

## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 1 of 21

Commodity		ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Metals Futures</b>									
COMEX GOLD	GC	178,802	201,005.67	-11.0%	132,270.62	35.2%	178,802	187,676.79	-4.7%
NYMEX HOT ROLLED STEEL	HR	188	217.48	-13.4%	125.24	50.3%	188	213.46	-11.8%
NYMEX PLATINUM	PL	10,355	13,379.95	-22.6%	14,664.24	-29.4%	10,355	12,947.52	-20.0%
PALLADIUM	PA	4,167	6,047	-31.1%	3,327.62	25.2%	4,167	5,896.89	-29.3%
URANIUM	UX	27	57.29	-53.1%	47.86	-43.9%	27	25.85	3.9%
COMEX SILVER	SI	43,573	48,653.24	-10.4%	40,843.67	6.7%	43,573	57,442.83	-24.1%
COMEX MINY GOLD	QO	224	391.24	-42.6%	174.38	28.7%	224	385.92	-41.8%
E-MINI SILVER	6Q	0	0.05	-100.0%	0	-	0	0.04	-100.0%
COMEX MINY SILVER	QI	38	118.48	-68.2%	41.29	-8.8%	38	76	-50.4%
COMEX COPPER	HG	49,997	55,420.76	-9.8%	43,851.67	14.0%	49,997	67,965.81	-26.4%
COMEX MINY COPPER	QC	26	60.43	-57.4%	26.86	-4.1%	26	71.53	-64.0%
AUSTRIALIAN COKE COAL	ALW	9	0.43	2033.2%	3.24	182.4%	9	0.67	1271.4%
COPPER	HGS	7	3.33	101.4%	5.57	20.5%	7	6.99	-3.9%
E-MICRO GOLD	MGC	1,271	992.05	28.1%	1,646.71	-22.8%	1,271	1,477.3	-14.0%
FERROUS PRODUCTS	BUS	0	12.71	-100.0%	0	-	0	6.22	-100.0%
FERROUS PRODUCTS	SSF	0	0.95	-100.0%	0.48	-100.0%	0	0.87	-100.0%
IRON ORE	PIO	0	0	-	0	-	0	0.24	-100.0%
METALS	AUP	11	0	-	0.05	23009.2%	11	0.55	1894.2%
NYMEX IRON ORE FUTURES	TIO	176	30.1	486.2%	98.86	78.5%	176	88.5	99.4%
SILVER	SIL	499	0	-	486.1	2.6%	499	225.65	121.1%

### Metals Options

COMEX COPPER	HX	85	57.71	46.9%	70.19	20.8%	85	143.54	-40.9%
COMEX GOLD	OG	32,783	48,381.86	-32.2%	32,086.95	2.2%	32,783	42,012.54	-22.0%
COMEX SILVER	SO	8,142	7,171	13.5%	5,827.05	39.7%	8,142	8,111.06	0.4%
IRON ORE CHINA	ICT	16	90.67	-82.2%	0	-	16	23.4	-31.2%
NYMEX HOT ROLLED STEEL	HRO	0	0	-	0	-	0	33.41	-100.0%
NYMEX PLATINUM	PO	688	1,675.24	-59.0%	271.95	152.8%	688	729.44	-5.7%
PALLADIUM	PAO	145	704.57	-79.4%	262.57	-44.8%	145	532.22	-72.8%
SHORT TERM GOLD	L04	0	0	-	0	-	0	0.1	-100.0%
SHORT TERM GOLD	L06	0	0	-	0	-	0	0.09	-100.0%
SHORT TERM GOLD	L08	0	0	-	0	-	0	0.4	-100.0%
SHORT TERM GOLD	L29	0	3.33	-100.0%	0	-	0	0.28	-100.0%
SHORT TERM GOLD	L30	0	3.33	-100.0%	0	-	0	0.38	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 2 of 21

Commodity		ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>									
CRUDE OIL PHY	CL	531,525	572,741.95	-7.2%	456,476.48	16.4%	531,525	586,073.78	-9.3%
CRUDE OIL	WS	366	2,021	-81.9%	337.24	8.6%	366	1,216.32	-69.9%
MINY WTI CRUDE OIL	QM	6,119	5,124.14	19.4%	5,394.33	13.4%	6,119	7,003.15	-12.6%
BRENT OIL LAST DAY	BZ	47,626	14,592.43	226.4%	41,632.43	14.4%	47,626	36,567.27	30.2%
HEATING OIL PHY	HO	161,931	148,668.62	8.9%	112,368.48	44.1%	161,931	129,958.54	24.6%
HTG OIL	BH	0	215.71	-100.0%	0	-	0	192.27	-100.0%
MINY HTG OIL	QH	1	0.48	10.0%	0.71	-26.7%	1	0.66	-21.0%
RBOB PHY	RB	117,664	141,962.33	-17.1%	109,459.38	7.5%	117,664	136,786.86	-14.0%
MINY RBOB GAS	QU	0	0.38	-50.0%	0.19	0.0%	0	0.2	-4.0%
NATURAL GAS	HP	3,212	328.81	876.9%	3,209.95	0.1%	3,212	861.56	272.8%
LTD NAT GAS	HH	14,302	5,982.29	139.1%	12,192.14	17.3%	14,302	9,483.03	50.8%
MINY NATURAL GAS	QG	3,077	1,413.81	117.6%	1,454.71	111.5%	3,077	1,264.66	143.3%
PJM MONTHLY	JM	131	159.29	-17.7%	288.86	-54.6%	131	140.88	-7.0%
NATURAL GAS PHY	NG	422,477	349,020.67	21.0%	391,667.81	7.9%	422,477	334,454.35	26.3%
RBOB GAS	RT	24	688.05	-96.5%	35.24	-30.9%	24	353.94	-93.1%
	CLS	0	0	-	0	-	0	0	-
3.5% FUEL OIL CID MED SWA	7D	0	0.71	-100.0%	0	-	0	0.52	-100.0%
3.5% FUEL OIL CIF BALMO S	8D	0	0	-	0	-	0	0.01	-100.0%
AEP-DAYTON HUB DAILY	VD	0	0	-	0	-	0	0.56	-100.0%
AEP-DAYTON HUB MTHLY	VM	1	66.76	-98.4%	0	-	1	23.59	-95.6%
AEP-DAYTON HUB OFF-PEAK M	VP	2	21.81	-92.1%	11.43	-85.0%	2	15.01	-88.6%
ALGON CITY GATES NAT GAS	N7	0	0	-	0	-	0	2.09	-100.0%
ALGONQUIN CITYGATES BASIS	B4	227	5.33	4157.2%	155.33	46.2%	227	24.31	834.0%
ANR LA NAT GAS INDEX SWAP	M6	0	0	-	0	-	0	0	-
ANR LOUISIANA BASIS SWAP	ND	0	0	-	0	-	0	0.73	-100.0%
ANR OKLAHOMA	NE	0	10.67	-100.0%	0	-	0	11.28	-100.0%
APPALACHIAN COAL (PHY)	QL	203	331.43	-38.6%	257.14	-20.9%	203	336.15	-39.5%
ARGUS BIODIESEL RME FOB R	1A	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	E5	317	241.81	30.9%	132.43	139.1%	317	369.67	-14.4%
ARGUS PROPAN FAR EST INDE	7E	11	13.24	-14.4%	7.1	59.7%	11	13.27	-14.6%
ARGUS PROPAN(SAUDI ARAMCO	9N	58	50.71	14.6%	23.19	150.5%	58	44.57	30.4%
BRENT BALMO SWAP	J9	22	65.38	-66.5%	12.86	70.4%	22	18.1	21.1%
BRENT CALENDAR SWAP	CY	639	451.05	41.7%	302.48	111.4%	639	452.03	41.4%
BRENT CFD(PLATTS) VS FRNT	1C	0	3.57	-100.0%	0	-	0	1.01	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 3 of 21

