

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 1 of 22

Commodity		ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Metals Futures</b>									
COMEX GOLD	GC	359,205	191,550.48	87.5%	296,035.39	21.3%	278,334	228,145.75	22.0%
NYMEX HOT ROLLED STEEL	HR	375	214.57	74.7%	318.09	17.8%	245	225.97	8.3%
NYMEX PLATINUM	PL	26,448	21,718.67	21.8%	17,168.87	54.0%	18,922	15,385.3	23.0%
PALLADIUM	PA	4,031	4,211.43	-4.3%	7,137.09	-43.5%	5,794	5,460.98	6.1%
URANIUM	UX	1	9.52	-91.1%	10.09	-91.6%	24	35.41	-32.8%
COMEX SILVER	SI	86,520	61,432.86	40.8%	113,246.09	-23.6%	91,920	71,646.72	28.3%
COMEX E-Mini GOLD	QO	452	467.14	-3.1%	298.39	51.6%	399	520.86	-23.4%
COMEX E-Mini SILVER	QI	21	50.86	-58.8%	34.57	-39.4%	40	59.5	-31.9%
COMEX COPPER	HG	115,477	61,619.57	87.4%	128,042.91	-9.8%	102,634	79,687.29	28.8%
COMEX MINY COPPER	QC	20	12.9	55.4%	29.3	-31.6%	35	25.42	37.2%
ALUMINUM	A38	0	0	-	0	-	0	0.38	-57.5%
ALUMINUM	AEP	40	8.1	396.6%	180	-77.7%	121	48.35	150.1%
ALUMINUM	ALA	146	0	-	86.52	68.2%	28	0	-
ALUMINUM	ALI	8	26.05	-69.5%	2.3	245.0%	30	29.68	2.4%
ALUMINUM	AUP	231	243.9	-5.4%	323.74	-28.7%	339	282.98	19.8%
ALUMINUM	EDP	12	40.43	-70.3%	182.61	-93.4%	48	26.03	83.3%
ALUMINUM	MJP	80	0	-	74.35	7.5%	62	29.22	112.0%
COPPER	HGS	5	3.57	40.0%	18.83	-73.4%	8	17.86	-54.8%
E-MICRO GOLD	MGC	6,327	2,153.95	193.7%	4,664.22	35.6%	4,467	4,069.87	9.8%
FERROUS PRODUCTS	BUS	3	11.05	-77.4%	9.57	-73.9%	4	4.14	2.8%
GOLD	GPS	0	0	-	0	-	0	0	-
Gold Kilo	GCK	15	186.38	-92.1%	12.78	15.0%	17	232.46	-92.9%
IRON ORE 62 CHINA PLATTS FUTURES	PIO	29	0	-	76.96	-62.3%	46	13.07	248.5%
IRON ORE 62 CHINA TSI FUTURES	TIO	228	604.95	-62.3%	310.74	-26.7%	439	789.16	-44.3%
LNDN ZINC	ZNC	1	0	-	0	-	1	1.06	-52.2%
METALS	LED	0	0.48	-100.0%	0	-	0	0.13	-100.0%
SILVER	SIL	281	343.52	-18.3%	477.74	-41.2%	284	412.57	-31.1%
<b>Metals Options</b>									
COMEX COPPER	HX	889	189.86	368.4%	453.57	96.1%	302	141.02	114.3%
COMEX GOLD	OG	51,550	30,618.62	68.4%	43,475.96	18.6%	40,438	37,200.4	8.7%
COMEX SILVER	SO	6,500	6,435.43	1.0%	7,484.74	-13.2%	5,924	5,614.37	5.5%
GOLD	OG1	141	35.33	298.9%	227.13	-37.9%	145	50.78	185.3%
GOLD	OG2	78	47.14	64.6%	321.96	-75.9%	154	54.11	185.1%

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 2 of 22

Commodity		ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Metals Options</b>									
GOLD	OG3	190	57.29	231.4%	167.83	13.1%	174	43.1	304.1%
GOLD	OG4	147	13.43	993.6%	102.91	42.7%	88	27.14	224.1%
GOLD	OG5	192	24.67	678.4%	0	-	51	15.63	227.8%
IRON ORE 62 CHINA TSI CALL OPTION	ICT	131	22.86	473.1%	206.52	-36.6%	84	190.42	-55.8%
IRON ORE 62 CHINA TSI PUT OPTION	ICT	98	240.95	-59.3%	195.65	-49.9%	126	154.74	-18.7%
NYMEX PLATINUM	PO	127	275	-53.9%	188.91	-33.0%	132	213.03	-38.0%
PALLADIUM	PAO	197	131.24	50.0%	585	-66.3%	262	154.25	70.1%
SILVER	SO1	0	5.81	-100.0%	0.83	-100.0%	3	0.76	278.4%
SILVER	SO2	0	2.14	-100.0%	0.26	-100.0%	1	0.24	324.1%
SILVER	SO3	0	4	-90.0%	0.43	-8.0%	3	1.5	107.1%
SILVER	SO4	1	2.48	-71.7%	0	-	1	0.38	78.7%
SILVER	SO5	0	11.62	-99.6%	0	-	0	1.32	-98.4%
<b>Energy Futures</b>									
CRUDE OIL PHY	CL	1,378,541	1,158,679.95	19.0%	1,509,803.17	-8.7%	1,261,605	1,070,864.81	17.8%
CRUDE OIL	WS	388	204.29	89.7%	248	56.3%	279	438.97	-36.5%
MINY WTI CRUDE OIL	QM	12,282	14,609.43	-15.9%	13,230.7	-7.2%	12,581	13,867.76	-9.3%
BRENT OIL LAST DAY	BZ	80,768	74,890.57	7.8%	93,001.17	-13.2%	93,266	92,764.55	0.5%
HEATING OIL PHY	HO	178,895	156,591.67	14.2%	206,951	-13.6%	173,898	155,396.01	11.9%
HTG OIL	BH	3	0	-	2.17	15.0%	1	28.58	-95.0%
MINY HTG OIL	QH	0	0.24	-16.0%	0.13	53.4%	0	0.47	-71.4%
RBOB PHY	RB	206,955	222,725.67	-7.1%	252,334.43	-18.0%	207,928	184,917.23	12.4%
MINY RBOB GAS	QU	0	0.38	-47.5%	0.17	15.0%	0	0.22	-6.7%
NATURAL GAS	HP	5,582	6,355.48	-12.2%	4,172.17	33.8%	6,795	6,036.98	12.6%
LTD NAT GAS	HH	14,643	11,082.9	32.1%	12,074.91	21.3%	14,066	10,966.41	28.3%
MINY NATURAL GAS	QG	870	1,043.19	-16.6%	728.22	19.5%	1,164	1,166.6	-0.3%
PJM MONTHLY	JM	0	0	-	0	-	1	15.33	-95.8%
NATURAL GAS PHY	NG	424,940	364,126.95	16.7%	354,754.61	19.8%	411,178	361,716.02	13.7%
RBOB GAS	RT	167	64.48	159.1%	139.61	19.7%	120	62.37	91.9%
3.5% FUEL OIL CID MED SWA	7D	2	7.14	-79.0%	0.43	245.0%	5	12.12	-59.8%
3.5% FUEL OIL CIF BALMO S	8D	0	0	-	0.22	-100.0%	1	1.11	-16.2%
AEP-DAYTON HUB DAILY	VD	0	0	-	0	-	0	0	-
AEP-DAYTON HUB MTHLY	VM	0	0	-	0	-	0	1.27	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 3 of 22

Commodity		ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
AEP-DAYTON HUB OFF-PEAK M	VP	0	0	-	0	-	0	0	-
ALGON CITY GATES NAT GAS	N7	0	5.9	-100.0%	0	-	0	32.3	-100.0%
ALGONQUIN CITYGATES BASIS	B4	0	79.71	-100.0%	0	-	0	40.1	-100.0%
ANR LOUISIANA BASIS SWAP	ND	0	0	-	0	-	0	0	-
ANR OKLAHOMA	NE	0	0	-	0	-	0	19.04	-100.0%
APPALACHIAN COAL (PHY)	QL	0	0	-	0	-	0	0.69	-100.0%
ARGUS LLS VS. WTI (ARG) T	E5	1,124	254.76	341.2%	713.74	57.5%	434	611.77	-29.0%
ARGUS PROPAN FAR EST INDE	7E	164	78.19	109.4%	215.61	-24.1%	113	72.92	55.6%
ARGUS PROPAN(SAUDI ARAMCO	9N	64	33.43	90.3%	57.83	10.0%	49	42.43	15.3%
AUSTRALIAN COKE COAL	ALW	0	32.52	-100.0%	0.43	-100.0%	5	20.1	-73.5%
BRENT BALMO SWAP	J9	5	9.52	-47.5%	0	-	3	6.8	-54.8%
BRENT CALENDAR SWAP	CY	106	11.52	822.9%	300.09	-64.6%	138	95.25	44.9%
BRENT FINANCIAL FUTURES	BB	0	11.9	-100.0%	0	-	218	12.71	1616.4%
BRENT FINANCIAL FUTURES	MBC	0	0	-	0	-	0	7.53	-100.0%
BRENT FINANCIAL FUTURES	MDB	4	95	-95.9%	0	-	1	12.74	-88.4%
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	-	42	0	-
CAISO SP15 EZGNHUB5 PEAK	9Z	0	0	-	0	-	0	0	-
CANADIAN LIGHT SWEET OIL	CIL	2	101.43	-97.8%	11.74	-80.8%	39	98.97	-60.7%
CENTERPOINT BASIS SWAP	PW	0	110.29	-100.0%	0	-	3	68.6	-95.9%
CENTERPOINT EAST INDEX	II	0	0	-	0	-	0	3.92	-100.0%
CHICAGO ETHANOL SWAP	CU	4,607	5,615.05	-17.9%	5,148.04	-10.5%	5,350	4,796.97	11.5%
CHICAGO ULSD (PLATTS) SWA	4C	0	0	-	0	-	0	0	-
CHICAGO ULSD PL VS HO SPR	5C	10	0	-	10.87	-4.8%	8	13.79	-44.5%
CHICAGO UNL GAS PL VS RBO	3C	0	10.24	-100.0%	0	-	0	11.06	-100.0%
CIG BASIS	CI	0	466.57	-100.0%	0	-	4	396.55	-99.0%
CIG ROCKIES NG INDEX SWA	Z8	0	0	-	0	-	4	5.58	-31.3%
CINERGY HUB OFF-PEAK MONT	EJ	0	0	-	0	-	0	0.32	-100.0%
CINERGY HUB PEAK MONTH	EM	0	0	-	0	-	0	0	-
CIN HUB 5MW D AH O PK	K2	2,370	1,114.29	112.7%	695.65	240.7%	1,734	1,581.8	9.7%
CIN HUB 5MW D AH PK	H5	148	88.86	66.7%	24.09	515.1%	91	108.67	-15.9%
CIN HUB 5MW REAL TIME O P	H4	0	1,114.29	-100.0%	695.65	-100.0%	2,112	5,238.01	-59.7%
CIN HUB 5MW REAL TIME PK	H3	22	70.71	-68.9%	0	-	135	343.5	-60.6%
COAL SWAP	ACM	14	24.9	-44.8%	1.74	690.6%	8	12.98	-38.7%
COAL SWAP	SSI	0	0	-	0	-	0	0.99	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 4 of 22

