	0.66	-14.1%
EUROPE 3.5% FUEL OIL MED	UI	23	14.05	65.8%	25.24	-7.7%	18	5.57	224.1%
EUROPE 3.5% FUEL OIL RDAM	UV	591	206.55	186.2%	501.38	17.9%	363	389.23	-6.6%
EUROPEAN GASOIL (ICE)	7F	532	15,797.55	-96.6%	530.52	0.3%	6,247	3,046.56	105.0%
EUROPEAN NAPHTHA BALMO	KZ	14	2.41	467.3%	13	5.1%	9	3.9	129.8%
EUROPEAN NAPHTHA CRACK SPR	EN	312	142	119.6%	501.76	-37.9%	275	308.02	-10.6%
EUROPE DATED BRENT SWAP	UB	0	0	-	2.38	-100.0%	106	154.27	-31.5%
EUROPE JET KERO NWE CALSW	UJ	0	0.23	-100.0%	0	-	0	1.97	-92.4%
EUROPE NAPHTHA CALSWAP	UN	86	43.5	98.8%	107.95	-19.9%	75	59.16	26.9%
EURO PROPANE CIF ARA SWA	PS	54	32.23	66.1%	80.24	-33.3%	63	19.52	221.5%
FL GAS ZONE 3 NAT GAS IND	Q9	0	0	-	0	-	33	0	-
FLORIDA GAS ZONE3 BASIS S	FP	0	0	-	0	-	22	57.35	-62.3%
FREIGHT MARKETS	FLP	13	1.27	902.7%	14.48	-11.8%	10	3.02	236.0%
FUEL OIL CRACK VS ICE	FO	129	118.91	8.3%	222.19	-42.0%	203	175.82	15.5%
FUEL OIL NWE CRACK VS ICE	FI	0	0	-	0	-	0	1.21	-89.5%
FUEL OIL (PLATS) CAR CM	1W	7	0	-	0.38	1774.8%	5	1.04	386.4%
FUEL OIL (PLATS) CAR CN	1X	0	0	-	0	-	0	0.81	-73.7%
FUELOIL SWAP:CARGOES VS.B	FS	9	9	0.5%	29.76	-69.6%	16	18.4	-13.1%
GAS EURO-BOB OXY NWE BARGES	7H	249	286	-12.9%	401.1	-37.9%	327	318.24	2.7%
GAS EURO-BOB OXY NWE BARGES CRK	7K	881	1,107.77	-20.5%	834.05	5.6%	701	813.04	-13.8%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	0	-	0	0.04	-39.7%
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

December 2016

Page 7 of 22

Commodity		ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
GASOIL 0.1 CIF MED SWAP	Z4	0	0	-	0.95	-100.0%	0	0.2	90.8%
GASOIL 0.1CIF MED VS ICE	Z5	0	3.41	-100.0%	0.24	-100.0%	1	0.97	-20.4%
GASOIL 0.1 CIF NWE VS ISE	TU	0	0	-	0.71	-100.0%	0	1.05	-81.1%
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	-49.9%
GASOIL 0.1 RDAM BRGS VS I	WQ	0	0.55	-100.0%	0	-	0	0.71	-33.1%
GASOIL 0.1 ROTTERDAM BARG	VL	0	0	-	0	-	0	0.04	201.3%
GASOIL 10P CRG CIF NW VS	3V	0	0	-	0	-	0	0.2	-69.9%
GASOIL 10PPM CARGOES CIF	TY	0	0.14	-100.0%	0	-	0	0.13	-90.9%
GASOIL 10PPM VS ICE SWAP	TP	2	1.59	31.7%	0.43	388.8%	4	5.77	-34.8%
GASOIL BULLET SWAP	BG	0	0	-	0	-	0	0	-
GASOIL CALENDAR SWAP	GX	1	1.32	-16.9%	0.71	53.3%	1	1.04	34.4%
GASOIL CRACK SPREAD CALEN	GZ	418	48.77	757.6%	289.95	44.3%	257	153.56	67.6%
GASOIL MINI CALENDAR SWAP	QA	7	4.77	43.7%	10.76	-36.3%	11	13.13	-16.0%
GASOLINE UP-DOWN BALMO SW	1K	0	11.36	-100.0%	0	-	3	24.29	-86.8%
GC ULSD VS GC JET SPREAD	VV	0	0	-	0	-	0	0	-
GROUP THREE ULSD (PLATTS)	A7	0	0	-	0	-	1	0.79	50.6%
GRP THREE ULSD(PLT)VS HEA	A6	107	180.27	-40.9%	112.62	-5.4%	130	181.85	-28.8%
GRP THREE UNL GS (PLT) VS	A8	19	87.27	-78.4%	25.24	-25.5%	67	74.26	-10.1%
GULF COAST 3% FUEL OIL BA	VZ	47	22.41	109.3%	84.95	-44.8%	38	49.13	-22.0%
GULF COAST GASOLINE CLNDR	GS	0	54.55	-100.0%	0	-	5	28.72	-82.0%
GULF COAST JET FUEL CLNDR	GE	6	0	-	6	-4.8%	8	14.5	-47.4%
GULF COAST JET VS NYM 2 H	ME	1,684	1,591.86	5.8%	1,226.14	37.3%	1,542	1,065.74	44.7%
GULF COAST NO.6 FUEL OIL	MF	2,437	2,847.82	-14.4%	2,655.48	-8.2%	2,706	3,207.63	-15.6%
GULF COAST NO.6 FUEL OIL	MG	294	31.82	822.8%	132.48	121.6%	63	69.29	-9.4%
GULF COAST ULSD CALENDAR	LY	64	46.77	36.9%	14.24	349.8%	42	34.44	21.8%
GULF COAST ULSD CRACK SPR	GY	5	26.59	-82.1%	0	-	28	15.65	77.0%
HEATING OIL BALMO CLNDR S	1G	0	2.73	-100.0%	0.9	-100.0%	2	7.17	-73.5%
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	95	344.55	-72.3%	467.29	-79.6%	796	584.46	36.2%
HENRY HUB INDEX SWAP FUTU	IN	115	344.55	-66.6%	419.33	-72.5%	722	439.06	64.4%
HENRY HUB SWAP	NN	17,068	19,819.64	-13.9%	19,400.62	-12.0%	19,850	21,070.38	-5.8%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-	1	4.74	-75.7%
HOUSTON SHIP CHANNEL BASI	NH	69	193.95	-64.4%	0	-	126	191.68	-34.1%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 8 of 22