Commodity		ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>									
BRENT CFD SWAP	6W	0	10.71	-100.0%	0	-	0	5.54	-100.0%
BRENT FINANCIAL FUTURES	BB	214	1,834.24	-88.3%	137.86	55.4%	214	948.56	-77.4%
BRENT OIL LAST DAY	BZL	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	BZS	0	0	-	0	-	0	0	-
CANADIAN LIGHT SWEET OIL	CIL	21	0	-	2.14	900.0%	21	0.18	11898.1%
CARBON EUA EMISSIONS EURO	RC	0	0	-	0	-	0	2.38	-100.0%
CENTERPOINT BASIS SWAP	PW	1	34.38	-97.2%	1.38	-31.0%	1	17.94	-94.7%
CHICAGO BASIS SWAP	NB	0	0	-	0	-	0	0.48	-100.0%
CHICAGO ETHANOL SWAP	CU	5,525	2,559.43	115.9%	3,289.81	67.9%	5,525	3,133.66	76.3%
CHICAGO ULSD (PLATTS) SWA	4C	2	0	-	0	-	2	0.08	2658.8%
CHICAGO ULSD PL VS HO SPR	5C	49	32.62	49.8%	35.71	36.8%	49	19.09	156.0%
CHICAGO UNL GAS PL VS RBO	3C	0	0	-	7.14	-100.0%	0	4.84	-100.0%
CIG BASIS	CI	12	8	52.4%	29.81	-59.1%	12	19.44	-37.3%
CINERGY HUB OFF-PEAK MONT	EJ	2	34.29	-94.4%	0	-	2	6.52	-70.8%
CINERGY HUB PEAK MONTH	EM	0	12.29	-100.0%	0	-	0	4.56	-100.0%
CIN HUB 5MW D AH O PK	K2	84	302.1	-72.3%	0	-	84	1,316.41	-93.6%
CIN HUB 5MW D AH PK	H5	0	17.62	-100.0%	0	-	0	82.88	-100.0%
CIN HUB 5MW REAL TIME O P	H4	271	431.62	-37.2%	463.62	-41.6%	271	3,669.68	-92.6%
CIN HUB 5MW REAL TIME PK	H3	55	9.52	477.5%	15.33	258.7%	55	213.66	-74.3%
COAL SWAP	ACM	2	0	-	1.43	50.0%	2	1.11	92.9%
COAL SWAP	SSI	37	18.81	98.7%	88.33	-57.7%	37	40.58	-7.9%
COLUMB GULF MAINLINE NG B	5Z	128	0	-	0	-	128	7.04	1716.2%
COLUMBIA GULF MAIN NAT G	L2	21	0	-	0	-	21	0	-
COLUMBIA GULF ONSHORE	GL	70	0	-	0	-	70	0	-
CONWAY NATURAL GASOLINE (OPIS) SWAF	8L	0	0.86	-100.0%	1.71	-100.0%	0	0.46	-100.0%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	0	0	-	0	-	0	4.16	-100.0%
CONWAY PROPANE 5 DECIMALS SWAP	8K	105	25.48	314.0%	59.43	77.5%	105	34.32	207.4%
CRUDE OIL LAST DAY	26	0	0	-	0	-	0	0.48	-100.0%
CRUDE OIL OUTRIGHTS	42	119	53.38	122.7%	9.33	1174.0%	119	19.18	520.0%
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-	0	3.08	-100.0%
CRUDE OIL OUTRIGHTS	WCC	354	267.38	32.5%	83	326.7%	354	271.81	30.3%
CRUDE OIL PHY	CLL	0	0	-	0	-	0	0	-
CRUDE OIL SPRDS	38	0	7.14	-100.0%	0	-	0	0.6	-100.0%
CRUDE OIL SPRDS	DPO	0	0	-	0	-	0	0	-
CRUDE OIL SPRDS	KE	0	13.81	-100.0%	0	-	0	1.15	-100.0%
CRUDE OIL SPRDS	LE	0	3.57	-100.0%	0	-	0	1.49	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 4 of 21

Commodity		ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>									
DAILY EUA	EUL	0	0	-	0	-	0	10.16	-100.0%
DAILY PJM	AOR	0	0	-	0	-	0	26.67	-100.0%
DAILY PJM	PAP	0	0	-	0	-	0	0.9	-100.0%
DAILY PJM	PDJ	0	0	-	0	-	0	1.02	-100.0%
DAILY PJM	PWO	202	0	-	0	-	202	0	-
DAILY PJM	PWP	2	0	-	0	-	2	0	-
DAILY PJM	WOR	244	0	-	0	-	244	0	-
DATED BRENT (PLATTS) DAILY SWAP	7G	0	0	-	0	-	0	5.01	-100.0%
DATED TO FRONTLINE BRENT	FY	57	187.38	-69.4%	13.33	330.0%	57	111.96	-48.8%
DIESEL 10P BRG FOB RDM VS	7X	0	0.48	-100.0%	0	-	0	0.62	-100.0%
DIESEL 10PPM BARGES FOB B	U7	0	0	-	0.24	-100.0%	0	0.02	-100.0%
DIESEL10PPM BARG VS ICE LS	LSE	0	0	-	0	-	0	0	-
DOMINION TRAN INC - APP I	IH	0	0	-	0	-	0	1.43	-100.0%
DOMINION TRANSMISSION INC	PG	458	0	-	129.81	252.5%	458	85.2	437.1%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-	0	0.79	-100.0%
DUBAI CRUDE OIL CALENDAR	DC	116	49.33	135.5%	70.19	65.5%	116	89.74	29.5%
EASTERN RAIL DELIVERY CSX	QX	564	336.52	67.6%	345.05	63.5%	564	458.01	23.2%
EAST/WEST FUEL OIL SPREAD	EW	59	115.05	-48.8%	39.52	49.2%	59	60.87	-3.1%
EIA FLAT TAX ONHWAY DIESE	A5	31	12.86	138.1%	0.57	5258.6%	31	28.65	6.9%
ELEC ERCOT DLY PEAK	I9	0	0	-	0	-	0	0	-
ELEC ERCOT DLY PEAK	N1	77	4.76	1513.0%	15.71	388.8%	77	45.22	69.9%
ELEC ERCOT OFF PEAK	I2	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	O1	1,566	83.81	1768.6%	280	459.3%	1,566	1,175.1	33.3%
ELEC FINSETTLED	47	0	0	-	0	-	0	0	-
ELEC FINSETTLED	49	0	0	-	0	-	0	0	-
ELEC MISO PEAK	4L	5	2.86	66.7%	0	-	5	26	-81.7%
ELEC MISO PEAK	55	0	0	-	0	-	0	3.04	-100.0%
ELEC NYISO OFF-PEAK	4M	0	0	-	0	-	0	301.44	-100.0%
ELEC NYISO OFF-PEAK	58	0	0	-	0	-	0	55.59	-100.0%
ELECTRICITY OFF PEAK	46	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	4P	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	50	0	0	-	0	-	0	0	-
EMC FUTURE	EMC	0	0	-	0	-	0	36.93	-100.0%
EMMISSIONS	CPL	0	0	-	0	-	0	3.24	-100.0%
ERCOT HOUSTON Z MCPE 5MW PEAK SWAI	I1	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWA	I6	1,613	167.62	862.5%	0	-	1,613	1,065.4	51.4%

## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 5 of 21

Commodity		ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>									
ERCOT NORTH ZMCPPE 5MW PEAK	I5	75	84.52	-11.0%	0	-	75	65.6	14.7%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	101	50.57	99.8%	47.43	113.1%	101	77.6	30.2%
EURO 1% FUEL OIL NEW BALM	KX	1	1.19	4.0%	1.48	-16.1%	1	2.74	-54.8%
EURO 3.5% FUEL OIL M CRK	FL	5	0	-	0	-	5	0	-
EURO 3.5% FUEL OIL RDAM B	KR	31	16.62	85.7%	17.43	77.0%	31	23.4	31.8%
EURO 3.5% FUEL OIL SPREAD	FK	46	2.05	2155.8%	12.24	277.4%	46	11.49	302.1%
EURO-DENOMINATED PETRO PROD	IBE	0	2.86	-100.0%	0	-	0	0.24	-100.0%
EURO-DENOMINATED PETRO PROD	MFT	0	0	-	0	-	0	0.08	-100.0%
EURO-DENOMINATED PETRO PROD	NCP	2	0	-	0	-	2	0.08	1999.1%
EURO GASOIL 10 CAL SWAP	GT	0	0	-	0.05	0.0%	0	1.58	-97.0%
EURO GASOIL 10PPM VS ICE	ET	6	16.1	-63.0%	9.33	-36.2%	6	17.29	-65.6%
EUROPE 1% FUEL OIL NWE CA	UF	9	43.62	-80.3%	19.29	-55.6%	9	20.24	-57.6%
EUROPE 1% FUEL OIL RDAM C	UH	2	3.33	-41.4%	4	-51.2%	2	2.7	-27.6%
EUROPE 3.5% FUEL OIL MED	UI	11	4.19	173.9%	1.48	677.4%	11	1.63	605.4%
EUROPE 3.5% FUEL OIL RDAM	UV	443	440.19	0.6%	352.76	25.5%	443	412.54	7.3%
EUROPEAN GASOIL (ICE)	7F	0	236.19	-100.0%	0	-	0	232.3	-100.0%
EUROPEAN NAPHTHA BALMO	KZ	12	12.43	-0.8%	11.05	11.6%	12	10.51	17.3%
EUROPEAN NAPHTHA CRACK SPR	EN	581	483.43	20.2%	258.95	124.3%	581	404.77	43.5%
EUROPE DATED BRENT SWAP	UB	126	135.43	-6.8%	37.05	240.6%	126	52.87	138.7%
EUROPE JET KERO NWE CALSW	UJ	1	3.24	-82.4%	2.76	-79.3%	1	2.05	-72.1%
EUROPE NAPHTHA CALSWAP	UN	97	146	-33.7%	59.71	62.1%	97	119.48	-19.0%
EURO PROPANE CIF ARA SWA	PS	24	45.71	-46.8%	12.05	102.0%	24	33.65	-27.7%
FAME 0 BIODIESEL FOB RTDM SWP	2L	0	0	-	0	-	0	0	-
FLORIDA GAS ZONE3 BASIS S	FP	0	0	-	0	-	0	0	-
FREIGHT MARKETS	FRC	2	0	-	1.9	0.0%	2	0.16	1100.3%
FREIGHT MARKETS	TC6	0	0	-	0	-	0	0.24	-100.0%
FUEL OIL CRACK VS ICE	FO	251	1,432.33	-82.5%	362.81	-30.8%	251	762.05	-67.0%
FUEL OIL NWE CRACK VS ICE	FI	12	173	-93.0%	17.24	-29.6%	12	47.37	-74.4%
FUEL OIL (PLATS) CAR CM	1W	0	2.76	-91.4%	0	-	0	1.02	-76.7%
FUEL OIL (PLATS) CAR CN	1X	1	1.05	-4.5%	0.67	50.0%	1	0.81	24.1%
FUELOIL SWAP:CARGOES VS.B	FS	59	87.62	-32.4%	27	119.4%	59	62.23	-4.8%
GAS EURO-BOB OXY NWE BARGES	7H	454	696.48	-34.8%	249.48	82.1%	454	395.51	14.8%
GAS EURO-BOB OXY NWE BARGES CRK	7K	1,026	1,665.48	-38.4%	699.57	46.6%	1,026	987.02	3.9%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	1.67	-100.0%	0	0.3	-100.0%
GASOIL 0.1 CARGOES CIF NE	TW	0	0.9	-47.4%	0	-	0	0.2	140.0%
GASOIL 0.1CIF MED VS ICE	Z5	9	1.19	624.0%	6	43.7%	9	3.26	164.6%

## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 6 of 21

Commodity		ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>									
GASOIL 0.1 CIF NWE VS ISE	TU	0	0	-	4.29	-88.9%	0	0.7	-31.8%
GASOIL 0.1 CIF VS ICE GAS	8W	0	0	-	0	-	0	0.05	-100.0%
GASOIL 0.1 CRG CIF NW VS	4V	0	0	-	0	-	0	0.06	-100.0%
GASOIL 0.1 RDAM BRGS VS I	WQ	31	8.29	272.4%	1.67	1751.4%	31	14.13	118.4%
GASOIL 0.1 ROTTERDAM BARG	VL	0	0.9	-47.4%	0	-	0	0.2	135.3%
GASOIL 10P CRG CIF NW VS	3V	0	0.24	0.0%	0.95	-75.0%	0	0.45	-46.9%
GASOIL 10PPM CARGOES CIF	TY	0	0	-	0.24	-40.0%	0	0.14	0.0%
GASOIL 10PPM VS ICE SWAP	TP	3	13.57	-80.0%	4.48	-39.4%	3	11.87	-77.1%
GASOIL CALENDAR SWAP	GX	2	11.52	-79.3%	6.9	-65.5%	2	6.52	-63.5%
GASOIL CRACK SPREAD CALEN	GZ	121	143.14	-15.4%	307.52	-60.6%	121	382.39	-68.3%
GASOIL MINI CALENDAR SWAP	QA	8	0.57	1341.7%	10.24	-19.5%	8	6.64	24.1%
GASOLINE UP-DOWN (ARGUS)	UZ	0	44.43	-100.0%	0	-	0	6.78	-100.0%
GASOLINE UP-DOWN BALMO SW	1K	29	25	14.3%	24.29	17.6%	29	25.13	13.7%
GC ULSD VS GC JET SPREAD	VV	0	14.29	-100.0%	0	-	0	1.19	-100.0%
GROUP THREE ULSD (PLATTS)	A7	15	8.57	72.8%	0	-	15	0.71	1973.3%
GRP THREE ULSD(PLT)VS HEA	A6	342	336.1	1.8%	223.14	53.4%	342	221.5	54.5%
GRP THREE UNL GS (PLT) VS	A8	144	15.24	845.3%	7.14	1916.7%	144	13.04	1004.3%
GULF COAST 3% FUEL OIL BA	VZ	32	107.33	-69.8%	134.9	-76.0%	32	79.88	-59.4%
GULF COAST GASOLINE CLNDR	GS	2	17.86	-90.1%	0.48	270.0%	2	5.47	-67.8%
GULF COAST JET FUEL CLNDR	GE	15	5.95	144.0%	25.86	-43.8%	15	51.12	-71.6%
GULF COAST JET VS NYM 2 H	ME	1,725	1,105.62	56.0%	1,096.67	57.3%	1,725	1,975.97	-12.7%
GULF COAST NO.6 FUEL OIL	MF	2,930	3,981.43	-26.4%	2,351.86	24.6%	2,930	2,996.38	-2.2%
GULF COAST NO.6 FUEL OIL	MG	112	168.1	-33.4%	61.67	81.5%	112	152.49	-26.6%
GULF COAST ULSD CALENDAR	LY	43	56.43	-23.5%	8.1	432.9%	43	39.77	8.5%
GULF COAST ULSD CRACK SPR	GY	98	52.62	85.5%	224	-56.4%	98	144.12	-32.3%
HEATING OIL BALMO CLNDR S	1G	4	0	-	0	-	4	2.7	32.4%
HEATING OIL CRCK SPRD BAL	1H	0	0.24	-100.0%	0	-	0	0.11	-100.0%
HEATING OIL PHY	HOL	0	0	-	0	-	0	0	-
HEATING OIL PHY	HOP	0	0	-	0	-	0	0	-
HEATING OIL VS ICE GASOIL	HA	113	67.86	66.3%	348.14	-67.6%	113	327.88	-65.6%
HENRY HUB BASIS SWAP	HB	316	317.33	-0.3%	225.71	40.2%	316	459.56	-31.2%
HENRY HUB INDEX SWAP FUTU	IN	316	317.33	-0.3%	156.19	102.6%	316	421.13	-24.9%
HENRY HUB SWAP	NN	46,093	57,916.48	-20.4%	39,355.95	17.1%	46,093	45,475.54	1.4%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-	0	4.76	-100.0%
HOUSTON SHIP CHANNEL BASI	NH	83	0	-	0	-	83	6.81	1116.8%
HOUSTON SHIP CHANNEL INDE	IP	0	0	-	0	-	0	0.79	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 7 of 21