Commodity		ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
COLUMB GULF MAINLINE NG B	5Z	0	90.62	-100.0%	0	-	5	114.85	-95.4%
COLUMBIA GULF MAIN NAT G	L2	0	0	-	0	-	0	11.68	-100.0%
COLUMBIA GULF ONSHORE	GL	0	0	-	0	-	7	16.44	-56.9%
CONWAY NATURAL GASOLINE (OPIS) SWA	8L	4	18.24	-80.0%	30.65	-88.1%	14	8.79	55.4%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	33	74.52	-55.6%	62.39	-46.9%	39	13.33	193.7%
CONWAY PROPANE 5 DECIMALS SWAP	8K	527	403.81	30.5%	404.48	30.3%	432	326.79	32.1%
CRUDE OIL	CHB	0	0	-	0	-	0	0.32	-100.0%
CRUDE OIL	LPS	162	176.43	-8.0%	178.26	-9.0%	185	235.53	-21.5%
CRUDE OIL OUTRIGHTS	37	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	42	79	11.9	562.8%	9.91	695.9%	30	5.19	478.7%
CRUDE OIL OUTRIGHTS	CC5	0	0	-	0	-	3	0	-
CRUDE OIL OUTRIGHTS	CSN	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	CSW	9	25.71	-65.0%	5.22	72.5%	12	5.71	104.8%
CRUDE OIL OUTRIGHTS	DBL	5	9.52	-47.5%	20.65	-75.8%	9	3.44	151.3%
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-	2	0	-
CRUDE OIL OUTRIGHTS	GSW	0	0	-	0	-	1	0.48	22.9%
CRUDE OIL OUTRIGHTS	HTT	1,590	189.52	738.7%	1,208.91	31.5%	653	97.85	567.4%
CRUDE OIL OUTRIGHTS	LSW	23	0	-	28.04	-19.8%	7	0	-
CRUDE OIL OUTRIGHTS	SSW	4	0	-	3.91	-4.2%	5	0	-
CRUDE OIL OUTRIGHTS	WCC	0	179.29	-100.0%	0	-	132	236.26	-44.3%
CRUDE OIL OUTRIGHTS	WCW	320	0	-	491.74	-35.0%	252	0	-
CRUDE OIL PHY	CLL	0	0	-	0	-	0	0	-
CRUDE OIL SPRDS	38	0	0	-	0	-	0	2.25	-100.0%
CRUDE OIL SPRDS	WTT	538	37.38	1337.9%	771.52	-30.3%	333	114.96	189.8%
CRUDE OIL TRADE AT MARKER SINGAPOR	CLS	0	0	-	0	-	0	0	-
DAILY PJM	AOR	0	0	-	0	-	0	0	-
DAILY PJM	IDO	0	0	-	0	-	0	0	-
DAILY PJM	NOC	0	0	-	0	-	0	0	-
DAILY PJM	PAP	0	0	-	0	-	0	0	-
DAILY PJM	PEO	0	0	-	0	-	0	0	-
DAILY PJM	PNO	0	0	-	0	-	0	0	-
DAILY PJM	PNP	0	0	-	0	-	0	0	-
DAILY PJM	PWO	0	0	-	0	-	0	0	-
DAILY PJM	PWP	0	0	-	0	-	0	0	-
DAILY PJM	WOR	0	0	-	0	-	0	14.39	-100.0%
DAILY PJM	ZAO	0	0	-	0	-	0	0	-

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 5 of 22

Commodity		ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
DAILY PJM	ZGO	0	0	-	0	-	0	0	-
DAILY PJM	ZJO	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWAP	7G	0	9.52	-100.0%	0	-	7	1.06	603.7%
DATED TO FRONTLINE BRENT	FY	100	23.81	320.0%	84.78	17.9%	72	66.19	8.9%
DEMARC INDEX FUTURE	DI	0	0	-	0	-	0	4.23	-100.0%
DEMARC SWING SWAP	DT	0	2.95	-100.0%	0	-	0	0.33	-100.0%
DIESEL 10P BRG FOB RDM VS	7X	0	0	-	0	-	0	0.66	-100.0%
DIESEL 10PPM BARGES FOB B	U7	0	0	-	0	-	0	0	-
DLY GAS EURO-BOB OXY	GBR	0	0	-	0	-	0	0.32	-100.0%
DOMINION TRAN INC - APP I	IH	0	11.81	-100.0%	0	-	0	91.83	-100.0%
DOMINION TRANSMISSION INC	PG	0	1,423.71	-100.0%	0	-	258	963.81	-73.2%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-	0	1.46	-100.0%
DUBAI CRUDE OIL CALENDAR	DC	0	216.67	-100.0%	261.96	-100.0%	387	87.39	343.3%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	0	-	8	0	-
EASTERN RAIL DELIVERY CSX	QX	5	93.33	-94.6%	18.26	-72.6%	25	61.7	-59.2%
EAST/WEST FUEL OIL SPREAD	EW	0	1.9	-100.0%	0	-	7	1.46	357.1%
EIA FLAT TAX ONHWAY DIESE	A5	48	36	32.4%	4.17	1041.6%	38	52.83	-27.8%
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	0	-	0	-	0	0	-
ELEC ERCOT DLY PEAK	R1	0	0	-	0	-	0	0	-
ELEC FINSETTLED	47	0	0	-	0	-	0	6.72	-100.0%
ELEC FINSETTLED	49	0	0	-	0	-	0	0	-
ELEC MISO PEAK	4L	0	0	-	0	-	20	0	-
ELEC MISO PEAK	55	0	0	-	0	-	0	0	-
ELEC NYISO OFF-PEAK	4M	0	0	-	0	-	373	0	-
ELEC NYISO OFF-PEAK	58	0	0	-	0	-	0	0	-
ELECTRICITY ERCOT PEAK	ERE	0	0	-	0	-	4	0	-
ELECTRICITY OFF PEAK	46	0	0	-	0	-	0	124.23	-100.0%
ELECTRICITY OFF PEAK	4P	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	50	0	0	-	0	-	0	0	-
ELEC WEST POWER OFF-PEAK	MDA	0	0	-	0	-	0	0	-
ELEC WEST POWER PEAK	MDC	0	0	-	0	-	8	0	-
EL PASO PERMIAN INDEX SWA	IL	0	0	-	0	-	0	8.53	-100.0%
ERCOT DAILY 5MW PEAK	ERW	0	0	-	0	-	0	0	-
ERCOT HOUSTON Z MCPE 5MW PEAK SWA	I1	0	0	-	95.65	-100.0%	21	0	-

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 6 of 22

Commodity		ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWA	I6	0	0	-	921.74	-100.0%	191	22.65	743.7%
ERCOT NORTH ZMCPE 5MW PEAK	I5	0	0	-	95.65	-100.0%	25	1.24	1914.9%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	170	121.95	39.1%	120.96	40.2%	179	104.12	72.2%
EURO 1% FUEL OIL NEW BALM	KX	0	0.48	-100.0%	0	-	0	1.16	-91.8%
EURO 3.5% FUEL OIL RDAM B	KR	14	25.05	-44.3%	9.78	42.6%	21	15.9	30.3%
EURO 3.5% FUEL OIL SPREAD	FK	5	27.14	-83.4%	10.13	-55.6%	23	27.13	-16.0%
EURO-DENOMINATED PETRO PROD	NCP	8	0	-	1.04	618.7%	8	0.84	863.3%
EURO GASOIL 10 CAL SWAP	GT	0	0	-	0	-	0	0.02	-100.0%
EURO GASOIL 10PPM VS ICE	ET	4	4.14	-2.2%	2.87	41.1%	2	3.59	-37.1%
EUROPE 1% FUEL OIL NWE CA	UF	0	0.48	-37.0%	0.87	-65.5%	4	7.17	-48.9%
EUROPE 1% FUEL OIL RDAM C	UH	0	0.48	-100.0%	0.13	-100.0%	0	0.71	-70.7%
EUROPE 3.5% FUEL OIL MED	UI	2	7.9	-75.3%	0.43	348.5%	6	16.64	-61.2%
EUROPE 3.5% FUEL OIL RDAM	UV	201	361.86	-44.3%	120.09	67.8%	342	309.21	10.6%
EUROPEAN GASOIL (ICE)	7F	45	306.1	-85.3%	171.52	-73.7%	151	8,174.23	-98.1%
EUROPEAN NAPHTHA BALMO	KZ	13	12.52	5.4%	14.39	-8.3%	18	7.61	132.9%
EUROPEAN NAPHTHA CRACK SPR	EN	307	379.14	-19.1%	294.91	4.0%	339	235.99	43.7%
EUROPE DATED BRENT SWAP	UB	30	30	0.0%	5.39	456.5%	14	140.68	-90.4%
EUROPE JET KERO NWE CALSW	UJ	0	0	-	1.83	-91.8%	1	0.2	177.7%
EUROPE NAPHTHA CALSWAP	UN	109	83.9	29.4%	145.3	-25.3%	135	68.71	97.2%
EURO PROPANE CIF ARA SWA	PS	78	85.62	-8.8%	63.04	23.9%	58	60.06	-2.8%
FL GAS ZONE 3 NAT GAS IND	Q9	0	0	-	0	-	0	43.97	-100.0%
FLORIDA GAS ZONE3 BASIS S	FP	0	0	-	0	-	0	28.83	-100.0%
FREIGHT MARKETS	FLP	8	13.71	-43.9%	17.52	-56.1%	8	9.51	-19.6%
FUEL OIL CRACK VS ICE	FO	86	362.14	-76.1%	58.04	48.9%	184	217.78	-15.4%
FUEL OIL NWE CRACK VS ICE	FI	0	0	-	0	-	0	0.17	-100.0%
FUEL OIL (PLATS) CAR CM	1W	0	0	-	0	-	0	5.9	-100.0%
FUEL OIL (PLATS) CAR CN	1X	0	0	-	0	-	0	0.29	-100.0%
FUELOIL SWAP:CARGOES VS.B	FS	6	13.81	-60.2%	7.39	-25.6%	14	16.43	-13.7%
GAS EURO-BOB OXY NWE BARGES	7H	204	321.95	-36.7%	313.13	-34.9%	327	332.12	-1.6%
GAS EURO-BOB OXY NWE BARGES CRK	7K	1,057	829.14	27.5%	983.26	7.5%	937	683.15	37.2%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	0	-	0	0.03	-100.0%
GASOIL 0.1 CIF MED SWAP	Z4	0	0	-	0	-	0	0.4	-100.0%
GASOIL 0.1CIF MED VS ICE	Z5	0	2.86	-100.0%	0	-	0	1.01	-73.5%
GASOIL 0.1 CIF NWE VS ISE	TU	0	0.48	-100.0%	0	-	0	0.05	-100.0%
GASOIL 0.1 CIF VS ICE GAS	8W	0	0	-	0	-	0	0.03	301.5%