Commodity		ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
HOUSTON SHIP CHANNEL INDE	IP	0	0	-	0	-	1	0.71	3.7%
HUSTN SHIP CHNL PIPE SWP	XJ	0	0	-	0	-	0	16.1	-100.0%
ICE BRENT DUBAI SWAP	DB	528	128.64	310.2%	313	68.6%	132	49.57	165.5%
IN DELIVERY MONTH EUA	6T	60	197.73	-69.9%	213.81	-72.2%	148	413.45	-64.3%
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	2.73	-100.0%	0	-	1	7.13	-87.8%
ISO NEW ENGLAND OFF-PEAK	KI	0	0	-	0	-	0	0	-
ISO NEW ENGLAND PK LMP	NI	0	0	-	0	-	0	0.08	0.4%
JAPAN C&F NAPHTHA CRACK S	JB	27	4.41	518.8%	7.29	274.5%	20	12.79	53.3%
JAPAN C&F NAPHTHA SWAP	JA	82	32.45	151.6%	70.1	16.5%	62	46.55	32.3%
JAPAN NAPHTHA BALMO SWAP	E6	4	1.09	253.6%	1.43	170.0%	2	2	-3.4%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	0	1.86	-100.0%	0	-	1	1.1	-38.1%
JET BARGES VS ICE GASOIL	JR	0	0	-	0	-	0	0.06	47.2%
JET CIF NWE VS ICE	JC	5	7.32	-34.9%	0	-	4	5.04	-29.9%
JET FUEL BRG FOB RDM VS I	9Q	0	0	-	0	-	0	0.16	-95.0%
JET FUEL CRG CIF NEW VS I	6X	0	0	-	0	-	0	0.19	-36.0%
JET FUEL UP-DOWN BALMO CL	1M	382	171.5	122.7%	316.67	20.6%	226	152.02	49.0%
LA CARB DIESEL (OPIS)	LX	0	0	-	0	-	0	0.92	-77.7%
LA CARB DIESEL (OPIS) SWA	KL	30	28.41	5.1%	4.76	527.0%	31	30.3	3.5%
LA CARBOB GASOLINE(OPIS)S	JL	0	23.86	-100.0%	0	-	24	23.52	0.4%
LA JET FUEL VS NYM NO 2 H	MQ	1	2.27	-37.1%	0	-	3	2.13	56.2%
LA JET (OPIS) SWAP	JS	43	26.59	61.2%	42.86	0.0%	88	42.77	105.2%
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	WJ	204	178	14.5%	136.76	49.0%	283	435.4	-35.1%
MARS (ARGUS) VS WTI SWAP	YX	301	237.14	27.0%	330.43	-8.8%	215	292.73	-26.7%
MARS (ARGUS) VS WTI TRD M	YV	685	18.64	3574.3%	373.86	83.2%	557	67.23	728.0%
MARS BLEND CRUDE OIL	MB	45	0	-	134.86	-66.8%	79	0	-
MCCLOSKEY ARA ARGS COAL	MTF	2,363	6,128.05	-61.4%	4,970.71	-52.5%	7,118	8,425.86	-15.5%
MCCLOSKEY RCH BAY COAL	MFF	424	921.36	-54.0%	606.1	-30.0%	760	1,122.24	-32.3%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 9 of 22

Commodity		ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
MGF FUT	MGF	0	0	-	0	-	0	0.34	16.7%
MGN1 SWAP FUT	MGN	7	9.77	-31.8%	5.81	14.8%	7	7.52	-10.9%
MICHCON NG INDEX SWAP	Y8	0	0	-	0	-	9	0	-
MICHIGAN BASIS	NF	46	0	-	76.67	-39.6%	109	25.91	318.9%
MICHIGAN MISO	HMO	0	0	-	0	-	507	480	5.5%
MICHIGAN MISO	HMW	0	0	-	0	-	29	26.86	7.0%
MINI GAS EUROBOB OXY NWE ARGS BALM	MEB	33	11.14	195.0%	23.95	37.2%	22	13.79	56.2%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	2	2.27	4.8%	66.9	-96.4%	15	18.98	-18.7%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	214	43.36	394.6%	142.29	50.7%	86	34.65	148.4%
MJB FUT	MJB	0	0	-	0	-	0	0.04	-100.0%
MJC FUT	MJC	0	5.45	-100.0%	0.95	-100.0%	4	3.08	15.2%
MNC FUT	MNC	192	179.55	6.8%	236.67	-19.0%	190	201.2	-5.7%
MONT BELVIEU ETHANE 5 DECIMAL	C0	2,457	830.82	195.7%	2,422.86	1.4%	2,344	366.58	539.5%
MONT BELVIEU ETHANE OPIS BALMO	8C	18	4.09	336.5%	3.57	400.0%	8	10.93	-30.3%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	4,089	3,805	7.5%	4,820.38	-15.2%	5,339	2,437.12	119.1%
MONT BELVIEU LDH PROPANE OPIS BALM	8O	109	23.45	363.5%	28.71	278.6%	48	31.14	53.8%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	222	202.41	9.9%	318.38	-30.2%	363	256.64	41.6%
MONT BELVIEU NATURAL GASOLINE BALM	R0	10	5	90.5%	0.95	900.0%	8	16.44	-52.2%
MONT BELVIEU NORMAL BUTANE 5 DECIM	D0	1,821	835	118.1%	1,679.67	8.4%	1,370	828.39	65.4%
MONT BELVIEU NORMAL BUTANE BALMO	8J	35	13.32	163.2%	17	106.2%	29	21.44	33.5%
NAT GAS BASIS SWAP	SGW	0	0	-	0	-	0	0.16	-100.0%
NAT GAS BASIS SWAP	TZ6	41	0	-	90.38	-54.9%	151	20.69	630.1%
NATURAL GAS	HBI	0	0	-	0	-	14	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	-	27	0	-
NATURAL GAS PEN SWP	NP	4,843	9,356.36	-48.2%	6,949.57	-30.3%	5,279	8,695.84	-39.3%
NEPOOL CNCTCT 5MW D AH O	P3	0	0	-	0	-	47	0	-
NEPOOL CONECTIC 5MW D AH	P2	0	0	-	0	-	3	0	-
NEPOOL INTR HUB 5MW D AH	H2	354	0	-	1,366.19	-74.1%	2,061	1,261.42	63.4%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 10 of 22

