

## 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%

### Energy Futures

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%
AUSTRIALIAN 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%
DEMARCO INDEX FUTURE	DI	0	0	-	0	-	0	4.23	-100.0%
DEMARCO 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 OUTRIGHT EURO	OB	1	0	-	0.87	-42.5%	1	6.88	-91.3%
PETRO OUTRIGHT EURO	OC	1	1.9	-73.8%	0	-	0	1.06	-95.0%
PETRO OUTRIGHT EURO	OD	68	109.81	-38.3%	91.52	-26.0%	112	185.02	-39.3%
PETRO OUTRIGHT EURO	OE	5	63.14	-92.9%	5.43	-17.2%	21	43.35	-50.4%
PETRO OUTRIGHT EURO	OF	31	63.43	-51.4%	36.09	-14.7%	55	56.63	-3.2%
PETRO OUTRIGHT EURO	1T	0	0	-	1.83	-100.0%	1	0.11	412.9%
PETRO OUTRIGHT EURO	33	0	2.86	-100.0%	0	-	0	1.48	-71.2%
PETRO OUTRIGHT EURO	5L	3	3.33	-17.5%	0	-	3	8.53	-65.9%
PETRO OUTRIGHT EURO	63	2	13.57	-88.9%	10.43	-85.6%	4	6.97	-41.5%
PETRO OUTRIGHT EURO	6L	0	0	-	0.22	-100.0%	0	0	-
PETRO OUTRIGHT EURO	7I	10	5.19	83.0%	0	-	6	7.4	-23.5%
PETRO OUTRIGHT EURO	7R	5	14.29	-61.8%	9.57	-43.0%	12	12.79	-9.4%
PETRO OUTRIGHT EURO	88	0	0	-	1.3	-100.0%	0	0.29	-36.0%
PETRO OUTRIGHT EURO	CBB	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	CGB	1	0	-	0	-	0	0.03	319.6%
PETRO OUTRIGHT EURO	CPB	11	2.29	383.4%	9.09	21.6%	13	4.98	163.8%
PETRO OUTRIGHT EURO	EFF	0	0	-	0.43	-100.0%	2	2.2	-29.9%
PETRO OUTRIGHT EURO	EFM	0	0	-	1.09	-100.0%	2	3.39	-28.8%
PETRO OUTRIGHT 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	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%

### Energy Options

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>

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

**NYMEX/COMEX Exchange ADV Report - Monthly**  
September 2017

Commodity	ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
-----------	-----------------	-----------------	-------	-----------------	-------	-------------------	-------------------	-------