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 7 of 22

Commodity		ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
GASOIL 0.1 CRG CIF NW VS	4V	0	0	-	0	-	0	0.03	-100.0%
GASOIL 0.1 RDAM BRGS VS I	WQ	0	0	-	0	-	1	0.32	151.3%
GASOIL 0.1 ROTTERDAM BARG	VL	1	1.19	-37.0%	0.22	245.0%	1	0.13	302.0%
GASOIL 10P CRG CIF NW VS	3V	0	0.24	-100.0%	0	-	0	0.08	67.5%
GASOIL 10PPM CARGOES CIF	TY	0	0	-	0	-	0	0.02	-100.0%
GASOIL 10PPM VS ICE SWAP	TP	6	9.05	-33.7%	2.61	130.0%	4	4.71	-19.6%
GASOIL BULLET SWAP	BG	5	0	-	0	-	1	0	-
GASOIL CALENDAR SWAP	GX	0	0.43	-65.0%	0	-	1	1.66	-21.9%
GASOIL CRACK SPREAD CALEN	GZ	248	192	29.3%	197.61	25.7%	348	246.37	41.2%
GASOIL MINI CALENDAR SWAP	QA	5	5.48	-0.5%	8.17	-33.3%	7	11.48	-39.7%
GASOLINE UP-DOWN BALMO SW	1K	0	0	-	0	-	0	4.29	-100.0%
GROUP THREE ULSD (PLATTS)	A7	0	0	-	0	-	1	1.59	-58.1%
GRP THREE ULSD(PLT)VS HEA	A6	313	59.76	423.6%	396.39	-21.1%	195	123.24	57.9%
GRP THREE UNL GS (PLT) VS	A8	121	41.19	194.4%	71.52	69.5%	41	65.71	-37.5%
GULF COAST 3% FUEL OIL BA	VZ	84	28.57	193.5%	12.43	574.3%	59	33.09	78.0%
GULF COAST GASOLINE CLNDR	GS	0	0	-	0	-	0	6.88	-100.0%
GULF COAST JET FUEL CLNDR	GE	0	7.71	-100.0%	1.83	-100.0%	5	7.06	-29.0%
GULF COAST JET VS NYM 2 H	ME	2,047	1,596.14	28.2%	2,487.83	-17.7%	2,133	1,564.3	36.3%
GULF COAST NO.6 FUEL OIL	MF	2,707	2,651	2.1%	1,830.04	47.9%	2,507	2,730.59	-8.2%
GULF COAST NO.6 FUEL OIL	MG	19	19.05	-1.6%	27.96	-32.9%	58	31.66	83.7%
GULF COAST ULSD CALENDAR	LY	47	37.05	28.1%	3.48	1264.2%	27	42.92	-37.7%
GULF COAST ULSD CRACK SPR	GY	0	0	-	0	-	21	32.57	-36.8%
HEATING OIL BALMO CLNDR S	1G	0	0	-	0	-	4	1.77	149.1%
HEATING OIL CRCK SPRD BAL	1H	0	0	-	0	-	0	0.11	-100.0%
HEATING OIL PHY	HOL	0	0	-	0	-	0	0	-
HENRY HUB BASIS SWAP	HB	0	325.86	-100.0%	0	-	271	960.14	-71.7%
HENRY HUB FINANCIAL LAST	NBP	20	0	-	23.87	-15.2%	5	0	-
HENRY HUB FINANCIAL LAST	TTE	21	0	-	1.39	1373.4%	3	0	-
HENRY HUB INDEX SWAP FUTU	IN	0	220.86	-100.0%	0	-	260	869.17	-70.1%
HENRY HUB SWAP	NN	12,823	15,026.19	-14.7%	11,323.57	13.2%	9,132	19,942.4	-54.2%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-	0	1.53	-100.0%
HOUSTON SHIP CHANNEL BASI	NH	0	100	-100.0%	0	-	20	150.07	-86.6%
HOUSTON SHIP CHANNEL INDE	IP	0	0	-	0	-	0	0.98	-100.0%
HUSTN SHIP CHNL PIPE SWP	XJ	0	0	-	0	-	4	0	-
ICE BRENT DUBAI SWAP	DB	437	380.86	14.6%	62.3	600.6%	424	42.9	887.3%
ICE GASOIL BALMO SWAP	U9	0	0	-	0	-	0	0	-

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 8 of 22

Commodity		ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
IN DELIVERY MONTH EUA	6T	0	4.76	-100.0%	0	-	15	139.16	-89.1%
INDIANA MISO	FAD	0	0	-	0	-	0	0	-
INDIANA MISO	FTD	0	0	-	0	-	0	0	-
INDIANA MISO	FTM	0	0	-	0	-	0	0	-
INDIANA MISO	PDD	0	0	-	0	-	0	0.59	-100.0%
INDIANA MISO	PDM	0	0	-	0	-	0	0	-
INDIANA MISO	PTD	0	0	-	0	-	0	0	-
INDIANA MISO	PTM	0	0	-	0	-	0	0	-
INDONESIAN COAL	MCC	0	0.71	-100.0%	0	-	0	1.16	-97.7%
ISO NEW ENGLAND OFF-PEAK	KI	0	0	-	0	-	0	0	-
ISO NEW ENGLAND PK LMP	NI	0	0	-	0	-	0	0.11	-49.7%
JAPAN C&F NAPHTHA CRACK S	JB	31	18.48	67.8%	32.43	-4.4%	28	20.16	38.5%
JAPAN C&F NAPHTHA SWAP	JA	76	57.33	31.9%	47.35	59.7%	75	59.68	25.7%
JAPAN NAPHTHA BALMO SWAP	E6	4	0	-	0	-	7	1.96	280.4%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	0	0.71	-100.0%	0	-	0	0.91	-93.0%
JET BARGES VS ICE GASOIL	JR	0	0	-	0	-	0	0.12	-100.0%
JET CIF NWE VS ICE	JC	4	1.19	244.4%	0.43	843.0%	5	4.15	17.3%
JET FUEL BRG FOB RDM VS I	9Q	0	0	-	0	-	0	0.01	150.9%
JET FUEL CRG CIF NEW VS I	6X	0	0	-	0	-	0	0.16	107.8%
JET FUEL UP-DOWN BALMO CL	1M	365	256.05	42.5%	262.39	39.1%	343	182.48	88.0%
LA CARB DIESEL (OPIS)	LX	0	0	-	0	-	0	0	-
LA CARB DIESEL (OPIS) SWA	KL	15	10.71	40.0%	19.57	-23.3%	10	34.67	-69.8%
LA CARBOB GASOLINE(OPIS)S	JL	29	2.38	1107.5%	14.13	103.5%	13	31.48	-58.6%
LA JET FUEL VS NYM NO 2 H	MQ	0	0	-	0	-	0	4.23	-96.9%
LA JET (OPIS) SWAP	JS	69	84.52	-18.4%	142.39	-51.5%	89	97.29	-8.3%
LLS (ARGUS) VS WTI SWAP	WJ	535	203.48	163.1%	358.48	49.3%	234	318.58	-26.6%
MARS (ARGUS) VS WTI SWAP	YX	213	128.57	66.0%	147.83	44.4%	157	195.33	-19.6%
MARS (ARGUS) VS WTI TRD M	YV	1,369	576.38	137.6%	516.96	164.9%	922	523.66	76.1%
MARS BLEND CRUDE OIL	MB	25	21.43	16.7%	32.17	-22.3%	66	84.52	-21.5%
MCCLOSKEY ARA ARGS COAL	MTF	2,054	5,650	-63.6%	1,158.13	77.4%	2,239	8,072.37	-72.3%
MCCLOSKEY RCH BAY COAL	MFF	190	505.52	-62.4%	150.3	26.4%	250	832.63	-69.9%
MGF FUT	MGF	0	0	-	3.87	-100.0%	2	0.53	187.5%
MGN1 SWAP FUT	MGN	1	15.33	-91.8%	0.87	43.7%	5	7.2	-27.6%
MICHCON NG INDEX SWAP	Y8	0	0	-	0	-	0	9.74	-100.0%
MICHIGAN BASIS	NF	0	266.05	-100.0%	0	-	14	118.26	-88.3%
MICHIGAN MISO	HMO	2,370	0	-	0	-	566	675.34	-16.2%