Commodity		ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
NEPOOL INTR HUB 5MW D AH	U6	61	37.73	60.9%	12.14	400.0%	181	80.59	124.7%
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	-53.6%
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	5.45	-100.0%	0	-	0	43.75	-100.0%
NEPOOL RHODE IL 5MW D AH	U5	0	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	0	-	0	-	16	175.37	-90.9%
NEPOOL W CNTR M 5MW D AH	R6	0	0	-	0	-	7	6.72	-0.5%
NEW ENGLAND HUB PEAK DAIL	CE	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	EZ	41	38.86	6.6%	101.9	-59.3%	71	47.71	48.7%
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	0	310.18	-100.0%	17.71	-100.0%	119	199.95	-40.5%
NGPL MIDCONTINENT INDEX	IW	0	0	-	0	-	31	1.19	2524.0%
NGPL MIDCONTINENT SWING S	PX	0	0	-	0	-	2	0	-
NGPL TEX/OK	PD	90	172.09	-48.0%	144.19	-37.9%	134	333.11	-59.6%
NGPL TEXOK INDEX	OI	0	0	-	0	-	1	4.53	-68.5%
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	36	6.82	423.8%	4.76	650.0%	14	15.94	-15.1%
NORTHERN NATURAL GAS DEMAR	PE	6	14.55	-59.4%	2.57	129.6%	16	23.37	-30.2%
NORTHERN NATURAL GAS VENTU	PF	0	34.55	-100.0%	22.9	-100.0%	37	22.62	61.7%
NORTHERN ILLINOIS OFF-PEA	UO	0	0	-	0	-	0	0.4	-100.0%
NORTHWEST ROCKIES BASIS S	NR	76	1,185.5	-93.6%	1,128.52	-93.3%	725	537.3	34.9%
N ROCKIES PIPE SWAP	XR	0	0	-	0	-	0	3.92	-100.0%
NY1% VS GC SPREAD SWAP	VR	176	101.36	73.6%	123.33	42.7%	119	109.28	8.7%
NY 2.2% FUEL OIL (PLATTS	Y3	0	15.45	-100.0%	0	-	2	3.87	-49.9%
NY 3.0% FUEL OIL (PLATTS	H1	7	47.73	-85.0%	8.33	-14.3%	10	20.73	-53.1%
NY HARBOR 1% FUEL OIL BAL	VK	2	0	-	0	-	1	2.1	-71.5%
NY HARBOR HEAT OIL SWP	MP	239	184.73	29.5%	76.29	213.6%	116	212.5	-45.2%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	74	0	-	0	-	26	15.98	63.6%
NY HARBOR RESIDUAL FUEL 1	MM	76	314	-75.9%	96.95	-21.9%	155	245.38	-36.8%
NY HARBOR RESIDUAL FUEL C	ML	0	0	-	0	-	0	0.4	-100.0%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 11 of 22

Commodity		ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
NYH NO 2 CRACK SPREAD CAL	HK	42	275.36	-84.6%	79.52	-46.7%	90	123.39	-27.1%
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	1	0	-	6.57	-91.3%	1	0	-
NYISO CAPACITY	NNC	3	16.55	-79.3%	6.29	-45.5%	8	14.72	-46.7%
NYISO CAPACITY	NRS	7	15.27	-53.2%	7.14	0.0%	10	20.43	-52.0%
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	1	-100.0%	0	-	1	12.81	-94.7%
NYISO J OFF-PEAK	KK	0	0.45	-100.0%	0	-	0	2.33	-86.4%
NYISO ZONE A 5MW D AH O P	K4	891	638.18	39.7%	0	-	1,024	1,712	-40.2%
NYISO ZONE A 5MW D AH PK	K3	0	92.5	-100.0%	140.95	-100.0%	26	76.37	-65.9%
NYISO ZONE C 5MW D AH O P	A3	0	0	-	0	-	215	0	-
NYISO ZONE C 5MW D AH PK	Q5	0	0	-	0	-	6	0	-
NYISO ZONE G 5MW D AH O P	D2	0	549.09	-100.0%	1,838.1	-100.0%	1,764	1,013	74.1%
NYISO ZONE G 5MW D AH PK	T3	268	122.95	117.7%	60.95	339.1%	160	140.19	14.0%
NYISO ZONE J 5MW D AH O P	D4	0	356.36	-100.0%	1,838.1	-100.0%	776	252.47	207.2%
NYISO ZONE J 5MW D AH PK	D3	0	18.64	-100.0%	40.95	-100.0%	57	37.47	52.8%
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	0	-	0	-	0	4.7	-100.0%
NY ULSD (ARGUS) VS HEATING OIL	7Y	84	96.23	-12.8%	18.76	347.2%	38	130.95	-70.8%
ONEOK OKLAHOMA NG BASIS	8X	0	33.18	-100.0%	16.48	-100.0%	6	11.82	-52.6%
ONTARIO POWER SWAPS	OFD	0	0	-	0	-	1	0	-
ONTARIO POWER SWAPS	OFM	0	0	-	0	-	15	631.84	-97.6%
ONTARIO POWER SWAPS	OPD	0	1.82	-100.0%	0.95	-100.0%	2	1.4	38.6%
ONTARIO POWER SWAPS	OPM	5	0	-	0	-	2	35.53	-93.9%
PANHANDLE BASIS SWAP FUTU	PH	87	347.55	-75.0%	431.24	-79.9%	385	520.98	-26.0%
PANHANDLE INDEX SWAP FUTU	IV	0	5.64	-100.0%	0	-	14	10.43	32.1%
PANHANDLE PIPE SWAP	XH	0	0	-	0	-	0	1.24	-100.0%
PERMIAN BASIS SWAP	PM	41	674.73	-94.0%	782.1	-94.8%	246	145.73	69.0%
PETROCHEMICALS	22	2	3.09	-41.5%	4.24	-57.3%	2	1.59	48.2%
PETROCHEMICALS	32	7	5.45	31.8%	3.1	132.3%	3	2.43	33.4%
PETROCHEMICALS	8I	21	0.45	4457.6%	14.29	45.0%	13	20.64	-37.4%
PETROCHEMICALS	91	9	3.55	144.4%	6.81	27.3%	8	1.41	466.0%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 12 of 22

Commodity	ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
HPE	0	0	-	0	-	0	0.23	-16.9%
LPE	0	0	-	0	-	0	0.3	-100.0%
MAC	0	0	-	0	-	0	0	
MAE	0	2.27	-79.0%	0	-	2	1.15	57.5%
MAS	1	0.45	109.5%	0	-	4	1.4	185.6%
MBE	80	117.05	-31.4%	65.71	22.1%	128	89.84	43.0%
MNB	30	44.41	-32.2%	80.81	-62.8%	87	63.07	38.3%
STI	0	20.45	-100.0%	0	-	4	4.2	-0.7%
STR	0	0	-	0	-	0	3	-91.5%
STS	0	0	-	7.14	-100.0%	1	1.26	-27.4%
CRB	14	54.55	-73.8%	0.95	1400.0%	6	15.19	-60.6%
EXR	113	46.41	143.3%	163.81	-31.1%	81	53.4	51.9%
FOC	38	124.32	-69.7%	54.76	-31.3%	47	32.21	47.1%
GBB	101	0	-	11.9	748.0%	19	0.2	9459.2%
GCC	23	31.82	-28.9%	22.62	0.0%	12	2.77	326.7%
GCI	87	13.64	534.5%	91.38	-5.3%	61	47.39	28.1%
GCM	15	0	-	0	-	2	0	-
GCU	331	452.86	-27.0%	415.71	-20.4%	350	529.97	-33.9%
GFC	0	0	-	11.9	-100.0%	2	0.4	280.5%
HOB	128	65.18	96.9%	21.67	492.3%	151	153.3	-1.5%
KSD	0	0	-	0	-	0	1.54	-100.0%
MFR	0	0	-	0	-	0	0	-
NFG	0	0	-	0	-	4	0.79	406.0%
NYF	0	0	-	0	-	2	9.09	-78.6%
NYH	0	0	-	0	-	2	0	-
RBB	633	450.73	40.4%	633.14	-0.1%	510	495.57	2.9%
RVG	539	149.59	260.3%	738.57	-27.0%	435	24.92	1646.5%
SF3	0	0	-	1.43	-100.0%	0	0	-
1NB	84	120.86	-30.7%	61.57	36.0%	77	79.57	-3.0%
1ND	0	0	-	0	-	0	0.2	-100.0%
43	11	1.36	675.3%	0.33	3071.7%	9	14.77	-36.1%
BFR	0	0	-	0	-	0	0.67	-100.0%
BOB	115	67.41	70.4%	269.29	-57.3%	119	79.89	48.4%
EOB	0	3.32	-100.0%	0	-	0	1.8	-78.6%
EPN	13	2.5	416.2%	20.71	-37.7%	13	2.29	450.3%
EVC	170	31.32	443.0%	208.1	-18.3%	98	64.91	51.0%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 13 of 22