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 9 of 22

Commodity		ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
MICHIGAN MISO	HMW	127	0	-	0	-	30	38.31	-20.4%
MINI GAS EUROBOB OXY NWE ARGS BALM	MEB	5	19.52	-73.6%	11.09	-53.5%	22	20.37	8.5%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	50	58.1	-13.9%	49.35	1.3%	27	11.72	130.6%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	50	105.9	-53.2%	125.52	-60.5%	117	62.52	87.4%
MJC FUT	MJC	16	2.86	460.0%	0.87	1739.9%	6	4.37	27.3%
MNC FUT	MNC	165	176.29	-6.3%	172.61	-4.3%	204	188.75	8.2%
MONT BELVIEU ETHANE 5 DECIMAL	C0	897	4,027.57	-77.7%	715.48	25.4%	1,109	2,160.85	-48.7%
MONT BELVIEU ETHANE OPIS BALMO	8C	8	10.95	-31.5%	7.61	-1.4%	14	5.53	149.8%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	4,763	5,656.14	-15.8%	4,431.43	7.5%	4,322	5,428.11	-20.4%
MONT BELVIEU LDH PROPANE OPIS BALM	8O	74	43.14	72.3%	73.61	1.0%	85	40.7	108.9%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	306	348.19	-12.3%	100.26	204.7%	204	397.2	-48.6%
MONT BELVIEU NATURAL GASOLINE BALM	R0	30	3.57	738.6%	5.09	488.8%	13	9.19	44.7%
MONT BELVIEU NORMAL BUTANE 5 DECIM	D0	1,277	2,033.29	-37.2%	1,266.13	0.9%	1,331	1,238.35	7.5%
MONT BELVIEU NORMAL BUTANE BALMO	8J	14	12.1	14.1%	35.65	-61.3%	34	30.66	10.6%
NAT GAS BASIS SWAP	TZ6	0	118.14	-100.0%	18.61	-100.0%	12	169.84	-93.2%
NATURAL GAS	HBI	0	0	-	0	-	0	0	-
NATURAL GAS	XIC	0	0	-	0	-	0	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	CFS	0	0	-	0	-	0	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	DSF	0	0	-	0	-	2	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	MFS	0	0	-	0	-	0	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	PFS	0	0	-	0	-	0	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	WFS	0	0	-	0	-	0	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	ZTS	0	0	-	0	-	0	0	-
NATURAL GAS INDEX	TZI	0	0	-	0	-	3	35.46	-90.2%
NATURAL GAS PEN SWP	NP	4,511	3,670.29	22.9%	2,823.74	59.7%	4,193	5,176.69	-19.0%
NEPOOL CNCTCT 5MW D AH O	P3	0	0	-	0	-	0	63.1	-100.0%
NEPOOL CONECTIC 5MW D AH	P2	0	0	-	0	-	0	3.36	-100.0%
NEPOOL INTR HUB 5MW D AH	H2	702	0	-	0	-	1,251	2,405.02	-48.0%
NEPOOL INTR HUB 5MW D AH	U6	38	0	-	36.52	4.7%	92	171.48	-46.4%
NEPOOL NE MASS 5MW D AH O	P8	702	0	-	0	-	75	0	-
NEPOOL NE MASS 5MW D AH P	P7	38	0	-	0	-	4	3.39	20.2%
NEPOOL NEW HAMP 5MW D AH	U2	0	0	-	0	-	0	0	-
NEPOOL NEW HAMP 5MW D AH	U3	0	0	-	0	-	0	0	-
NEPOOL RHD ISLD 5MW D AH	U4	0	0	-	0	-	0	0	-
NEPOOL RHODE IL 5MW D AH	U5	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH O	P5	0	0	-	0	-	0	0	-

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 10 of 22

Commodity		ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
NEPOOL SE MASS 5MW D AH P	P4	0	0	-	0	-	0	0	-
NEPOOL W CNT MASS 5MW D A	L9	0	0	-	0	-	0	21.16	-100.0%
NEPOOL W CNTR M 5MW D AH	R6	0	0	-	0	-	0	8.92	-100.0%
NEW ENGLAND HUB PEAK DAIL	CE	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	EZ	74	71.67	3.6%	50	48.5%	39	72.12	-46.6%
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	133	-86.2%	57.91	-68.2%	22	155.4	-86.2%
NGPL MIDCONTINENT INDEX	IW	0	20.67	-100.0%	0	-	0	40.53	-100.0%
NGPL MIDCONTINENT SWING S	PX	0	0	-	0	-	0	3.28	-100.0%
NGPL TEX/OK	PD	18	166.67	-89.0%	83.04	-77.8%	43	148.7	-70.9%
NGPL TEXOK INDEX	OI	0	0	-	0	-	0	1.9	-100.0%
N ILLINOIS HUB DAILY	UD	0	0	-	0	-	0	0	-
N ILLINOIS HUB MTHLY	UM	0	0	-	0	-	0	0	-
NO 2 UP-DOWN SPREAD CALEN	UT	0	0	-	4.3	-100.0%	19	13.56	43.6%
NORTHERN NATURAL GAS DEMAR	PE	0	0	-	0	-	0	11.5	-100.0%
NORTHERN NATURAL GAS VENTU	PF	0	6.67	-100.0%	0	-	0	39.11	-98.9%
NORTHERN ILLINOIS OFF-PEA	UO	0	0	-	0	-	0	0	-
NORTHWEST ROCKIES BASIS S	NR	0	480.62	-100.0%	0	-	16	770.94	-97.9%
N ROCKIES PIPE SWAP	XR	0	0	-	0	-	2	0	-
NY1% VS GC SPREAD SWAP	VR	92	131.24	-30.3%	38.04	140.5%	106	111.26	-5.1%
NY 2.2% FUEL OIL (PLATTS	Y3	0	0	-	0	-	0	2.59	-100.0%
NY 3.0% FUEL OIL (PLATTS	H1	4	1.19	215.0%	3.26	15.0%	17	7.94	118.5%
NY HARBOR 1% FUEL OIL BAL	VK	0	0	-	0	-	0	0.53	-75.1%
NY HARBOR HEAT OIL SWP	MP	39	74.29	-47.3%	86.35	-54.7%	115	115.33	-0.6%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	0	4.76	-100.0%	9.78	-100.0%	23	26.22	-13.3%
NY HARBOR RESIDUAL FUEL 1	MM	110	174.81	-37.2%	111.22	-1.3%	120	165.33	-27.2%
NYH NO 2 CRACK SPREAD CAL	HK	57	17.95	218.3%	12.13	371.1%	67	79.88	-16.7%
NY H OIL PLATTS VS NYMEX	YH	0	0	-	0	-	0	0	-
NYISO A	KA	0	0	-	0	-	0	0	-
NYISO A OFF-PEAK	KB	0	0	-	0	-	0	0	-
NYISO CAPACITY	LHV	0	0	-	0.52	-42.5%	2	0.89	70.5%
NYISO CAPACITY	NNC	9	14.29	-37.7%	4.17	113.2%	10	8.87	7.2%
NYISO CAPACITY	NRS	14	4	245.0%	4.04	241.3%	10	10.9	-11.6%
NYISO G	KG	0	0	-	0	-	0	0	-
NYISO G OFF-PEAK	KH	0	0	-	0	-	0	0	-

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 11 of 22

Commodity		ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
NYISO J	KJ	0	0	-	0	-	0	0.91	-100.0%
NYISO J OFF-PEAK	KK	0	0	-	0	-	0	0.42	-100.0%
NYISO ZONE A 5MW D AH O P	K4	0	0	-	0	-	174	1,266.48	-86.2%
NYISO ZONE A 5MW D AH PK	K3	0	0	-	0	-	36	19.05	90.3%
NYISO ZONE C 5MW D AH O P	A3	0	0	-	0	-	0	287.25	-100.0%
NYISO ZONE C 5MW D AH PK	Q5	0	0	-	0	-	1	8	-92.7%
NYISO ZONE G 5MW D AH O P	D2	2,393	0	-	3,662.61	-34.7%	4,152	2,035.48	104.0%
NYISO ZONE G 5MW D AH PK	T3	112	60.48	84.8%	211.04	-47.0%	293	167.69	74.6%
NYISO ZONE J 5MW D AH O P	D4	0	444.95	-100.0%	0	-	1,205	594.16	102.9%
NYISO ZONE J 5MW D AH PK	D3	91	84.95	6.5%	37.83	139.3%	133	54.98	141.6%
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	0	0	-	0	-	0	0	-
NYMEX ALUMINUM FUTURES	AN	0	0	-	0	-	0	0	-
NYMEX ULSD VS NYMEX HO	UY	0	0	-	0	-	0	0	-
NY ULSD (ARGUS) VS HEATING OIL	7Y	1	157.14	-99.6%	21.74	-97.2%	44	39.21	11.7%
ONEOK OKLAHOMA NG BASIS	8X	50	0	-	8.52	482.0%	6	5.63	12.1%
ONTARIO POWER SWAPS	OFD	0	0	-	0	-	0	0.85	-100.0%
ONTARIO POWER SWAPS	OFM	0	0	-	0	-	0	19.84	-100.0%
ONTARIO POWER SWAPS	OPD	1	1.43	-65.0%	0.43	15.0%	3	2.04	31.9%
ONTARIO POWER SWAPS	OPM	0	0	-	0	-	3	2.33	48.5%
PANHANDLE BASIS SWAP FUTU	PH	0	399.24	-100.0%	0	-	16	413.26	-96.1%
PANHANDLE INDEX SWAP FUTU	IV	0	47.24	-100.0%	0	-	0	18.37	-100.0%
PANHANDLE PIPE SWAP	XH	0	0	-	0	-	5	0	-
PERMIAN BASIS SWAP	PM	19	454.57	-95.9%	0	-	7	203.21	-96.4%
PETROCHEMICALS	22	6	1.14	433.7%	4.83	26.4%	4	2.21	76.3%
PETROCHEMICALS	32	2	5.57	-66.8%	4.04	-54.2%	5	2.84	70.3%
PETROCHEMICALS	8I	22	26.76	-18.5%	29.91	-27.1%	29	10.15	183.0%
PETROCHEMICALS	91	10	6.62	45.0%	11.52	-16.7%	10	7.95	30.2%
PETROCHEMICALS	HPE	0	0	-	0	-	0	0.25	-100.0%
PETROCHEMICALS	JKM	10	0	-	13.48	-29.5%	3	0	-
PETROCHEMICALS	LPE	0	0	-	0	-	0	0	-
PETROCHEMICALS	MAC	0	0	-	0	-	0	0.58	-54.3%
PETROCHEMICALS	MAE	8	0	-	3.04	162.9%	2	2.04	-21.7%
PETROCHEMICALS	MAS	5	1.43	250.0%	1.3	283.3%	2	5.08	-67.0%
PETROCHEMICALS	MBE	79	211.67	-62.9%	52.39	49.8%	61	141.38	-56.7%
PETROCHEMICALS	MNB	108	87.43	23.8%	113.17	-4.4%	84	98.87	-15.3%
PETROCHEMICALS	MPS	1	0	-	0.43	130.0%	0	0	-