Commodity		ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
PETRO CRK&SPRD EURO	FBT	0	9.55	-100.0%	0	-	2	3.44	-44.6%
PETRO CRK&SPRD EURO	FVB	0	0	-	0	-	0	0.12	-100.0%
PETRO CRK&SPRD EURO	GCB	0	0	-	0	-	4	4.58	-2.0%
PETRO CRK&SPRD EURO	GOC	0	0	-	1.43	-66.7%	1	2.66	-79.3%
PETRO CRK&SPRD EURO	LSU	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	MGB	0	0	-	0	-	0	1.72	-90.7%
PETRO CRK&SPRD EURO	MUD	3	7.05	-52.7%	1.52	118.7%	5	3.78	36.5%
PETRO CRK&SPRD EURO	NBB	1	0	-	0	-	1	0.22	296.3%
PETRO CRK&SPRD EURO	NOB	44	13.64	220.6%	51.33	-14.8%	27	9.47	186.0%
PETRO CRK&SPRD EURO	SFB	0	0	-	0	-	1	0.06	1004.2%
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	1	0	-	0	-	0	0.1	-39.8%
PETROLEUM PRODUCTS	EWG	159	0	-	318.71	-50.0%	87	0.07	122692.7%
PETROLEUM PRODUCTS	MBS	0	0	-	0	-	2	0	-
PETROLEUM PRODUCTS	MHE	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	MPE	0	0	-	0	-	5	0	-
PETROLEUM PRODUCTS	VU	16	7.82	104.7%	6.14	160.5%	16	5.2	210.0%
PETROLEUM PRODUCTS ASIA	E6M	2	2.27	-26.7%	0	-	2	3.41	-41.5%
PETROLEUM PRODUCTS ASIA	MJN	70	79.09	-11.5%	82.52	-15.2%	64	75.59	-15.2%
PETRO OUTRIGHT EURO	0A	0	0	-	0	-	0	0.36	-100.0%
PETRO OUTRIGHT EURO	0B	9	1.82	384.5%	2.38	270.0%	6	4.25	50.0%
PETRO OUTRIGHT EURO	0C	5	0	-	0.95	375.0%	1	0.84	48.9%
PETRO OUTRIGHT EURO	0D	172	203.09	-15.2%	224.43	-23.2%	192	206.77	-7.3%
PETRO OUTRIGHT EURO	0E	42	50.27	-17.4%	68.86	-39.7%	47	24.09	94.1%
PETRO OUTRIGHT EURO	0F	50	55.18	-9.5%	63.57	-21.4%	60	44.93	33.2%
PETRO OUTRIGHT EURO	1T	0	0.23	-100.0%	0	-	0	0.36	-77.7%
PETRO OUTRIGHT EURO	33	0	0	-	0.57	-50.0%	1	2.44	-42.0%
PETRO OUTRIGHT EURO	5L	11	7.73	46.7%	14.62	-22.5%	10	5.32	78.9%
PETRO OUTRIGHT EURO	63	11	8.55	31.0%	7.62	46.9%	7	4.92	48.4%
PETRO OUTRIGHT EURO	6L	0	0	-	0	-	0	0.06	-100.0%
PETRO OUTRIGHT EURO	7I	26	8.59	198.8%	0	-	8	8.62	-5.5%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 14 of 22

Commodity		ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
PETRO OUTRIGHT EURO	7P	0	0	-	0	-	0	0.16	-100.0%
PETRO OUTRIGHT EURO	7R	17	12.23	37.1%	25.67	-34.7%	14	12.44	15.8%
PETRO OUTRIGHT EURO	88	0	0.45	-47.6%	0	-	0	1.21	-80.2%
PETRO OUTRIGHT EURO	CBB	0	0	-	1.43	-100.0%	0	0	-
PETRO OUTRIGHT EURO	CGB	0	0	-	0	-	0	0.12	-79.9%
PETRO OUTRIGHT EURO	CPB	3	0	-	20.14	-85.8%	6	2	194.1%
PETRO OUTRIGHT EURO	EFF	3	0	-	1.57	90.9%	2	0.67	254.6%
PETRO OUTRIGHT EURO	EFM	7	0	-	0.38	1774.8%	3	1.8	81.6%
PETRO OUTRIGHT EURO	ENS	0	2.27	-100.0%	0.48	-100.0%	5	2.78	67.2%
PETRO OUTRIGHT EURO	EWN	12	0.45	2529.8%	16.62	-28.1%	9	4.1	124.5%
PETRO OUTRIGHT EURO	FBD	0	0	-	0.95	-100.0%	0	0.48	-66.8%
PETRO OUTRIGHT EURO	MBB	0	0	-	0	-	0	0.97	-65.6%
PETRO OUTRIGHT EURO	MBN	19	64.09	-71.0%	42.9	-56.7%	66	53.79	22.9%
PETRO OUTRIGHT EURO	SMU	0	0	-	0	-	1	2.37	-43.1%
PETRO OUTRIGHT EURO	T0	0	3.91	-100.0%	0	-	5	7.89	-33.2%
PETRO OUTRIGHT EURO	ULB	0	0	-	0	-	2	6.13	-68.3%
PETRO OUTRIGHT EURO	V0	7	3.73	91.6%	6.43	11.1%	2	11.37	-86.4%
PETRO OUTRIGHT EURO	W0	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	X0	0	0	-	0	-	1	2.76	-78.4%
PETRO OUTRIGHT EURO	Y0	0	0	-	0	-	0	0.4	-100.0%
PETRO OUTRIGHT NA	FCB	24	4.91	394.7%	3.05	696.9%	13	12.18	3.3%
PETRO OUTRIGHT NA	FOB	0	0	-	0	-	0	0.04	-100.0%
PETRO OUTRIGHT NA	FOM	0	0	-	0	-	0	0.25	-87.1%
PETRO OUTRIGHT NA	GBA	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	GUD	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	JE	0	5	-100.0%	0	-	2	2.23	-22.0%
PETRO OUTRIGHT NA	JET	379	120.91	213.1%	485.86	-22.1%	253	66.82	279.3%
PETRO OUTRIGHT NA	MBL	0	0	-	4.33	-100.0%	1	2.95	-56.3%
PETRO OUTRIGHT NA	MEN	31	39.55	-22.0%	31.86	-3.1%	30	30.68	-1.8%
PETRO OUTRIGHT NA	MEO	369	442.77	-16.8%	471.62	-21.8%	478	397.09	20.4%
PETRO OUTRIGHT NA	MFD	2	3.27	-49.1%	1.57	6.1%	4	3.59	24.6%
PETRO OUTRIGHT NA	MMF	6	7.73	-26.1%	13.81	-58.6%	8	7.66	3.3%
PETRO OUTRIGHT NA	NYT	0	0	-	5.95	-100.0%	1	0.1	803.7%
PETRO OUTRIGHT NA	XER	0	0	-	0	-	0	0.36	-100.0%
PJM AD HUB 5MW REAL TIME	V3	12,434	5,807.05	114.1%	1,085.71	1045.2%	6,076	6,568.19	-7.5%
PJM AD HUB 5MW REAL TIME	Z9	81	337.5	-75.9%	201.9	-59.8%	422	442.59	-4.7%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 15 of 22

Commodity		ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
PJM AECO DA OFF-PEAK	X1	0	0	-	0	-	0	0	-
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	0	0	-	1,318.57	-100.0%	134	92.49	44.6%
PJM ATSI ELEC	MPD	0	0	-	70.48	-100.0%	7	5.04	41.3%
PJM BGE DA OFF-PEAK	R3	0	0	-	0	-	93	0	-
PJM BGE DA PEAK	E3	0	0	-	0	-	5	0	-
PJM COMED 5MW D AH O PK	D9	0	96.36	-100.0%	0	-	1,022	341.68	199.0%
PJM COMED 5MW D AH PK	D8	0	0	-	0	-	58	28.26	105.7%
PJM DAILY	JD	0	0	-	0	-	5	0	-
PJM DAYTON DA OFF-PEAK	R7	0	3,187.27	-100.0%	1,318.57	-100.0%	218	941.93	-76.8%
PJM DAYTON DA PEAK	D7	0	174.77	-100.0%	70.48	-100.0%	93	65.2	42.6%
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	921	289.77	217.7%	251.67	265.8%	376	274.42	36.9%
PJM NI HUB 5MW REAL TIME	B6	34,237	4,693.95	629.4%	12,485.48	174.2%	10,444	7,427.85	40.6%
PJM NILL DA OFF-PEAK	L3	5,336	1,093.77	387.9%	9,072.14	-41.2%	4,709	2,003.33	135.1%
PJM NILL DA PEAK	N3	54	55.05	-2.4%	182.14	-70.5%	193	93.74	105.8%
PJM OFF-PEAK LMP SWAP FUT	JP	0	0	-	0	-	1	7.37	-92.5%
PJM PECO ZONE5MW PEAK CAL MO DAY A	4N	0	0	-	0	-	0	2.57	-100.0%
PJM PEPCO 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	-	650	7.75	8290.3%
PJM PSEG DA PEAK	L6	0	0	-	0	-	20	0.43	4554.6%
PJM WES HUB PEAK LMP 50 M	4S	0	0	-	0	-	0	0	-
PJM WESTH DA OFF-PEAK	E4	14,481	2,669.09	442.5%	0	-	4,481	3,192.55	40.3%
PJM WESTHDA PEAK	J4	793	115.45	587.1%	0	-	247	166.56	48.5%
PJM WESTH RT OFF-PEAK	N9	26,348	20,849.86	26.4%	4,438.1	493.7%	26,740	14,350.82	86.3%
PJM WESTH RT PEAK	L1	1,951	1,538.73	26.8%	1,690.43	15.4%	2,608	992.34	162.8%
PLASTICS	PGP	12	1.82	554.8%	72.38	-83.6%	20	41.8	-51.3%
PREMIUM UNLD 10P FOB MED	3G	5	12.14	-61.5%	7.81	-40.2%	11	13.4	-14.5%
PREMIUM UNLEAD 10PPM FOB	8G	1	0	-	0.24	360.0%	2	2.76	-45.1%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 16 of 22

Commodity		ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-	0	0.33	-91.6%
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	0	2.05	-100.0%	0	-	1	1.34	-19.1%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	7	0	-	5.33	33.9%	24	9.93	139.6%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	572	211.82	169.9%	852.52	-32.9%	550	358.93	53.3%
RBOB CALENDAR SWAP	RL	353	503.86	-29.8%	295.57	19.6%	320	336.13	-4.7%
RBOB CRACK SPREAD	RM	166	73.45	125.5%	26.19	532.5%	75	50.57	47.5%
RBOB CRACK SPREAD BALMO S	1E	3	0	-	0	-	2	0.12	1271.8%
RBOB GASOLINE BALMO CLNDR	1D	123	62.14	98.0%	71.48	72.1%	44	51.86	-15.2%
RBOB PHY	RBL	0	0	-	0	-	0	0	-
RBOB (PLATTS) CAL SWAP	RY	0	0	-	14.14	-100.0%	1	0	-
RBOB SPREAD (PLATTS) SWAP	RI	0	0	-	0	-	0	0.36	-100.0%
RBOB UP-DOWN CALENDAR SWA	RV	0	420.55	-100.0%	0	-	37	482.61	-92.4%
RBOB VS HEATING OIL SWAP	RH	208	99.55	109.3%	83.71	148.9%	87	48.48	79.3%
ROCKIES KERN OPAL - NW IN	IR	0	0	-	0	-	4	7.43	-44.1%
SAN JUAN BASIS SWAP	NJ	9	234	-96.2%	317.95	-97.2%	302	117.92	156.2%
SAN JUAN PIPE SWAP	XX	0	0	-	0	-	0	0	-
SINGAPORE 180CST BALMO	BS	2	1.05	59.4%	1.14	45.8%	2	1.81	29.3%
SINGAPORE 380CST BALMO	BT	8	1.14	629.1%	19.14	-56.7%	8	5.02	52.7%
SINGAPORE 380CST FUEL OIL	SE	587	258.32	127.2%	660.14	-11.1%	401	250.97	59.8%
SINGAPORE FUEL 180CST CAL	UA	72	45.14	58.9%	62.81	14.2%	56	87.78	-35.8%
SINGAPORE FUEL OIL SPREAD	SD	19	13	46.2%	60.14	-68.4%	31	22.56	35.2%
SINGAPORE GASOIL	MTB	19	5.27	251.3%	27.86	-33.5%	12	5.77	114.3%
SINGAPORE GASOIL	MTS	177	118.05	49.7%	227.52	-22.4%	183	119.77	52.6%
SINGAPORE GASOIL	STL	0	0	-	0	-	0	0.59	-33.1%
SINGAPORE GASOIL	STZ	0	0	-	0	-	1	0.99	-27.7%
SINGAPORE GASOIL CALENDAR	MSG	4	0	-	0	-	3	27.15	-90.5%
SINGAPORE GASOIL SWAP	SG	587	90.45	548.8%	499.86	17.4%	324	110.89	192.3%
SINGAPORE GASOIL VS ICE	GA	384	0	-	651.71	-41.1%	178	23.72	651.4%
SINGAPORE JET KERO BALMO	BX	0	0	-	0	-	1	2.17	-71.5%
SINGAPORE JET KERO GASOIL	RK	225	0.91	24623.6%	66.19	239.6%	57	14.39	299.5%
SINGAPORE JET KEROSENE SW	KS	37	40	-8.2%	51.29	-28.4%	33	64.68	-48.8%
SINGAPORE JET KERO VS. GASOIL BALMO	Z0	0	0	-	0	-	0	0.2	0.4%
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	18	9.55	87.1%	83.86	-78.7%	24	14.3	65.2%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	587	375.14	56.4%	1,217.05	-51.8%	477	317.86	50.1%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	0	-	0	0	-
SINGAPORE NAPHTHA SWAP	SP	0	0	-	0	-	0	4.64	-100.0%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 17 of 22