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 12 of 22

Commodity		ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
PETRO CRCKS & SPRDS ASIA	JNC	8	0	-	0	-	1	0	-
PETRO CRCKS & SPRDS ASIA	STI	2	0	-	0	-	1	5.56	-82.6%
PETRO CRCKS & SPRDS ASIA	STR	0	0	-	0	-	1	0.34	314.7%
PETRO CRCKS & SPRDS ASIA	STS	0	0	-	0	-	7	0.42	1546.1%
PETRO CRCKS & SPRDS NA	CRB	19	1.9	871.2%	39.35	-53.0%	12	5.5	125.4%
PETRO CRCKS & SPRDS NA	EXR	88	82.81	6.5%	125.09	-29.5%	121	67.91	78.7%
PETRO CRCKS & SPRDS NA	FOC	54	59.52	-9.7%	11.96	349.5%	38	48.17	-22.1%
PETRO CRCKS & SPRDS NA	GBB	93	26.9	246.6%	57.09	63.3%	47	11.06	325.6%
PETRO CRCKS & SPRDS NA	GCC	0	5.95	-100.0%	15.65	-100.0%	6	8.73	-29.3%
PETRO CRCKS & SPRDS NA	GCI	32	62.19	-49.2%	0	-	51	49.79	2.8%
PETRO CRCKS & SPRDS NA	GCM	0	0	-	0.74	-100.0%	0	0.35	-10.1%
PETRO CRCKS & SPRDS NA	GCU	166	249.48	-33.5%	146.52	13.2%	271	339.65	-20.1%
PETRO CRCKS & SPRDS NA	GFC	0	0	-	0	-	3	0.68	317.0%
PETRO CRCKS & SPRDS NA	HOB	32	95	-66.1%	123.26	-73.8%	150	182.14	-17.6%
PETRO CRCKS & SPRDS NA	KSD	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	MFR	0	0	-	0	-	0	0.16	-100.0%
PETRO CRCKS & SPRDS NA	NFG	0	0	-	0	-	1	4.17	-86.1%
PETRO CRCKS & SPRDS NA	NYF	0	0.71	-100.0%	0	-	6	2.59	130.8%
PETRO CRCKS & SPRDS NA	NYH	0	0	-	0	-	0	1.59	-100.0%
PETRO CRCKS & SPRDS NA	RBB	111	580.86	-80.8%	278	-59.9%	371	469.06	-20.9%
PETRO CRCKS & SPRDS NA	RVG	654	561.62	16.4%	951.3	-31.3%	766	404.29	89.6%
PETRO CRCKS & SPRDS NA	SF3	0	0	-	0	-	0	0.18	-55.6%
PETRO CRK&SPRD EURO	1NB	27	73.52	-63.3%	74.78	-64.0%	62	81.19	-24.0%
PETRO CRK&SPRD EURO	1ND	11	0	-	0	-	1	0	-
PETRO CRK&SPRD EURO	43	46	13.05	253.7%	12.52	268.6%	16	8.14	93.0%
PETRO CRK&SPRD EURO	BFR	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	BOB	64	117.71	-45.6%	37.48	70.8%	92	96.31	-4.9%
PETRO CRK&SPRD EURO	EGB	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	EGN	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	EOB	0	0	-	1.35	-77.7%	1	0.48	40.3%
PETRO CRK&SPRD EURO	EPN	39	13.76	181.9%	28.04	38.4%	22	11.68	90.1%
PETRO CRK&SPRD EURO	EVC	68	99.57	-31.7%	69.04	-1.5%	116	71.74	61.1%
PETRO CRK&SPRD EURO	FBT	0	0	-	0	-	0	2.54	-100.0%
PETRO CRK&SPRD EURO	FVB	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	GCB	0	0	-	0	-	4	4.15	-5.4%
PETRO CRK&SPRD EURO	GOC	1	1.43	-47.5%	0.65	15.0%	1	0.52	21.9%

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 13 of 22

Commodity		ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
PETRO CRK&SPRD EURO	MGB	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	MUD	1	4.14	-68.6%	6	-78.3%	5	6.1	-22.9%
PETRO CRK&SPRD EURO	NBB	1	0.48	5.0%	0.43	15.0%	1	0.99	-28.3%
PETRO CRK&SPRD EURO	NOB	62	40	54.4%	71.3	-13.4%	53	22.69	134.5%
PETRO CRK&SPRD EURO	SFB	0	0.48	-100.0%	1	-100.0%	1	0.61	55.6%
PETROLEUM PRODUCTS	D46	0	0	-	0	-	0	0.16	-100.0%
PETROLEUM PRODUCTS	EWB	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	EWG	91	75.71	19.9%	110.7	-18.0%	117	31.2	275.4%
PETROLEUM PRODUCTS	MBS	0	0	-	0	-	0	2.92	-85.4%
PETROLEUM PRODUCTS	MGS	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	MHE	0	0	-	0	-	0	0.16	-100.0%
PETROLEUM PRODUCTS	MME	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	MPE	0	0	-	0	-	1	7.21	-92.6%
PETROLEUM PRODUCTS	VU	10	7	42.9%	36.09	-72.3%	14	12.84	10.8%
PETROLEUM PRODUCTS ASIA	E6M	2	1.9	-21.3%	1.74	-13.7%	1	2.47	-52.2%
PETROLEUM PRODUCTS ASIA	MJN	61	40.29	50.9%	60.87	-0.1%	92	58.68	57.0%
PETROLEUM PRODUCTS ASIA	MSB	0	0	-	0.87	-100.0%	0	0	-
PETRO OUTFRIGHT EURO	0B	1	0	-	0.87	-42.5%	1	6.88	-91.3%
PETRO OUTFRIGHT EURO	0C	1	1.9	-73.8%	0	-	0	1.06	-95.0%
PETRO OUTFRIGHT EURO	0D	68	109.81	-38.3%	91.52	-26.0%	112	185.02	-39.3%
PETRO OUTFRIGHT EURO	0E	5	63.14	-92.9%	5.43	-17.2%	21	43.35	-50.4%
PETRO OUTFRIGHT EURO	0F	31	63.43	-51.4%	36.09	-14.7%	55	56.63	-3.2%
PETRO OUTFRIGHT EURO	1T	0	0	-	1.83	-100.0%	1	0.11	412.9%
PETRO OUTFRIGHT EURO	33	0	2.86	-100.0%	0	-	0	1.48	-71.2%
PETRO OUTFRIGHT EURO	5L	3	3.33	-17.5%	0	-	3	8.53	-65.9%
PETRO OUTFRIGHT EURO	63	2	13.57	-88.9%	10.43	-85.6%	4	6.97	-41.5%
PETRO OUTFRIGHT EURO	6L	0	0	-	0.22	-100.0%	0	0	-
PETRO OUTFRIGHT EURO	7I	10	5.19	83.0%	0	-	6	7.4	-23.5%
PETRO OUTFRIGHT EURO	7R	5	14.29	-61.8%	9.57	-43.0%	12	12.79	-9.4%
PETRO OUTFRIGHT EURO	88	0	0	-	1.3	-100.0%	0	0.29	-36.0%
PETRO OUTFRIGHT EURO	CBB	0	0	-	0	-	0	0	-
PETRO OUTFRIGHT EURO	CGB	1	0	-	0	-	0	0.03	319.6%
PETRO OUTFRIGHT EURO	CPB	11	2.29	383.4%	9.09	21.6%	13	4.98	163.8%
PETRO OUTFRIGHT EURO	EFF	0	0	-	0.43	-100.0%	2	2.2	-29.9%
PETRO OUTFRIGHT EURO	EFM	0	0	-	1.09	-100.0%	2	3.39	-28.8%
PETRO OUTFRIGHT EURO	ENS	2	2.52	-40.6%	0.87	72.5%	1	5.93	-83.9%

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 14 of 22

Commodity		ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
PETRO OUTRIGHT EURO	ESB	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	EWN	26	8.33	208.4%	30.13	-14.7%	34	8.7	285.2%
PETRO OUTRIGHT EURO	FBD	0	0	-	0	-	0	0.11	0.6%
PETRO OUTRIGHT EURO	MBB	1	0	-	0	-	3	0.44	498.5%
PETRO OUTRIGHT EURO	MBN	61	94.76	-35.6%	50.17	21.6%	51	72.37	-29.1%
PETRO OUTRIGHT EURO	SMU	0	0	-	0	-	0	1.27	-83.2%
PETRO OUTRIGHT EURO	T0	0	2.43	-100.0%	0	-	1	2.22	-60.7%
PETRO OUTRIGHT EURO	ULB	0	0	-	0	-	2	2.59	-23.1%
PETRO OUTRIGHT EURO	V0	0	0	-	0	-	1	0	-
PETRO OUTRIGHT EURO	W0	0	0	-	0	-	0	0.26	-100.0%
PETRO OUTRIGHT EURO	X0	0	7.14	-100.0%	0	-	0	0.79	-100.0%
PETRO OUTRIGHT NA	FCB	2	10	-80.5%	9.74	-80.0%	9	6.56	30.8%
PETRO OUTRIGHT NA	FOM	0	0	-	0	-	0	0.02	1573.0%
PETRO OUTRIGHT NA	GBA	0	0	-	0	-	0	0.04	-100.0%
PETRO OUTRIGHT NA	GUD	0	0	-	0	-	0	0.07	-100.0%
PETRO OUTRIGHT NA	JE	0	0	-	0	-	2	2.32	-3.8%
PETRO OUTRIGHT NA	JET	336	664.52	-49.4%	329.61	2.0%	215	191.19	12.2%
PETRO OUTRIGHT NA	JTB	43	0	-	9.78	334.4%	11	0	-
PETRO OUTRIGHT NA	MBL	0	3.14	-100.0%	4.57	-100.0%	1	1.24	14.3%
PETRO OUTRIGHT NA	MEN	26	18.71	39.7%	28.57	-8.5%	30	30.85	-4.3%
PETRO OUTRIGHT NA	MEO	349	486.19	-28.3%	309.17	12.8%	454	482.24	-5.8%
PETRO OUTRIGHT NA	MFD	0	2.95	-100.0%	0	-	1	4.76	-77.3%
PETRO OUTRIGHT NA	MMF	2	4.76	-50.6%	0.52	350.5%	3	6.6	-60.9%
PETRO OUTRIGHT NA	NYT	0	0	-	0	-	3	0.53	528.3%
PETRO OUTRIGHT NA	XER	0	0	-	0	-	0	0	-
PJM AD HUB 5MW REAL TIME	V3	0	7,779.05	-100.0%	0	-	1,455	6,331.26	-77.0%
PJM AD HUB 5MW REAL TIME	Z9	21	292.86	-92.8%	110.87	-81.1%	119	502.53	-76.3%
PJM AECO DA OFF-PEAK	X1	0	0	-	0	-	0	0	-
PJM AECO DA PEAK	Y1	0	0	-	0	-	0	0	-
PJM APS ZONE DA OFF-PEAK	W4	0	0	-	0	-	0	0	-
PJM APS ZONE DA PEAK	S4	0	0	-	0	-	0	0	-
PJM ATSI ELEC	MOD	0	285.95	-100.0%	0	-	249	31.77	683.5%
PJM ATSI ELEC	MPD	0	15	-100.0%	0	-	14	1.67	713.8%
PJM BGE DA OFF-PEAK	R3	0	0	-	0	-	0	123.81	-100.0%
PJM BGE DA PEAK	E3	0	0	-	0	-	0	6.75	-100.0%
PJM COMED 5MW D AH O PK	D9	0	2,228.57	-100.0%	0	-	454	1,362.33	-66.7%

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 15 of 22

Commodity		ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
PJM COMED 5MW D AH PK	D8	0	151.43	-100.0%	0	-	25	77.51	-67.9%
PJM DAILY	JD	0	0	-	0	-	0	6.88	-100.0%
PJM DAYTON DA OFF-PEAK	R7	0	285.95	-100.0%	0	-	1,128	144.5	680.4%
PJM DAYTON DA PEAK	D7	0	15	-100.0%	0	-	28	116.1	-75.9%
PJM JCPL DA OFF-PEAK	F2	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	J2	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	B3	0	454.52	-100.0%	54.78	-100.0%	421	352.59	19.3%
PJM NI HUB 5MW REAL TIME	B6	0	8,133.81	-100.0%	1,566.52	-100.0%	9,045	8,073.77	12.0%
PJM NILL DA OFF-PEAK	L3	0	2,394.19	-100.0%	0	-	3,646	4,630.75	-21.3%
PJM NILL DA PEAK	N3	0	162.57	-100.0%	2.61	-100.0%	208	229.97	-9.6%
PJM OFF-PEAK LMP SWAP FUT	JP	0	0	-	0	-	0	0.74	-100.0%
PJM PECO ZONE5MW PEAK CAL MO DAY A	4N	0	0	-	0	-	0	0	-
PJM PPL DA OFF-PEAK	F5	0	0	-	0	-	0	0	-
PJM PPL DA PEAK	L5	0	0	-	0	-	0	0	-
PJM PSEG DA OFF-PEAK	W6	0	0	-	0	-	0	866.67	-100.0%
PJM PSEG DA PEAK	L6	0	0	-	0	-	0	26.98	-100.0%
PJM WES HUB PEAK LMP 50 M	4S	0	0	-	0	-	0	0	-
PJM WESTH DA OFF-PEAK	E4	0	0	-	2,034.78	-100.0%	289	4,365.13	-93.4%
PJM WESTHDA PEAK	J4	0	25	-100.0%	110.87	-100.0%	46	241.66	-81.0%
PJM WESTH RT OFF-PEAK	N9	1,170	12,423.05	-90.6%	12,550.87	-90.7%	11,480	30,868.04	-62.8%
PJM WESTH RT PEAK	L1	355	972.38	-63.5%	760	-53.3%	1,080	2,883.53	-62.6%
PLASTICS	PGP	60	7.81	670.9%	25	140.8%	30	15.38	93.5%
PREMIUM UNLD 10P FOB MED	3G	2	8	-76.3%	3.7	-48.6%	3	13.66	-79.3%
PREMIUM UNLEAD 10PPM FOB	8G	0	0.24	-100.0%	0	-	1	1.55	-47.8%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0.24	-100.0%	0	-	0	0.04	0.5%
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	0	0	-	0	-	0	1.44	-86.4%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	30	102.38	-70.7%	15.52	93.3%	26	28.29	-8.5%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	264	617.29	-57.2%	212.57	24.4%	319	492.25	-35.2%
RBOB CALENDAR SWAP	RL	370	361.33	2.5%	466.48	-20.6%	356	318.44	11.7%
RBOB CRACK SPREAD	RM	111	57.14	94.2%	114.78	-3.3%	39	68.65	-42.5%
RBOB CRACK SPREAD BALMO S	1E	0	14.29	-100.0%	0	-	0	1.85	-100.0%
RBOB GASOLINE BALMO CLNDR	1D	62	33	87.1%	26.87	129.8%	39	35.72	9.8%
RBOB PHY	RBL	0	0	-	0	-	0	0	-
RBOB (PLATTS) CAL SWAP	RY	0	0	-	0	-	0	0	-
RBOB SPREAD (PLATTS) SWAP	RI	0	0	-	0	-	0	0	-
RBOB UP-DOWN CALENDAR SWA	RV	0	0	-	0	-	0	48.69	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 16 of 22

Commodity		ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
RBOB VS HEATING OIL SWAP	RH	30	144.29	-79.2%	55.22	-45.7%	89	78.61	13.1%
ROCKIES KERN OPAL - NW IN	IR	0	0	-	0	-	0	5.53	-100.0%
SAN JUAN BASIS SWAP	NJ	0	430.62	-100.0%	0	-	12	319.75	-96.3%
SINGAPORE 180CST BALMO	BS	1	2.48	-79.8%	4.43	-88.7%	3	2.59	9.8%
SINGAPORE 380CST BALMO	BT	17	9.67	79.0%	12.7	36.3%	11	7.05	53.1%
SINGAPORE 380CST FUEL OIL	SE	363	450.86	-19.4%	273.04	33.1%	476	349.82	36.1%
SINGAPORE FUEL 180CST CAL	UA	36	27.1	32.9%	48.74	-26.1%	52	53.39	-2.4%
SINGAPORE FUEL OIL SPREAD	SD	21	30.71	-30.5%	21.39	-0.2%	35	27.21	27.6%
SINGAPORE GASOIL	MTB	4	9.62	-61.0%	10	-62.5%	7	10.9	-32.8%
SINGAPORE GASOIL	MTS	269	193.81	38.9%	289.7	-7.1%	240	178.38	34.4%
SINGAPORE GASOIL	STL	0	0	-	0	-	0	0.53	-100.0%
SINGAPORE GASOIL	STZ	0	0	-	0	-	4	0.95	346.8%
SINGAPORE GASOIL CALENDAR	MSG	4	1.43	204.5%	4.48	-2.9%	12	3	308.0%
SINGAPORE GASOIL SWAP	SG	127	327.48	-61.3%	305.96	-58.6%	432	230.78	87.1%
SINGAPORE GASOIL VS ICE	GA	90	169.76	-47.3%	299.78	-70.1%	373	98.67	277.7%
SINGAPORE JET KERO BALMO	BX	0	4.76	-100.0%	0	-	3	0.83	245.4%
SINGAPORE JET KERO GASOIL	RK	33	55.95	-40.6%	95.65	-65.2%	96	39.42	142.4%
SINGAPORE JET KEROSENE SW	KS	26	48.1	-47.0%	67.83	-62.4%	66	29.79	119.9%
SINGAPORE JET KERO VS. GASOIL BALMO	Z0	3	0	-	0	-	0	0	-
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	0	4.76	-100.0%	1.09	-100.0%	7	15.57	-56.8%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	206	429.71	-52.1%	300.96	-31.6%	356	329.46	7.9%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	0	-	0	0.11	-100.0%
SING FUEL	MSD	2	0.71	110.0%	0	-	0	0.16	134.6%
SOCAL PIPE SWAP	XN	0	12.57	-100.0%	0	-	0	31.03	-100.0%
SONAT BASIS SWAP FUTURE	SZ	0	0	-	0	-	0	1.95	-100.0%
SOUTHERN NAT LA NAT GAS	M8	0	0	-	0	-	0	3.24	-100.0%
SOUTH STAR TEX OKLHM KNS	8Z	0	20.67	-100.0%	0	-	0	9.53	-100.0%
Sumas Basis Swap	NK	0	30.57	-100.0%	0	-	33	78.71	-57.8%
SUMAS NAT GAS PLATTS FIXED PRICE	DVS	0	0	-	0	-	2	0	-
TC5 RAS TANURA TO YOKOHAM	TH	0	0	-	0	-	0	0.08	-100.0%
TCO BASIS SWAP	TC	0	234.43	-100.0%	0	-	44	162.07	-73.0%
TCO NG INDEX SWAP	Q1	0	0	-	0	-	0	0	-
TENN 800 LEG NAT GAS INDE	L4	0	0	-	0	-	0	6.8	-100.0%
TENNESSEE 500 LEG BASIS S	NM	0	26	-100.0%	0	-	2	8.62	-73.6%
TENNESSEE 800 LEG NG BASI	6Z	0	0	-	0	-	0	8.07	-100.0%
TENNESSEE ZONE 0 BASIS SW	NQ	0	20.38	-100.0%	0	-	0	16.02	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 17 of 22