Commodity		ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
SING FUEL	MSD	0	0	-	1.67	-85.7%	0	0.04	603.3%
SOCAL BASIS SWAP	NS	0	0	-	0	-	0	0.38	-100.0%
SOCAL PIPE SWAP	XN	0	0	-	0	-	23	1.93	1106.4%
SONAT BASIS SWAP FUTURE	SZ	9	0	-	0	-	2	58.17	-96.2%
SOUTHERN NAT LA NAT GAS	M8	0	0	-	0	-	2	16.92	-85.6%
SOUTH STAR TEX OKLHM KNS	8Z	0	0	-	4.29	-100.0%	9	28.68	-68.3%
Sumas Basis Swap	NK	0	16.64	-100.0%	115.38	-100.0%	72	56.71	26.4%
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	-49.8%
TCO BASIS SWAP	TC	32	162.5	-80.4%	28.76	10.6%	136	155.65	-12.4%
TCO NG INDEX SWAP	Q1	0	0	-	0	-	1	15.43	-93.8%
TENN 800 LEG NAT GAS INDE	L4	0	37.23	-100.0%	0	-	5	12.62	-59.6%
TENNESSEE 500 LEG BASIS S	NM	0	0	-	0	-	6	21.84	-70.4%
TENNESSEE 800 LEG NG BASI	6Z	0	0	-	0	-	6	15.45	-60.8%
TENNESSEE ZONE 0 BASIS SW	NQ	0	19.45	-100.0%	0	-	12	4.08	194.6%
Tetco ELA Basis	TE	0	0	-	0	-	0	5.38	-100.0%
TETCO M-3 INDEX	IX	122	194.55	-37.1%	0	-	43	43.73	-0.8%
Tetco STX Basis	TX	0	0	-	0	-	6	18.45	-65.4%
TEXAS EASTERN ZONE M-3 BA	NX	50	195.82	-74.4%	148.86	-66.3%	334	99.24	236.8%
TEXAS GAS ZONE1 NG BASIS	9F	0	0	-	0	-	1	63.86	-98.5%
TRANSCO ZONE 1 NG BASIS	8E	0	0	-	0	-	0	1.45	-100.0%
Transco Zone 3 Basis	CZ	0	0	-	0	-	4	27.57	-85.1%
TRANSCO ZONE4 BASIS SWAP	TR	233	266.64	-12.8%	202.67	14.8%	114	299.94	-62.1%
TRANSCO ZONE 4 NAT GAS IN	B2	0	14.09	-100.0%	0	-	6	4.9	18.0%
TRANSCO ZONE 6 BASIS SWAP	NZ	44	19.45	124.0%	88.71	-50.9%	59	42.16	40.1%
TRANSCO ZONE 6 INDEX	IT	0	0	-	0	-	27	0.3	8806.1%
TRANSCO ZONE 6 PIPE SWAP	XZ4	0	0	-	0	-	0	0.48	-100.0%
UCM FUT	UCM	0	0	-	0.71	-33.3%	1	2.28	-38.7%
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	9.55	-91.0%	0.71	20.0%	1	4.42	-82.2%
ULSD 10PPM CIF VS ICE GAS	7V	0	0	-	0	-	0	0.1	40.6%
ULSD UP-DOWN BALMO SWP	1L	456	366.95	24.3%	407.52	11.9%	300	179.31	67.3%
UP DOWN GC ULSD VS NMX HO	LT	1,737	2,321.41	-25.2%	2,555.29	-32.0%	2,460	1,974.87	24.6%
USGC UNL 87 CRACK SPREAD	RU	0	9.09	-100.0%	0	-	1	14.03	-95.1%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 18 of 22

Commodity		ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
VENTURA NAT GAS PLATTS FIXED PRICE	DVA	0	0	-	0	-	0	0.17	-100.0%
WAHA BASIS	NW	0	346.95	-100.0%	86.9	-100.0%	177	161.57	9.7%
WAHA INDEX SWAP FUTURE	IY	0	0	-	0	-	35	6.77	411.8%
WESTERN RAIL DELIVERY PRB	QP	5	25.91	-80.7%	0	-	37	103.64	-64.2%
WTI-BRENT BULLET SWAP	BY	0	0	-	23.81	-100.0%	2	0	-
WTI-BRENT CALENDAR SWAP	BK	454	1,170.82	-61.2%	555.81	-18.2%	545	1,097.31	-50.4%
WTI CALENDAR	CS	2,531	981.14	157.9%	1,593.95	58.8%	1,539	1,600.02	-3.8%
WTS (ARGUS) VS WTI SWAP	FF	647	82.55	684.2%	177.14	265.4%	221	240.85	-8.2%
WTS (ARGUS) VS WTI TRD MT	FH	8	21	-63.3%	23.81	-67.6%	49	76.89	-36.2%