Commodity		ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Futures</b>									
TETCO M-3 INDEX	IX	0	2.95	-100.0%	0	-	0	42.99	-100.0%
Tetco STX Basis	TX	0	0	-	0	-	0	8.52	-100.0%
TEXAS EASTERN ZONE M-3 BA	NX	0	316.48	-100.0%	26.26	-100.0%	46	387.07	-88.2%
TEXAS GAS ZONE1 NG BASIS	9F	0	11.81	-100.0%	0	-	0	1.31	-100.0%
Transco Zone 3 Basis	CZ	0	2.95	-100.0%	0	-	2	4.19	-61.7%
TRANSCO ZONE 3 NG INDEX S	Y6	0	0	-	0	-	33	0	-
TRANSCO ZONE4 BASIS SWAP	TR	31	44.9	-31.0%	0	-	70	95.28	-26.1%
TRANSCO ZONE 4 NAT GAS IN	B2	0	0	-	0	-	2	7.71	-67.9%
TRANSCO ZONE 6 BASIS SWAP	NZ	0	163.05	-100.0%	0	-	15	55.49	-72.5%
TRANSCO ZONE 6 INDEX	IT	0	17.52	-100.0%	0	-	5	34.4	-86.8%
UCM FUT	UCM FUT	0	2.86	-100.0%	0.87	-100.0%	1	1.7	-17.0%
ULSD 10PPM CIF MED BALMO	X7	0	0	-	0	-	0	0.2	-100.0%
ULSD 10PPM CIF MED SWAP	Z6	0	0	-	0	-	0	0.24	-33.0%
ULSD 10PPM CIF MED VS ICE	Z7	0	0.05	-100.0%	0	-	0	0.87	-59.8%
ULSD 10PPM CIF NW BALMO S	B1	0	0	-	0	-	0	0	-
ULSD 10PPM CIF VS ICE GAS	7V	0	0	-	0	-	0	0.19	-100.0%
ULSD UP-DOWN BALMO SWP	1L	401	421.19	-4.8%	171.74	133.6%	196	278.33	-29.4%
UP DOWN GC ULSD VS NMX HO	LT	2,770	2,051.48	35.0%	2,765.91	0.2%	2,254	2,526.2	-10.8%
USGC UNL 87 CRACK SPREAD	RU	0	0	-	0	-	0	0.93	-100.0%
WAHA BASIS	NW	0	74.95	-100.0%	130.96	-100.0%	32	217.43	-85.2%
WAHA INDEX SWAP FUTURE	IY	0	11.81	-100.0%	0	-	0	45.86	-100.0%
WESTERN RAIL DELIVERY PRB	QP	0	27.62	-100.0%	0	-	12	45.7	-74.2%
WTI-BRENT BULLET SWAP	BY	25	0	-	0	-	5	0	-
WTI-BRENT CALENDAR SWAP	BK	2,177	458.05	375.2%	1,381.96	57.5%	743	571.62	30.0%
WTI CALENDAR	CS	2,869	1,347.19	112.9%	1,769	62.2%	1,778	1,398.41	27.1%
WTS (ARGUS) VS WTI SWAP	FF	89	425.43	-79.2%	494.35	-82.1%	205	121.88	68.1%
WTS (ARGUS) VS WTI TRD MT	FH	26	101.19	-74.5%	70.43	-63.4%	32	56.65	-42.9%
<b>Energy Options</b>									
12 MO GASOIL CAL SWAP SPR	GXZ	20	0	-	0	-	3	0	-
1 MO GASOIL CAL SWAP SPR	GXA	0	0	-	0	-	0	0	-
BRENT CALENDAR SWAP	BA	3	19.05	-86.9%	0	-	28	61.52	-53.8%
BRENT OIL LAST DAY	BE	49	122.62	-60.2%	405.04	-88.0%	184	194.66	-5.5%
BRENT OIL LAST DAY	BZO	4,895	1,298.19	277.1%	2,338.74	109.3%	1,760	808.56	117.7%

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 18 of 22

Commodity		ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Options</b>									
BRENT OIL LAST DAY	OS	0	19.24	-100.0%	21.74	-100.0%	19	64.71	-70.0%
COAL API2 INDEX	CLA	64	133.19	-51.9%	6.52	882.1%	50	268.01	-81.2%
COAL API2 INDEX	CQA	0	0	-	0	-	3	538.28	-99.4%
COAL API2 INDEX	MTC	0	0	-	0	-	0	0.79	-66.5%
COAL API4 INDEX	RLA	0	0	-	0	-	0	0.26	-100.0%
COAL API4 INDEX	RQA	0	2.38	-100.0%	0	-	0	7.3	-100.0%
COAL SWAP	CPF	0	0	-	1.74	-100.0%	1	3.1	-69.1%
COAL SWAP	RPF	5	47.62	-89.5%	15.65	-68.1%	3	5.75	-49.6%
CRUDE OIL 1MO	WA	11,877	14,798.81	-19.7%	8,424.09	41.0%	8,878	12,123.31	-26.8%
CRUDE OIL APO	AO	5,624	1,625.67	245.9%	2,918.04	92.7%	2,325	1,332.4	74.5%
CRUDE OIL OUTRIGHTS	AH	0	0	-	0	-	0	12.12	-100.0%
CRUDE OIL OUTRIGHTS	DBP	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	WCI	78	0	-	333.91	-76.6%	49	0	-
CRUDE OIL PHY	CD	278	200	38.9%	232.61	19.4%	136	171.3	-20.6%
CRUDE OIL PHY	LC	516	137.57	274.7%	573.7	-10.1%	1,218	1,513.5	-19.5%
CRUDE OIL PHY	LO	134,499	183,359.48	-26.6%	144,616.83	-7.0%	179,064	178,393.72	0.4%
CRUDE OIL PHY	LO1	463	149.86	209.3%	1,102.57	-58.0%	658	259.47	153.5%
CRUDE OIL PHY	LO2	412	167.48	145.9%	911.13	-54.8%	579	193.35	199.6%
CRUDE OIL PHY	LO3	35	136.95	-74.4%	445.48	-92.1%	377	118.44	218.4%
CRUDE OIL PHY	LO4	744	282.1	163.8%	893.43	-16.7%	797	209.4	280.4%
CRUDE OIL PHY	LO5	931	456.48	104.0%	3.22	28847.3%	285	132.99	113.9%
ELEC FINSETTLED	PML	0	1.29	-100.0%	0	-	0	1.34	-100.0%
ELEC MISO PEAK	9T	0	0	-	0	-	4	13.65	-68.0%
ETHANOL	CE1	0	0	-	0	-	0	0.13	201.6%
ETHANOL	CE3	0	0	-	1.09	-100.0%	2	0.13	1206.7%
ETHANOL SWAP	CVR	414	504.52	-18.0%	228.74	80.9%	262	290.54	-9.7%
ETHANOL SWAP	GVR	0	25.71	-100.0%	8.48	-100.0%	8	15.12	-44.4%
EURO-DENOMINATED PETRO PROD	NWE	0	0	-	0	-	0	0	-
EUROPEAN JET KEROSENE NWE (PLATTS)	30	0	0	-	0	-	0	0.32	-100.0%
GASOLINE	GCE	0	0	-	0	-	0	4.61	-100.0%
HEATING OIL CRACK OPTIONS	CH	0	0	-	0	-	1	0	-
HEATING OIL CRK SPD AVG PRICE OPTION	3W	0	14.29	-100.0%	0	-	0	1.59	-100.0%
HEATING OIL PHY	LB	50	1.14	4274.8%	5.87	751.8%	14	17.58	-18.2%
HEATING OIL PHY	OH	1,349	1,731.86	-22.1%	1,406.65	-4.1%	1,507	2,519.88	-40.2%
HENRY HUB FINANCIAL LAST	E7	233	117.05	98.9%	131.43	77.1%	176	97.33	80.6%
HO 1 MONTH CLNDR OPTIONS	FA	5	0	-	13.04	-61.7%	9	30.16	-70.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 19 of 22

Commodity		ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Options</b>									
HUSTN SHIP CHNL PIPE SWP	PK	0	0	-	0	-	0	0	-
LLS CRUDE OIL	WJO	0	0	-	0	-	27	62.06	-56.3%
LLS CRUDE OIL	YVO	150	0	-	32.61	360.0%	20	0	-
MCCLOSKEY ARA ARGS COAL	MTO	0	12.86	-100.0%	0	-	7	49.02	-86.0%
MCCLOSKEY RCH BAY COAL	MFO	0	0	-	0	-	0	12.62	-100.0%
NATURAL GAS	G10	0	0	-	0	-	2	2.65	-9.5%
NATURAL GAS 1 M CSO FIN	G4	1,875	97.62	1820.7%	548.91	241.6%	1,776	241.42	635.8%
NATURAL GAS 2 M CSO FIN	G2	225	9.52	2262.5%	0	-	43	6.35	574.4%
NATURAL GAS 3 M CSO FIN	G3	659	2,525.38	-73.9%	1,122.83	-41.3%	635	1,202.29	-47.2%
NATURAL GAS 5 M CSO FIN	G5	0	0	-	0	-	22	6.35	239.3%
NATURAL GAS 6 M CSO FIN	G6	410	0	-	86.96	371.5%	250	21.69	1052.9%
NATURAL GAS OPTION ON CALENDAR STR	6J	20	0	-	26.09	-23.3%	42	84.7	-50.1%
NATURAL GAS PHY	KD	2,924	1,393.1	109.9%	2,418.13	20.9%	1,868	1,526.62	22.4%
NATURAL GAS PHY	LN	100,560	90,721.24	10.8%	79,615.39	26.3%	104,740	91,522.52	14.4%
NATURAL GAS PHY	ON	8,144	9,858	-17.4%	6,591.22	23.6%	9,233	12,924.95	-28.6%
NATURAL GAS PHY	ON1	0	0	-	0	-	0	0.01	-100.0%
NG HH 3 MONTH CAL	IC	0	0	-	0	-	0	2.65	-100.0%
N ROCKIES PIPE SWAP	ZR	0	80	-100.0%	51.04	-100.0%	21	31.27	-31.4%
NY HARBOR HEAT OIL SWP	AT	99	211.52	-53.4%	110.57	-10.8%	158	273.63	-42.3%
NYISO ZONE G 5MW PEAK OPTIONS	9U	0	0	-	0	-	105	2.22	4646.6%
NYMEX EUROPEAN GASOIL APO	F7	0	0	-	0	-	0	0	-
NYMEX EUROPEAN GASOIL OPT	F8	0	0	-	0	-	0	0	-
PANHANDLE PIPE SWAP	PU	0	0	-	0	-	15	0	-
PETROCHEMICALS	4H	108	22.71	377.2%	59.04	83.6%	37	57.65	-36.3%
PETROCHEMICALS	4J	5	50.71	-90.1%	11.96	-58.2%	15	29.21	-48.6%
PETROCHEMICALS	4K	40	22.86	75.0%	8.7	360.0%	6	7.3	-12.6%
PETROCHEMICALS	CPR	0	0	-	0	-	0	2.62	-96.3%
PETRO OUTRIGHT EURO	8H	0	0	-	0	-	2	0	-
PJM MONTHLY	JO	0	0	-	0	-	0	0	-
PJM WES HUB PEAK CAL MTH	6OA	5	0	-	11.3	-55.8%	21	3.12	566.2%
PJM WES HUB PEAK CAL MTH	JOA	0	0	-	0	-	0	54.5	-100.0%
PJM WES HUB PEAK LMP 50MW	PMA	2	0	-	23.48	-90.6%	67	48.74	38.3%
RBOB 1MO CAL SPD OPTIONS	ZA	43	0	-	89.13	-52.3%	26	17.99	45.1%
RBOB CALENDAR SWAP	RA	0	7.14	-100.0%	9.78	-100.0%	13	33.06	-62.0%
RBOB PHY	OB	1,603	1,423.95	12.6%	1,780.48	-10.0%	1,340	1,823.32	-26.5%
RBOB PHY	RF	44	0	-	0	-	5	0.11	4726.5%

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 20 of 22

Commodity		ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Energy Options</b>									
ROTTERDAM 3.5%FUEL OIL CL	Q6	0	0	-	0	-	0	2.75	-100.0%
SAN JUAN PIPE SWAP	PJ	45	34.29	31.3%	0	-	15	45.33	-66.2%
SHORT TERM	U11	78	0	-	41.3	87.6%	31	11.9	158.7%
SHORT TERM	U12	40	9.52	320.0%	0	-	24	18.68	27.6%
SHORT TERM	U13	11	16.67	-37.0%	0	-	12	19.9	-38.7%
SHORT TERM	U14	45	9.52	372.5%	32.61	38.0%	18	24.47	-27.1%
SHORT TERM	U15	33	25	30.0%	21.3	52.6%	25	16.53	52.0%
SHORT TERM	U22	65	19.05	242.6%	0	-	15	17.33	-11.5%
SHORT TERM	U23	0	28.57	-100.0%	2.17	-100.0%	6	8.89	-35.9%
SHORT TERM	U24	0	0	-	26.09	-100.0%	14	9.42	45.1%
SHORT TERM	U25	18	0	-	3.91	347.2%	4	2.67	47.3%
SHORT TERM	U26	0	16.67	-100.0%	0	-	2	8.36	-81.4%
SHORT TERM NATURAL GAS	U01	0	0	-	44.57	-100.0%	18	17.86	-1.3%
SHORT TERM NATURAL GAS	U02	28	11.9	134.4%	21.74	28.3%	19	18.52	0.0%
SHORT TERM NATURAL GAS	U03	0	32.14	-100.0%	4.35	-100.0%	12	8.57	37.8%
SHORT TERM NATURAL GAS	U04	0	0	-	6.09	-100.0%	5	21.69	-78.7%
SHORT TERM NATURAL GAS	U05	178	0	-	0	-	36	14.42	150.5%
SHORT TERM NATURAL GAS	U06	71	27.38	157.5%	0	-	37	13.25	182.3%
SHORT TERM NATURAL GAS	U07	10	0	-	6.52	53.3%	17	18.52	-5.6%
SHORT TERM NATURAL GAS	U08	30	0	-	21.09	42.3%	24	17.05	39.5%
SHORT TERM NATURAL GAS	U09	0	40.48	-100.0%	39.13	-100.0%	19	25.62	-25.3%
SHORT TERM NATURAL GAS	U10	0	0	-	28.91	-100.0%	30	21.14	39.7%
SHORT TERM NATURAL GAS	U16	0	14.29	-100.0%	67.39	-100.0%	20	19.1	2.2%
SHORT TERM NATURAL GAS	U17	0	0	-	16.3	-100.0%	18	5.05	247.8%
SHORT TERM NATURAL GAS	U18	8	0	-	23.91	-68.6%	6	14.84	-57.5%
SHORT TERM NATURAL GAS	U19	25	4.76	425.0%	0	-	22	7.3	204.9%
SHORT TERM NATURAL GAS	U20	21	16.67	27.5%	0	-	17	7.3	135.3%
SHORT TERM NATURAL GAS	U21	41	4.76	766.3%	4.35	848.8%	14	3.57	305.7%
SHORT TERM NATURAL GAS	U27	0	0	-	0	-	10	4.76	108.9%
SHORT TERM NATURAL GAS	U28	83	0	-	0	-	17	17.33	-0.1%
SHORT TERM NATURAL GAS	U29	1	9.52	-86.9%	6.52	-80.8%	2	14.42	-84.0%
SHORT TERM NATURAL GAS	U30	0	4.76	-100.0%	15.87	-100.0%	18	5.03	261.9%
SHORT TERM NATURAL GAS	U31	0	0	-	4.35	-100.0%	31	4.5	580.1%
SINGAPORE GASOIL CALENDAR	M2	0	0	-	0	-	0	0	-
SINGAPORE JET FUEL CALEND	N2	0	0	-	0	-	0	0	-
SOCAL PIPE SWAP	ZN	0	57.14	-100.0%	0	-	0	59.26	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

September 2017

Page 21 of 22

Commodity	ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG	
<b>Energy Options</b>									
WTI-BRENT BULLET SWAP	BV	3,257	388.1	739.3%	1,379.04	136.2%	1,778	847.62	109.8%
WTI CRUDE OIL 1 M CSO FI	7A	3,288	3,210.95	2.4%	3,956.52	-16.9%	2,871	6,998.53	-59.0%
<b>Commodities and Alternative Investments Futures</b>									
COCOA TAS	CJ	0	24.57	-99.6%	0	-	0	13.49	-96.7%
COFFEE	KT	0	1.05	-100.0%	0	-	0	0.87	-75.6%
COTTON	TT	0	0.9	-94.5%	0	-	0	2.99	-97.2%
SUGAR 11	YO	0	0.57	-82.5%	0.13	-23.3%	0	2.19	-89.8%
<b>TOTAL FUTURES GROUP</b>									
Commodities and Alternative Investments Futures		0	27.1	-99.1%	0.13	91.7%	1	19.55	-95.1%
Energy Futures		2,376,631	2,122,613.91	12.0%	2,526,071.22	-5.9%	2,282,121	2,061,787.93	10.7%
Metals Futures		599,953	344,910.38	73.9%	568,741.13	5.5%	504,242	407,150.15	23.8%
<b>TOTAL FUTURES</b>		<b>2,976,584</b>	<b>2,467,551.38</b>	<b>20.6%</b>	<b>3,094,812.48</b>	<b>-3.8%</b>	<b>2,786,363.87</b>	<b>2,468,957.62</b>	<b>12.9%</b>
<b>TOTAL OPTIONS GROUP</b>									
Energy Options		286,832	315,771.29	-9.2%	263,411.39	8.9%	324,108	317,827.45	2.0%
Metals Options		60,240	38,117.86	58.0%	53,411.7	12.8%	47,889	43,863.21	9.2%
<b>TOTAL OPTIONS</b>		<b>347,072</b>	<b>353,889.14</b>	<b>-1.9%</b>	<b>316,823.09</b>	<b>9.5%</b>	<b>371,996.71</b>	<b>361,690.65</b>	<b>2.8%</b>
<b>TOTAL COMBINED</b>									
Metals		660,193	383,028.24	72.4%	622,152.83	6.1%	552,131	451,013.35	22.4%
Energy		2,663,463	2,438,385.19	9.2%	2,789,482.61	-4.5%	2,606,229	2,379,615.38	9.5%
Commodities and Alternative Investments		0	27.1	-99.1%	0.13	91.7%	1	19.55	-95.1%
<b>GRAND TOTAL</b>		<b>3,323,656</b>	<b>2,821,440.52</b>	<b>17.8%</b>	<b>3,411,635.57</b>	<b>-2.6%</b>	<b>3,158,360.57</b>	<b>2,830,648.28</b>	<b>11.6%</b>

**NYMEX/COMEX Exchange ADV Report - Monthly**

September 2017

Page 22 of 22

<b>Commodity</b>	<b>ADV SEP 2017</b>	<b>ADV SEP 2016</b>	<b>% CHG</b>	<b>ADV AUG 2017</b>	<b>% CHG</b>	<b>ADV Y.T.D 2017</b>	<b>ADV Y.T.D 2016</b>	<b>% CHG</b>
------------------	-------------------------	-------------------------	--------------	-------------------------	--------------	---------------------------	---------------------------	--------------