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	81	92.45	-12.2%	5	1522.9%	60	605.34	-90.0%
BRENT OIL LAST DAY	BE	0	38.95	-100.0%	333.33	-100.0%	174	207.99	-16.3%
BRENT OIL LAST DAY	BZO	1,207	32.73	3587.2%	1,871.62	-35.5%	1,030	2.85	36076.8%
BRENT OIL LAST DAY	OS	0	13.77	-100.0%	0	-	49	218.15	-77.7%
COAL API2 INDEX	CLA	18	234.09	-92.4%	83.76	-78.7%	216	261.75	-17.6%
COAL API2 INDEX	CQA	102	276.59	-63.0%	0	-	412	397.83	3.6%
COAL API2 INDEX	MTC	1	0	-	0	-	1	0.6	16.4%
COAL API4 INDEX	RLA	0	0	-	0	-	0	5.53	-92.8%
COAL API4 INDEX	RQA	0	0	-	2.86	-100.0%	6	2.37	157.7%
COAL SWAP	CPF	0	0	-	0	-	2	2.89	-19.5%
COAL SWAP	RPF	0	0	-	0	-	4	15.14	-71.5%
CRUDE OIL 1MO	WA	10,842	5,598.86	93.7%	12,138.9	-10.7%	11,928	9,324.93	27.9%
CRUDE OIL APO	AO	4,024	633.45	535.2%	1,012.86	297.3%	1,624	2,856.53	-43.1%
CRUDE OIL CALNDR STRIP	6F	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	AH	0	227.27	-100.0%	0	-	9	85.38	-89.4%
CRUDE OIL OUTRIGHTS	DBP	0	0	-	0	-	0	3.56	-100.0%
CRUDE OIL PHY	CD	33	4.55	633.3%	92.86	-64.1%	152	70.75	115.5%
CRUDE OIL PHY	LC	1,561	554.59	181.4%	669.14	133.3%	1,367	1,924.91	-29.0%
CRUDE OIL PHY	LO	187,104	150,807.45	24.1%	241,543.95	-22.5%	182,063	156,628.74	16.2%
CRUDE OIL PHY	LO1	274	317.73	-13.9%	1,064.29	-74.3%	329	200.65	63.7%
CRUDE OIL PHY	LO2	201	339.91	-40.9%	201.33	-0.2%	194	159.28	21.5%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 19 of 22

Commodity		ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Options									
CRUDE OIL PHY	LO3	166	92.95	78.8%	195.29	-14.9%	140	98.22	43.0%
CRUDE OIL PHY	LO4	291	152.36	90.8%	255.48	13.8%	224	119.77	87.1%
CRUDE OIL PHY	LO5	167	0	-	0	-	114	60.55	87.8%
DAILY CRUDE OIL	DNM	0	0	-	0	-	0	31.62	-100.0%
ELEC FINSETTLED	PML	0	0	-	0	-	1	0.15	579.8%
ELEC MISO PEAK	9T	0	0	-	0	-	14	10.04	35.2%
ELECTRICITY OFF PEAK	N9P	0	0	-	0	-	0	0	-
ETHANOL	CE1	5	0	-	0	-	0	0	-
ETHANOL	CE3	14	0	-	0	-	1	0	-
ETHANOL SWAP	CVR	583	263.59	121.3%	436.19	33.7%	340	288.51	17.8%
ETHANOL SWAP	GVR	0	0	-	10	-100.0%	15	15.55	-6.4%
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	-	3	0.49	600.3%
HEATING OIL CRK SPD AVG PRICE OPTION	3W	0	0	-	0	-	1	0	-
HEATING OIL PHY	LB	38	50.32	-24.9%	7.95	375.4%	19	24.53	-22.5%
HEATING OIL PHY	OH	1,694	2,884.95	-41.3%	2,753.86	-38.5%	2,407	2,397.86	0.4%
HENRY HUB FINANCIAL LAST	E7	256	75.32	239.6%	151.19	69.2%	115	93.52	22.6%
HO 1 MONTH CLNDR OPTIONS	FA	0	0	-	0	-	23	13.83	69.2%
HUSTN SHIP CHNL PIPE SWP	PK	0	0	-	0	-	0	14.72	-100.0%
LLS CRUDE OIL	WJO	0	0	-	0	-	47	16.13	188.6%
MCCLOSKEY ARA ARGS COAL	MTO	0	0	-	0	-	38	35.55	6.1%
MCCLOSKEY RCH BAY COAL	MFO	0	0	-	0	-	10	7.41	33.1%
NATURAL GAS	G10	0	0	-	0	-	2	0	-
NATURAL GAS 12 M CSO FIN	G7	0	18.18	-100.0%	0	-	0	10.28	-100.0%
NATURAL GAS 1 M CSO FIN	G4	2,601	762.73	241.0%	1,570.95	65.6%	669	1,073.97	-37.7%
NATURAL GAS 2 M CSO FIN	G2	21	0	-	32.38	-33.8%	18	19.57	-8.6%
NATURAL GAS 3 M CSO FIN	G3	31	0	-	4.76	550.0%	905	258.68	250.0%
NATURAL GAS 5 M CSO FIN	G5	0	0	-	0	-	5	10.67	-55.4%
NATURAL GAS 6 M CSO FIN	G6	99	0	-	171.43	-42.4%	45	185.38	-75.9%
NATURAL GAS OPTION ON CALENDAR STR	6J	112	40	181.0%	328.57	-65.8%	111	51.46	116.4%
NATURAL GAS PHY	KD	1,282	1,343.64	-4.6%	1,372.43	-6.6%	1,492	1,072.45	39.1%
NATURAL GAS PHY	LN	94,606	105,864.55	-10.6%	106,678.24	-11.3%	93,334	77,448.58	20.5%
NATURAL GAS PHY	ON	15,734	17,554.59	-10.4%	17,084.76	-7.9%	13,669	11,975.07	14.1%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 20 of 22

Commodity		ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Options									
NATURAL GAS PHY	ON1	0	0	-	0	-	0	0	-
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	-	0	-	26	25.41	2.1%
NY HARBOR HEAT OIL SWP	AT	336	877.5	-61.7%	156.19	115.1%	269	655.77	-59.0%
NYISO ZONE G 5MW PEAK OPTIONS	9U	0	0	-	511.43	-100.0%	44	2.17	1937.2%
NYMEX EUROPEAN GASOIL APO	F7	0	0	-	0	-	0	5.78	-97.9%
NYMEX EUROPEAN GASOIL OPT	F8	0	0	-	0	-	0	1.03	-100.0%
PETROCHEMICALS	4H	12	5.45	127.0%	9.76	26.8%	46	52.73	-13.6%
PETROCHEMICALS	4I	0	0	-	0	-	0	0	-
PETROCHEMICALS	4J	21	0	-	20	7.1%	27	7.27	268.6%
PETROCHEMICALS	4K	0	0	-	0	-	6	0	-
PETROCHEMICALS	CPR	0	0	-	0	-	2	0.06	3631.5%
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	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	6	0	-	16.19	-61.8%	5	0.79	512.4%
PJM WES HUB PEAK CAL MTH	JOA	0	0	-	0	-	41	0	-
PJM WES HUB PEAK LMP 50MW	PMA	0	0	-	125.9	-100.0%	47	0	-
RBOB 1MO CAL SPD OPTIONS	ZA	0	0	-	85.71	-100.0%	47	0	-
RBOB CALENDAR SWAP	RA	8	122.27	-93.8%	0	-	27	85.57	-68.7%
RBOB PHY	OB	500	1,214.91	-58.8%	1,097.05	-54.4%	1,550	1,374.66	12.7%
RBOB PHY	RF	0	1.82	-100.0%	1.9	-100.0%	0	21.5	-98.9%
ROTTERDAM 3.5%FUEL OIL CL	Q6	6	0	-	0	-	3	2.43	4.5%
SAN JUAN PIPE SWAP	PJ	0	16.36	-100.0%	0	-	36	20.13	79.6%
SHORT TERM	U11	0	20.45	-100.0%	45.48	-100.0%	13	13.87	-8.3%
SHORT TERM	U12	34	0	-	0	-	18	8.16	116.3%
SHORT TERM	U13	5	0	-	0	-	17	10.02	72.7%
SHORT TERM	U14	0	3.41	-100.0%	21.43	-100.0%	21	6.62	213.2%
SHORT TERM	U15	16	5.68	176.6%	14.29	10.0%	15	10.87	37.1%
SHORT TERM	U22	19	4.55	319.0%	25.24	-24.5%	17	6.17	170.6%
SHORT TERM	U23	5	3.41	39.7%	23.81	-80.0%	9	9.74	-7.1%
SHORT TERM	U24	0	0	-	0	-	8	8.32	-0.8%
SHORT TERM	U25	0	0	-	0	-	2	3.95	-49.3%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 21 of 22

Commodity		ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Options									
SHORT TERM	U26	0	0	-	0	-	6	4.25	47.6%
SHORT TERM CRUDE OIL	C02	0	0	-	0	-	0	0	-
SHORT TERM NATURAL GAS	U01	0	0	-	30.95	-100.0%	20	7.33	172.0%
SHORT TERM NATURAL GAS	U02	29	39.77	-28.2%	33.33	-14.3%	19	23.77	-19.9%
SHORT TERM NATURAL GAS	U03	5	18.18	-73.8%	69.05	-93.1%	13	12.25	2.7%
SHORT TERM NATURAL GAS	U04	0	29.77	-100.0%	29.76	-100.0%	20	9.21	115.4%
SHORT TERM NATURAL GAS	U05	39	0	-	0	-	14	8.7	62.0%
SHORT TERM NATURAL GAS	U06	0	0	-	0	-	12	9.19	25.4%
SHORT TERM NATURAL GAS	U07	14	31.82	-55.1%	47.62	-70.0%	20	11.54	75.3%
SHORT TERM NATURAL GAS	U08	10	0	-	4.76	100.0%	14	7.81	79.0%
SHORT TERM NATURAL GAS	U09	8	27.27	-69.4%	28.57	-70.8%	22	21.47	3.8%
SHORT TERM NATURAL GAS	U10	0	38.64	-100.0%	23.81	-100.0%	18	14.82	23.0%
SHORT TERM NATURAL GAS	U16	15	13.64	10.0%	11.9	26.0%	17	11.96	38.6%
SHORT TERM NATURAL GAS	U17	0	36.36	-100.0%	21.43	-100.0%	6	7.85	-28.9%
SHORT TERM NATURAL GAS	U18	0	12.5	-100.0%	9.52	-100.0%	12	4.35	178.8%
SHORT TERM NATURAL GAS	U19	15	0	-	0	-	7	12.53	-41.6%
SHORT TERM NATURAL GAS	U20	12	0	-	0	-	7	6.84	-2.5%
SHORT TERM NATURAL GAS	U21	21	6.82	214.3%	35.71	-40.0%	9	9.29	-0.7%
SHORT TERM NATURAL GAS	U27	0	0	-	0	-	4	4.84	-13.9%
SHORT TERM NATURAL GAS	U28	0	0	-	0	-	16	1.78	775.7%
SHORT TERM NATURAL GAS	U29	14	0	-	21.43	-33.3%	14	6.32	118.0%
SHORT TERM NATURAL GAS	U30	19	9.09	109.5%	35.71	-46.7%	8	16.11	-48.3%
SHORT TERM NATURAL GAS	U31	0	5.91	-100.0%	0	-	4	1.5	197.2%
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%	6	5.93	-3.6%
SOCAL PIPE SWAP	ZN	0	0	-	0	-	44	0	-
WTI 12 MONTH CALENDAR OPT	WZ	0	0	-	0	-	0	7.91	-100.0%
WTI-BRENT BULLET SWAP	BV	4,744	1,062.27	346.6%	326.19	1354.4%	1,110	1,060.71	4.6%
WTI CRUDE OIL 1 M CSO FI	7A	8,248	3,306.18	149.5%	11,818.67	-30.2%	7,348	7,294.69	0.7%

Commodities and Alternative Investments Futures

COCOA TAS	CJ	1	5.68	-89.1%	0.67	-7.2%	10	7.18	44.1%
-----------	----	---	------	--------	------	-------	----	------	-------

NYMEX/COMEX Exchange ADV Report - Monthly

December 2016

Page 22 of 22

	Commodity	ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG	
Commodities and Alternative Investments Futures										
	COFFEE	KT	0	0.64	-100.0%	0.05	-100.0%	1	2.51	-73.3%
	COTTON	TT	0	0.68	-93.0%	0.1	-50.0%	2	2.31	-0.8%
	SUGAR 11	YO	0	9.91	-100.0%	0.14	-100.0%	2	6.21	-73.3%
TOTAL FUTURES GROUP										
Commodities and Alternative Investments Futures			1	16.91	-96.1%	0.95	-30.0%	15	18.21	-17.8%
Energy Futures			2,236,585	1,758,604.46	27.2%	2,366,366.1	-5.5%	2,106,317	1,689,389.83	24.7%
Metals Futures			319,345	237,211.86	34.6%	647,314.19	-50.7%	414,304	308,947.8	34.1%
TOTAL FUTURES			2,555,930	1,995,833.23	28.1%	3,013,681.24	-15.2%	2,520,635.63	1,998,355.84	26.1%
TOTAL OPTIONS GROUP										
Energy Options			337,332	295,189.64	14.3%	404,799.05	-16.7%	324,469	279,234.75	16.2%
Metals Options			39,680	26,934.18	47.3%	70,679	-43.9%	45,873	35,518.11	29.2%
TOTAL OPTIONS			377,012	322,123.82	17.0%	475,478.05	-20.7%	370,342.53	314,752.86	17.7%
TOTAL COMBINED										
Metals			359,024	264,146.05	35.9%	717,993.19	-50.0%	460,177	344,465.91	33.6%
Energy			2,573,917	2,053,794.09	25.3%	2,771,165.14	-7.1%	2,430,787	1,968,624.58	23.5%
Commodities and Alternative Investments			1	16.91	-96.1%	0.95	-30.0%	15	18.21	-17.8%
GRAND TOTAL			2,932,942	2,317,957.05	26.5%	3,489,159.29	-15.9%	2,890,978.16	2,313,108.7	25.0%