Commodity		ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>									
ICE BRENT DUBAI SWAP	DB	2	135.14	-98.4%	20	-89.3%	2	66.23	-96.8%
ICE GASOIL BALMO SWAP	U9	0	0	-	0	-	0	0	-100.0%
IN DELIVERY MONTH EUA	6T	304	1,054.19	-71.2%	680.86	-55.4%	304	1,597.44	-81.0%
INDIANA MISO	FDM	0	0	-	0	-	0	92.86	-100.0%
INDIANA MISO	FTD	0	84.57	-100.0%	0	-	0	7.05	-100.0%
INDIANA MISO	FTM	0	0	-	0	-	0	550.69	-100.0%
INDIANA MISO	PDM	2	0	-	12	-82.5%	2	7.54	-72.2%
INDIANA MISO	PTD	0	5.43	-100.0%	0	-	0	0.45	-100.0%
INDIANA MISO	PTM	0	0	-	0	-	0	18.58	-100.0%
INDONESIAN COAL	MCC	44	4.76	815.0%	34.76	25.3%	44	28.53	52.7%
ISO NEW ENGLAND OFF-PEAK	KI	6	6.48	-11.8%	0	-	6	25.79	-77.8%
ISO NEW ENGLAND PK LMP	NI	0	13.05	-100.0%	0	-	0	11.72	-100.0%
JAPAN C&F NAPHTHA CRACK S	JB	0	6.43	-100.0%	0	-	0	1.07	-100.0%
JAPAN C&F NAPHTHA SWAP	JA	76	136.76	-44.4%	35.33	115.2%	76	93.26	-18.5%
JAPAN NAPHTHA BALMO SWAP	E6	9	2.14	311.1%	4.38	101.1%	9	3.8	131.7%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	1	2.57	-63.0%	1	-4.8%	1	0.56	70.2%
JET BARGES VS ICE GASOIL	JR	0	0.71	-100.0%	0	-	0	0.29	-100.0%
JET CIF NWE VS ICE	JC	3	18.19	-84.0%	1	190.5%	3	9.73	-70.1%
JET FUEL BRG FOB RDM VS I	9Q	0	0	-	0	-	0	0.07	-100.0%
JET FUEL CRG CIF NEW VS I	6X	0	0	-	0.48	-100.0%	0	0.22	-100.0%
JET FUEL UP-DOWN BALMO CL	1M	188	60.71	209.0%	83.1	125.8%	188	56.29	233.3%
JET UP-DOWN(ARGUS) SWAP	JU	0	0	-	0	-	0	0	-
LA CARB DIESEL (OPIS)	LX	1	0	-	0	-	1	1.5	-65.1%
LA CARB DIESEL (OPIS) SWA	KL	44	50.76	-13.7%	12.76	243.3%	44	61.7	-29.0%
LA CARBOB GASOLINE(OPIS)S	JL	56	7.86	612.1%	22.38	150.0%	56	50.24	11.4%
LA JET FUEL VS NYM NO 2 H	MQ	10	3.57	166.7%	0.57	1566.7%	10	11.02	-13.5%
LA JET (OPIS) SWAP	JS	54	25	114.3%	52.86	1.4%	54	43.59	22.9%
LLS (ARGUS) CALENDAR SWAP	XA	0	28.57	-100.0%	0	-	0	21.77	-100.0%
LLS (ARGUS) VS WTI SWAP	WJ	784	637.33	23.0%	514.05	52.5%	784	837.92	-6.4%
LOS ANGELES CARB GASOLINE	MH	0	0	-	0	-	0	0	-
MARS (ARGUS) VS WTI SWAP	YX	103	21.43	381.1%	82.38	25.1%	103	99.27	3.9%
MARS (ARGUS) VS WTI TRD M	YV	9	0	-	0	-	9	6.19	50.0%
MCCLOSKEY ARA ARGS COAL	MTF	5,764	2,403.62	139.8%	2,909.38	98.1%	5,764	3,926.53	46.8%
MCCLOSKEY RCH BAY COAL	MFF	1,598	674.76	136.8%	696.9	129.2%	1,598	1,104.75	44.6%
MGF FUT	MGF	0	0	-	0	-	0	0.1	-100.0%
MGN1 SWAP FUT	MGN	4	0	-	1.9	105.0%	4	2.67	46.2%



## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 8 of 21

Commodity		ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>									
MICHCON NG INDEX SWAP	Y8	0	0	-	0	-	0	8.25	-100.0%
MICHIGAN BASIS	NF	0	0	-	0	-	0	11.71	-100.0%
MICHIGAN HUB OFF-PEAK MON	HJ	0	0	-	0	-	0	0	-
MICHIGAN HUB PEAK MONTH S	HM	0	0	-	0	-	0	0	-
MICHIGAN MISO	HMO	0	0	-	0	-	0	408.1	-100.0%
MICHIGAN MISO	HMW	0	0	-	0	-	0	27.51	-100.0%
MINI GAS EUROBOB OXY NWE ARGS BALMO	MEB	17	0	-	16.05	7.7%	17	1.34	1192.6%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	21	0	-	4.43	373.1%	21	0.37	5578.2%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	8	0	-	4.76	70.0%	8	0.52	1469.1%
MISO 5MW OFF PEAK	4R	0	0	-	0	-	0	0	-
MISO 5MW PEAK	4Q	0	0	-	0	-	0	0	-
MJC FUT	MJC	1	0	-	1.9	-50.0%	1	3.9	-75.6%
MNC FUT	MNC	235	52.81	345.5%	142.81	64.8%	235	133.02	76.9%
MONT BELVIEU ETHANE 5 DECIMAL	C0	93	127.81	-27.2%	33.81	175.4%	93	73.72	26.3%
MONT BELVIEU ETHANE OPIS BALMO	8C	1	0.48	150.0%	0	-	1	0.14	757.1%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	871	692.95	25.6%	395.24	120.3%	871	456.54	90.7%
MONT BELVIEU LDH PROPANE OPIS BALMC	8O	38	50.62	-24.1%	19.1	101.2%	38	14.59	163.4%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	134	129.81	2.9%	101.29	31.9%	134	104.9	27.4%
MONT BELVIEU NATURAL GASOLINE BALMC	R0	12	2.14	457.8%	27.67	-56.8%	12	8.58	39.4%
MONT BELVIEU NORMAL BUTANE 5 DECIMA	D0	535	312.62	71.0%	256.52	108.4%	535	367.9	45.3%
MONT BELVIEU NORMAL BUTANE BALMO	8J	14	9.62	41.6%	38.38	-64.5%	14	16.79	-18.9%
NAT GAS BASIS SWAP	TZ6	0	0	-	0	-	0	35.63	-100.0%
NATURAL GAS INDEX	TZ1	8	0	-	0	-	8	3.2	150.1%
NATURAL GAS PEN SWP	NP	34,916	27,760.71	25.8%	37,918.38	-7.9%	34,916	25,471.42	37.1%
NEPOOL CNCTCT 5MW D AH O	P3	224	0	-	0	-	224	56.25	297.5%
NEPOOL CONECTIC 5MW D AH	P2	12	0	-	0	-	12	2.86	323.3%
NEPOOL INTR HUB 5MW D AH	H2	806	83.81	862.3%	3,962.29	-79.6%	806	1,665.58	-51.6%
NEPOOL INTR HUB 5MW D AH	U6	12	4.76	154.0%	166.76	-92.7%	12	115.32	-89.5%
NEPOOL MAINE 5MW D AH O E	W2	0	0	-	0	-	0	10.92	-100.0%
NEPOOL MAINE 5MW D AH PK	P9	0	0	-	0	-	0	0.59	-100.0%
NEPOOL NE MASS 5MW D AH O	P8	0	0	-	0	-	0	0	-
NEPOOL NE MASS 5MW D AH P	P7	0	0	-	0	-	0	0	-
NEPOOL NEW HAMP 5MW D AH	U2	0	0	-	0	-	0	2.03	-100.0%
NEPOOL NEW HAMP 5MW D AH	U3	0	0	-	0	-	0	37.02	-100.0%
NEPOOL RHD ISLD 5MW D AH	U4	0	0	-	0	-	0	15.18	-100.0%
NEPOOL RHODE IL 5MW D AH	U5	0	0	-	0	-	0	277.1	-100.0%



## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 9 of 21

Commodity		ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>									
NEPOOL SE MASS 5MW D AH O	P5	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH P	P4	0	0	-	0	-	0	0	-
NEPOOL W CNT MASS 5MW D A	L9	0	0	-	0	-	0	167.62	-100.0%
NEPOOL W CNTR M 5MW D AH	R6	0	0	-	0	-	0	9.17	-100.0%
NEW YORK 0.3% FUEL OIL HI	8N	0	0	-	0	-	0	1.98	-100.0%
NEW YORK ETHANOL SWAP	EZ	70	54.33	28.4%	40	74.4%	70	42.81	62.9%
NEW YORK HUB ZONE G PEAK	GN	0	0	-	2.86	-100.0%	0	1.27	-100.0%
NEW YORK HUB ZONE J PEAK	JN	0	0	-	0	-	0	0.47	-100.0%
NGPL MID-CONTINENT	NL	0	0	-	24.57	-100.0%	0	22.16	-100.0%
NGPL MIDCONTINENT INDEX	IW	0	0	-	0	-	0	0.24	-100.0%
NGPL STX NAT GAS INDEX SW	N6	0	0	-	0	-	0	0	-
NGPL TEX/OK	PD	29	0	-	23.81	23.8%	29	17.54	68.1%
NGPL TEXOK INDEX	OI	0	0	-	0	-	0	0	-
N ILLINOIS HUB DAILY	UD	0	14.29	-100.0%	0	-	0	1.19	-100.0%
N ILLINOIS HUB MTHLY	UM	0	52.86	-100.0%	1.9	-100.0%	0	14.13	-100.0%
NO 2 UP-DOWN SPREAD CALEN	UT	5	0	-	51.33	-90.7%	5	51.36	-90.7%
NORTHERN NATURAL GAS DEMAR	PE	0	0	-	0	-	0	0	-
NORTHERN NATURAL GAS VENTU	PF	15	0	-	17	-13.7%	15	7	109.6%
NORTHERN ILLINOIS OFF-PEA	UO	1	14.67	-93.5%	0	-	1	11.48	-91.7%
NORTHWEST ROCKIES BASIS S	NR	6	4.43	26.9%	0	-	6	21.23	-73.5%
N ROCKIES PIPE SWAP	XR	0	0	-	0	-	0	1.07	-100.0%
NY1% VS GC SPREAD SWAP	VR	290	530.1	-45.3%	259.38	11.9%	290	308.5	-6.0%
NY 2.2% FUEL OIL (PLATTS	Y3	0	0	-	0	-	0	0	-
NY 3.0% FUEL OIL (PLATTS	H1	15	7.14	116.7%	16.67	-7.1%	15	13.7	13.0%
NY HARBOR 1% FUEL OIL BAL	VK	10	51.29	-79.6%	7.14	46.7%	10	17.66	-40.7%
NY HARBOR HEAT OIL SWP	MP	297	331.67	-10.5%	227.29	30.7%	297	255.91	16.1%
NY HARBOR RESIDUAL FUEL 1	MM	506	1,526.33	-66.9%	355.38	42.3%	506	565.39	-10.5%
NY HARBOR RESIDUAL FUEL C	ML	5	0	-	0	-	5	4.6	3.4%
NYH NO 2 CRACK SPREAD CAL	HK	167	16.24	930.2%	222.86	-24.9%	167	264.09	-36.7%
NY H OIL PLATTS VS NYMEX	YH	13	0	-	22.14	-40.9%	13	37.09	-64.7%
NYISO A	KA	0	68.48	-100.0%	61.9	-100.0%	0	67.18	-100.0%
NYISO A OFF-PEAK	KB	0	83.43	-100.0%	6.67	-100.0%	0	21.29	-100.0%
NYISO CAPACITY	NNC	0	0.86	-44.4%	1.9	-75.0%	0	2.57	-81.5%
NYISO CAPACITY	NRS	5	1.14	375.0%	6.67	-18.6%	5	3.13	73.2%
NYISO G	KG	0	81.57	-100.0%	0	-	0	37.6	-100.0%
NYISO G OFF-PEAK	KH	2	43.24	-94.5%	0	-	2	37.45	-93.6%

## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 10 of 21

Commodity		ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>									
NYISO J	KJ	2	22.14	-90.8%	2.05	0.0%	2	23.76	-91.4%
NYISO J OFF-PEAK	KK	0	12.95	-100.0%	0.95	-100.0%	0	4.23	-100.0%
NYISO ZONE A 5MW D AH O P	K4	6,219	1,627.05	282.2%	2,533.71	145.4%	6,219	5,340.5	16.4%
NYISO ZONE A 5MW D AH PK	K3	86	416.48	-79.4%	336.19	-74.4%	86	470.24	-81.7%
NYISO ZONE C 5MW D AH O P	A3	0	0	-	1,120	-100.0%	0	269.79	-100.0%
NYISO ZONE C 5MW D AH PK	Q5	0	6.1	-100.0%	60.71	-100.0%	0	27.14	-100.0%
NYISO ZONE G 5MW D AH O P	D2	1,021	180.71	465.0%	1,321.9	-22.8%	1,021	4,512.59	-77.4%
NYISO ZONE G 5MW D AH PK	T3	171	69.86	145.0%	73.1	134.1%	171	390.75	-56.2%
NYISO ZONE J 5MW D AH O P	D4	0	319.76	-100.0%	445.71	-100.0%	0	1,800.91	-100.0%
NYISO ZONE J 5MW D AH PK	D3	0	110.48	-100.0%	0	-	0	167.15	-100.0%
NY JET FUEL (ARGUS) VS HEATING OIL	5U	0	4.76	-100.0%	0	-	0	0.4	-100.0%
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	126	116.67	7.8%	47.62	164.0%	126	45.83	174.3%
NYMEX ALUMINUM FUTURES	AN	2	0.48	400.0%	2.86	-16.7%	2	0.28	757.1%
NYMEX ULSD VS NYMEX HO	UY	1	0	-	0	-	1	0	-
NY ULSD (ARGUS) VS HEATING OIL	7Y	101	199.67	-49.3%	19.05	431.3%	101	81.59	24.0%
ONEOK OKLAHOMA NG BASIS	8X	3	0.76	275.0%	0	-	3	6.23	-54.1%
ONTARIO POWER SWAPS	OFD	0	7.62	-100.0%	15.24	-100.0%	0	4.44	-100.0%
ONTARIO POWER SWAPS	OFM	0	1,996.19	-100.0%	0	-	0	740.21	-100.0%
ONTARIO POWER SWAPS	OPD	2	8.1	-70.6%	3.33	-28.6%	2	3.51	-32.2%
ONTARIO POWER SWAPS	OPM	70	156.19	-54.9%	80.95	-12.9%	70	183.08	-61.5%
OPIS PHYSICAL NATURAL GASOLINE	3R	0	0	-	0	-	0	0	-
OPIS PHYSICAL NORMAL BUTANE	3M	0	0	-	0	-	0	0	-
PANHANDLE BASIS SWAP FUTU	PH	50	39.52	25.7%	142.48	-65.1%	50	89.21	-44.3%
PANHANDLE INDEX SWAP FUTU	IV	0	0	-	0	-	0	1.94	-100.0%
PANHANDLE PIPE SWAP	XH	0	0	-	0	-	0	0.54	-100.0%
PERMIAN BASIS SWAP	PM	0	0	-	0	-	0	5.27	-100.0%
PETROCHEMICALS	22	1	1.29	-18.5%	0.95	10.0%	1	1.83	-42.9%
PETROCHEMICALS	32	7	12.05	-42.7%	5.1	35.5%	7	8.23	-16.1%
PETROCHEMICALS	51	0	0	-	0	-	0	0.04	-100.0%
PETROCHEMICALS	81	0	0.48	-100.0%	0	-	0	0.16	-100.0%
PETROCHEMICALS	8I	2	4.57	-58.3%	0	-	2	21.48	-91.1%
PETROCHEMICALS	91	2	2.67	-21.4%	2.71	-22.8%	2	3.57	-41.3%
PETROCHEMICALS	HPE	0	0.95	-100.0%	0	-	0	1.43	-100.0%
PETROCHEMICALS	JKM	0	0.05	-100.0%	0	-	0	0	-100.0%
PETROCHEMICALS	LPE	0	0	-	0	-	0	0	-
PETROCHEMICALS	MAE	0	0	-	0	-	0	0.04	1099.5%

## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 11 of 21

Commodity		ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>									
PETROCHEMICALS	MAS	2	0	-	0.48	400.0%	2	0.44	445.5%
PETROCHEMICALS	MBE	106	42.38	150.6%	45.24	134.7%	106	40.79	160.3%
PETROCHEMICALS	MNB	39	227.52	-83.0%	23.38	65.6%	39	78.81	-50.9%
PETRO CRCKS & SPRDS ASIA	STI	0	0	-	0	-	0	0.25	-100.0%
PETRO CRCKS & SPRDS ASIA	STR	0	19.81	-100.0%	0	-	0	15.95	-100.0%
PETRO CRCKS & SPRDS ASIA	STS	0	89.86	-100.0%	14.29	-100.0%	0	22.31	-100.0%
PETRO CRCKS & SPRDS NA	CBA	0	0	-	0	-	0	0.6	-100.0%
PETRO CRCKS & SPRDS NA	CRB	0	0	-	8.86	-100.0%	0	4.85	-100.0%
PETRO CRCKS & SPRDS NA	EXR	44	114.67	-61.4%	34.9	26.9%	44	62.61	-29.3%
PETRO CRCKS & SPRDS NA	FOC	12	14.29	-16.7%	0	-	12	18.16	-34.4%
PETRO CRCKS & SPRDS NA	GCI	92	65.43	40.3%	49.81	84.3%	92	31.81	188.7%
PETRO CRCKS & SPRDS NA	GCU	500	1,067.67	-53.1%	363.43	37.7%	500	728.63	-31.3%
PETRO CRCKS & SPRDS NA	GFC	1	3.1	-69.2%	1.43	-33.3%	1	5.01	-81.0%
PETRO CRCKS & SPRDS NA	HOB	104	62.86	65.8%	3.57	2818.7%	104	30.33	243.7%
PETRO CRCKS & SPRDS NA	KSD	0	23.81	-100.0%	0	-	0	6.75	-100.0%
PETRO CRCKS & SPRDS NA	NFG	2	0	-	0	-	2	3.55	-33.0%
PETRO CRCKS & SPRDS NA	NYF	10	107.14	-91.1%	71.43	-86.7%	10	45.38	-79.0%
PETRO CRCKS & SPRDS NA	NYH	0	0	-	0	-	0	0.5	-100.0%
PETRO CRCKS & SPRDS NA	RBB	495	682.29	-27.5%	414.95	19.3%	495	508.93	-2.8%
PETRO CRCKS & SPRDS NA	RVG	7	5.95	20.0%	0	-	7	9.58	-25.5%
PETRO CRK&SPRD EURO	1NB	49	176.62	-72.4%	47.71	2.3%	49	99.16	-50.8%
PETRO CRK&SPRD EURO	1ND	0	0	-	0	-	0	0.2	-100.0%
PETRO CRK&SPRD EURO	43	16	15.67	2.4%	21.43	-25.1%	16	9.65	66.2%
PETRO CRK&SPRD EURO	BFR	11	71.43	-84.0%	12.86	-11.1%	11	36.31	-68.5%
PETRO CRK&SPRD EURO	BOB	39	17.1	127.0%	19.71	96.9%	39	31.14	24.6%
PETRO CRK&SPRD EURO	EOB	0	0.86	-100.0%	0	-	0	0.13	-100.0%
PETRO CRK&SPRD EURO	EPN	4	10.9	-65.9%	5.24	-29.1%	4	11.35	-67.3%
PETRO CRK&SPRD EURO	EVC	43	0	-	23.1	86.6%	43	6.92	523.1%
PETRO CRK&SPRD EURO	FBT	10	188.81	-94.5%	17.14	-38.9%	10	63.76	-83.6%
PETRO CRK&SPRD EURO	FVB	0	0.57	-100.0%	0	-	0	1.93	-100.0%
PETRO CRK&SPRD EURO	GCB	1	0	-	0	-	1	1.88	-49.5%
PETRO CRK&SPRD EURO	GOC	3	0	-	9.76	-68.3%	3	6.48	-52.2%
PETRO CRK&SPRD EURO	GRB	0	0	-	0	-	0	0.1	-100.0%
PETRO CRK&SPRD EURO	GRS	0	0.48	-100.0%	0	-	0	0.14	-100.0%
PETRO CRK&SPRD EURO	LSU	1	0	-	0	-	1	0	-
PETRO CRK&SPRD EURO	MGB	0	0	-	0	-	0	0.21	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 12 of 21

Commodity		ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>									
PETRO CRK&SPRD EURO	MUD	2	0	-	4.76	-48.0%	2	2.61	-5.2%
PETRO CRK&SPRD EURO	NBB	0	0	-	0	-	0	0.14	233.2%
PETRO CRK&SPRD EURO	NOB	16	1.86	782.1%	6.29	160.6%	16	5.45	200.7%
PETRO CRK&SPRD EURO	NYG	2	0	-	0	-	2	0	-
PETRO CRK&SPRD EURO	SFC	0	0.14	-100.0%	0	-	0	0.42	-100.0%
PETROLEUM PRODUCTS	D43	0	0	-	0	-	0	0.42	-100.0%
PETROLEUM PRODUCTS	D44	5	0	-	1.43	233.3%	5	0.2	2300.2%
PETROLEUM PRODUCTS	D53	0	0	-	0	-	0	0.71	-100.0%
PETROLEUM PRODUCTS	D62	0	0	-	0	-	0	0.28	-100.0%
PETROLEUM PRODUCTS	D63	0	0	-	0	-	0	5.15	-100.0%
PETROLEUM PRODUCTS	D64	5	0	-	6.24	-24.4%	5	1.08	336.8%
PETROLEUM PRODUCTS	EWB	0	0.24	-100.0%	0	-	0	0.3	-100.0%
PETROLEUM PRODUCTS	EWG	0	0	-	0	-	0	0.5	-100.0%
PETROLEUM PRODUCTS	RMG	0	1.9	-100.0%	0	-	0	1.67	-100.0%
PETROLEUM PRODUCTS	RMK	0	0	-	2.86	-100.0%	0	6.9	-100.0%
PETROLEUM PRODUCTS ASIA	E6M	6	6.43	-7.4%	2.14	177.8%	6	4.67	27.3%
PETROLEUM PRODUCTS ASIA	MJN	114	24.76	358.7%	96.38	17.8%	114	94.06	20.7%
PETRO OUTRIGHT EURO	OB	11	4.19	152.3%	10.52	0.5%	11	4.99	111.9%
PETRO OUTRIGHT EURO	OC	1	0	-	0	-	1	0.28	414.3%
PETRO OUTRIGHT EURO	OD	176	109.48	60.4%	72	143.9%	176	153.83	14.2%
PETRO OUTRIGHT EURO	OE	6	0.95	500.0%	1.9	200.0%	6	2.83	102.2%
PETRO OUTRIGHT EURO	OF	62	13.33	367.1%	89.29	-30.2%	62	62.29	0.0%
PETRO OUTRIGHT EURO	1T	0	2.29	-100.0%	1.43	-100.0%	0	0.31	-100.0%
PETRO OUTRIGHT EURO	33	7	10.38	-37.2%	0	-	7	5.64	15.7%
PETRO OUTRIGHT EURO	59	32	54	-40.0%	0	-	32	4.5	619.6%
PETRO OUTRIGHT EURO	5L	4	0	-	3.81	12.5%	4	5.34	-19.7%
PETRO OUTRIGHT EURO	63	4	0.48	650.0%	0	-	4	4.37	-18.3%
PETRO OUTRIGHT EURO	6L	0	0	-	0	-	0	0.1	-100.0%
PETRO OUTRIGHT EURO	7I	14	13.52	6.0%	10.48	36.8%	14	11.62	23.3%
PETRO OUTRIGHT EURO	7P	1	0.71	66.7%	0	-	1	0.06	1900.8%
PETRO OUTRIGHT EURO	7R	20	24.62	-19.5%	18.9	4.8%	20	30.17	-34.3%
PETRO OUTRIGHT EURO	88	1	0.24	300.0%	0.71	33.3%	1	0.47	103.4%
PETRO OUTRIGHT EURO	CBB	0	0	-	0.95	-100.0%	0	0.08	-100.0%
PETRO OUTRIGHT EURO	CPB	4	0	-	6.62	-35.3%	4	1.07	300.0%
PETRO OUTRIGHT EURO	EFF	0	0	-	0	-	0	0.09	118.2%
PETRO OUTRIGHT EURO	EFM	1	3	-77.8%	0	-	1	1.79	-62.7%

## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 13 of 21

Commodity		ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>									
PETRO OUTRIGHT EURO	ENS	20	7.1	187.9%	7.38	176.8%	20	4.12	396.0%
PETRO OUTRIGHT EURO	EWN	3	0	-	1.14	204.2%	3	0.68	412.3%
PETRO OUTRIGHT EURO	FBD	0	0	-	0.48	-100.0%	0	0.28	-100.0%
PETRO OUTRIGHT EURO	MBN	14	18.76	-25.6%	5.24	166.4%	14	22.04	-36.7%
PETRO OUTRIGHT EURO	RBF	3	1.9	75.0%	5.24	-36.4%	3	4.21	-20.8%
PETRO OUTRIGHT EURO	SMU	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	T0	0	1.48	-100.0%	2.86	-100.0%	0	0.85	-100.0%
PETRO OUTRIGHT EURO	ULB	0	42.14	-100.0%	0	-	0	17.24	-100.0%
PETRO OUTRIGHT EURO	V0	1	21.43	-94.4%	21.43	-94.4%	1	10.46	-88.6%
PETRO OUTRIGHT EURO	W0	0	0	-	0	-	0	0.69	-100.0%
PETRO OUTRIGHT EURO	X0	9	0	-	0	-	9	1.86	371.8%
PETRO OUTRIGHT NA	5Y	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	DBB	0	0	-	0	-	0	4.15	-100.0%
PETRO OUTRIGHT NA	FCB	13	5.76	133.1%	15.19	-11.6%	13	7.37	82.2%
PETRO OUTRIGHT NA	FOB	0	0.95	-100.0%	0	-	0	0.08	-100.0%
PETRO OUTRIGHT NA	FOM	0	0	-	0	-	0	0.04	-100.0%
PETRO OUTRIGHT NA	GKS	0	2.38	-100.0%	0	-	0	0.92	-100.0%
PETRO OUTRIGHT NA	JE	0	0	-	0	-	0	0.12	-100.0%
PETRO OUTRIGHT NA	MBL	2	12.48	-87.4%	2.29	-31.3%	2	5.65	-72.2%
PETRO OUTRIGHT NA	MEN	30	2.52	1081.1%	41	-27.3%	30	14.13	111.0%
PETRO OUTRIGHT NA	MEO	431	141.33	205.3%	406.43	6.2%	431	310.56	38.9%
PETRO OUTRIGHT NA	MFD	2	1.71	16.7%	0.38	424.9%	2	0.89	125.0%
PETRO OUTRIGHT NA	MMF	7	2.52	177.4%	0.48	1370.0%	7	1.23	469.0%
PETRO OUTRIGHT NA	NYB	0	0	-	5.95	-100.0%	0	0.5	-100.0%
PETRO OUTRIGHT NA	NYT	0	2.38	-100.0%	2.29	-100.0%	0	2.06	-100.0%
PETRO OUTRIGHT NA	XER	2	0	-	0	-	2	3.57	-33.3%
PGE&E CITYGATE	PC	0	0	-	0	-	0	0	-
PJM AD HUB 5MW REAL TIME	V3	15,612	7,033.81	122.0%	3,508.57	345.0%	15,612	8,162.68	91.3%
PJM AD HUB 5MW REAL TIME	Z9	1,038	64.86	1500.7%	70.71	1368.1%	1,038	393.42	163.9%
PJM AECO DA OFF-PEAK	X1	0	0	-	0	-	0	279.05	-100.0%
PJM AECO DA PEAK	Y1	0	0	-	0	-	0	15.18	-100.0%
PJM APS ZONE DA OFF-PEAK	W4	0	0	-	0	-	0	167.24	-100.0%
PJM APS ZONE DA PEAK	S4	0	0	-	0	-	0	9.12	-100.0%
PJM ATSI ELEC	MOD	0	0	-	0	-	0	0	-
PJM ATSI ELEC	MPD	0	0	-	0	-	0	0	-
PJM BGE DA OFF-PEAK	R3	0	0	-	0	-	0	130.32	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 14 of 21

Commodity		ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>									
PJM BGE DA PEAK	E3	0	0	-	0	-	0	7.06	-100.0%
PJM COMED 5MW D AH O PK	D9	503	0	-	0	-	503	490.42	2.5%
PJM COMED 5MW D AH PK	D8	29	0	-	0	-	29	25.75	10.9%
PJM DAILY	JD	2	11.43	-84.2%	0	-	2	1.31	38.2%
PJM DAYTON DA OFF-PEAK	R7	11,614	529.52	2093.2%	126.86	9055.0%	11,614	979.73	1085.4%
PJM DAYTON DA PEAK	D7	657	73.95	788.5%	3.14	20807.3%	657	67.74	870.0%
PJM DPL DA OFF-PEAK	E8	0	0	-	0	-	0	0	-
PJM DPL DA PEAK	L8	0	0	-	0	-	0	0	-
PJM DUQUESNE 5MW D AH PK	D5	0	0	-	0	-	0	0	-
PJM DUQUS 5MW D AH O PK	D6	0	0	-	0	-	0	0	-
PJM EASTERNH DA PEAK	E9	0	0	-	0	-	0	0	-
PJM JCPL DA OFF-PEAK	F2	0	0	-	0	-	0	92.86	-100.0%
PJM JCPL DA PEAK	J2	0	0	-	0	-	0	5.06	-100.0%
PJM NI HUB 5MW REAL TIME	B3	188	65.48	187.4%	159.81	17.8%	188	320.28	-41.2%
PJM NI HUB 5MW REAL TIME	B6	2,441	5,299.81	-53.9%	1,705.1	43.2%	2,441	4,711.53	-48.2%
PJM NILL DA OFF-PEAK	L3	851	2,356.38	-63.9%	149.76	468.3%	851	1,620.17	-47.5%
PJM NILL DA PEAK	N3	108	172	-37.0%	29.14	271.6%	108	99.43	8.9%
PJM OFF-PEAK LMP SWAP FUT	JP	26	46.86	-44.5%	172.29	-84.9%	26	281.56	-90.8%
PJM PECO ZONE5MW PEAK CAL MO DAY AI	4N	0	0	-	0	-	0	0	-
PJM PEPCO DA OFF-PEAK	Q8	0	0	-	0	-	0	0	-
PJM PEPCO DA PEAK	R8	0	0	-	0	-	0	0	-
PJM PPL DA OFF-PEAK	F5	0	0	-	429.33	-100.0%	0	222.13	-100.0%
PJM PPL DA PEAK	L5	0	0	-	25.14	-100.0%	0	14.27	-100.0%
PJM PSEG DA OFF-PEAK	W6	0	0	-	0	-	0	18.63	-100.0%
PJM PSEG DA PEAK	L6	0	0	-	0	-	0	1.01	-100.0%
PJM WES HUB PEAK LMP 50 M	4S	7	0	-	0	-	7	0	-
PJM WESTH DA OFF-PEAK	E4	1,486	2,218.19	-33.0%	3,226.67	-53.9%	1,486	3,008.1	-50.6%
PJM WESTHDA PEAK	J4	57	99.38	-42.3%	31.43	82.6%	57	134.71	-57.4%
PJM WESTH RT OFF-PEAK	N9	11,801	9,066.38	30.2%	10,707.62	10.2%	11,801	12,296.95	-4.0%
PJM WESTH RT PEAK	L1	771	124.29	520.0%	648.1	18.9%	771	576.8	33.6%
PLASTICS	PGP	15	42.38	-64.0%	8.1	88.2%	15	16.41	-7.1%
PLASTICS	PPP	0	0.76	-100.0%	0	-	0	0.26	-100.0%
POLYETHYLENE FUTURES	P6	0	0	-	0	-	0	0.06	-100.0%
PREMIUM UNLD 10P FOB MED	3G	11	34.29	-68.5%	6.48	66.9%	11	21.33	-49.3%
PREMIUM UNLD 10PPM CARGOE	4G	0	0	-	0	-	0	0	-
PREMIUM UNLEAD 10PPM FOB	8G	3	10.14	-70.0%	5.1	-40.2%	3	7.5	-59.4%

## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 15 of 21

Commodity		ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>									
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0.95	-70.0%	0.71	-60.0%	0	0.18	60.0%
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	3	4.19	-33.0%	2.52	11.3%	3	2.44	14.9%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	0	0	-	12.29	-100.0%	0	3.24	-100.0%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	21	6.67	210.7%	95.29	-78.3%	21	27.2	-23.8%
RBOB CALENDAR SWAP	RL	408	252.38	61.5%	230.33	76.9%	408	380.33	7.1%
RBOB CRACK SPREAD	RM	280	19.05	1369.8%	116.67	140.0%	280	74.52	275.7%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-	0	0.1	-100.0%
RBOB GASOLINE BALMO CLNDR	1D	13	84.1	-84.4%	42.24	-69.0%	13	50.86	-74.3%
RBOB PHY	RBL	0	0	-	0	-	0	0	-
RBOB PHY	RBP	0	0	-	0	-	0	0	-
RBOB SPREAD (PLATTS) SWAP	RI	0	14.29	-100.0%	0	-	0	2.77	-100.0%
RBOB UP-DOWN CALENDAR SWA	RV	473	519.05	-8.9%	331.05	42.9%	473	426.77	10.9%
RBOB VS HEATING OIL SWAP	RH	4	0	-	7.14	-50.0%	4	1.19	200.0%
SAN JUAN BASIS SWAP	NJ	0	0	-	24.19	-100.0%	0	5.29	-100.0%
SINGAPORE 180CST BALMO	BS	4	15.81	-77.4%	1.38	158.6%	4	7.35	-51.4%
SINGAPORE 380CST BALMO	BT	4	2.38	48.0%	3.81	-7.5%	4	4.54	-22.4%
SINGAPORE 380CST FUEL OIL	SE	212	140.14	51.4%	180.48	17.6%	212	185.13	14.6%
SINGAPORE FUEL 180CST CAL	UA	302	418.71	-27.9%	168.1	79.6%	302	391.75	-22.9%
SINGAPORE FUEL OIL SPREAD	SD	45	96.38	-53.2%	45.1	0.1%	45	69.78	-35.3%
SINGAPORE GASOIL	MTB	6	2.38	160.0%	4.29	44.4%	6	3.11	99.0%
SINGAPORE GASOIL	MTS	166	28.48	482.6%	93.05	78.3%	166	81.25	104.2%
SINGAPORE GASOIL	STF	0	0	-	0	-	0	0	-
SINGAPORE GASOIL	STL	0	0	-	0	-	0	0.6	-100.0%
SINGAPORE GASOIL	STZ	7	0	-	0	-	7	8.93	-20.0%
SINGAPORE GASOIL BALMO	VU	71	39.67	78.9%	23.81	198.0%	71	27.92	154.2%
SINGAPORE GASOIL CALENDAR	MSG	10	0	-	0	-	10	0.32	3049.6%
SINGAPORE GASOIL SWAP	SG	490	503.48	-2.6%	314.57	55.9%	490	572.96	-14.4%
SINGAPORE GASOIL VS ICE	GA	224	386.43	-41.9%	101.24	121.6%	224	210.1	6.8%
SINGAPORE JET KERO BALMO	BX	0	15.86	-100.0%	0	-	0	4.08	-100.0%
SINGAPORE JET KERO GASOIL	RK	81	234.52	-65.5%	10.71	655.6%	81	110.65	-26.8%
SINGAPORE JET KEROSENE SW	KS	320	365.38	-12.3%	309.62	3.5%	320	294.67	8.7%
SINGAPORE JET KERO VS. GASOIL BALMO	Z0	0	34.52	-100.0%	0	-	0	11.45	-100.0%
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	13	11.9	10.0%	15.14	-13.5%	13	29.24	-55.2%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	276	722.38	-61.9%	683.05	-59.7%	276	543.65	-49.3%
SINGAPORE NAPHTHA SWAP	SP	14	2.38	500.0%	7.14	100.0%	14	10.94	30.6%
SING FUEL	MSD	0	1.9	-75.0%	0	-	0	0.83	-42.9%



## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 16 of 21

Commodity		ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>									
SOCAL BASIS SWAP	NS	0	0	-	0	-	0	0	-
SOCAL PIPE SWAP	XN	0	0	-	0	-	0	0.45	-100.0%
SONAT BASIS SWAP FUTURE	SZ	0	0	-	0	-	0	0	-
SOUTH STAR TEX OKLHM KNS	8Z	0	14.76	-100.0%	0	-	0	9.48	-100.0%
Sumas Basis Swap	NK	16	27.33	-41.6%	4.38	264.1%	16	13.57	17.6%
TC2 ROTTERDAM TO USAC 37K	TM	1	7.38	-90.3%	0	-	1	2.9	-75.3%
TC5 RAS TANURA TO YOKOHAM	TH	0	5.48	-95.7%	0.24	0.0%	0	4.44	-94.6%
TCO BASIS SWAP	TC	34	0	-	0	-	34	8.52	298.1%
TD3 MEG TO JAPAN 250K MT	TL	0	8.57	-100.0%	0.48	-100.0%	0	1.27	-100.0%
TD5 WEST AFRICA TO USAC 1	TI	0	0	-	0	-	0	0	-
TENN 800 LEG NAT GAS INDE	L4	0	22.48	-100.0%	0	-	0	27.54	-100.0%
TENNESSEE 500 LEG BASIS S	NM	0	0	-	0	-	0	0	-
TENNESSEE 500 LEG NG INDE	Y7	0	0	-	0	-	0	0	-
TENNESSEE 500 LEG NG SWIN	T7	0	0	-	0	-	0	0.31	-100.0%
TENNESSEE 800 LEG NG BASI	6Z	0	22.48	-100.0%	0	-	0	25.62	-100.0%
TENNESSEE ZONE 0 BASIS SW	NQ	11	0	-	0	-	11	5.58	91.2%
TETCO M-3 INDEX	IX	24	0	-	0	-	24	0	-
Tetco STX Basis	TX	0	0	-	0	-	0	0.38	-100.0%
TEXAS EASTERN ZONE M-3 BA	NX	166	0	-	326.1	-49.1%	166	92.11	80.1%
TEXAS EAST W LOUISIANA NG	8B	0	0	-	0	-	0	0	-
TEXAS GAS ZONE1 NG BASIS	9F	0	0	-	0	-	0	9.6	-100.0%
TEXAS GAS ZONE SL BASIS S	TB	0	0	-	0	-	0	6.61	-100.0%
TRANSCO ZONE 1 NAT GAS IN	C4	0	0	-	0	-	0	0	-
TRANSCO ZONE 1 NG BASIS	8E	0	0	-	0	-	0	0	-
Transco Zone 3 Basis	CZ	0	0	-	0	-	0	28.97	-100.0%
TRANSCO ZONE4 BASIS SWAP	TR	0	0	-	0	-	0	15.44	-100.0%
TRANSCO ZONE 4 NAT GAS IN	B2	0	0	-	0	-	0	2.86	-100.0%
TRANSCO ZONE 6 BASIS SWAP	NZ	1	0	-	0.95	0.0%	1	10.7	-91.1%
TRANSCO ZONE 6 INDEX	IT	38	0	-	5.33	609.8%	38	0.44	8418.7%
UCM FUT	UCM	0	0	-	0	-	0	1.02	-100.0%
ULSD 10PPM CIF MED BALMO	X7	0	0	-	0	-	0	0.04	-100.0%
ULSD 10PPM CIF MED SWAP	Z6	0	0	-	0	-	0	0.07	-100.0%
ULSD 10PPM CIF MED VS ICE	Z7	5	6.52	-30.7%	0.81	458.8%	5	5.28	-14.3%
ULSD 10PPM CIF NW BALMO S	B1	0	0	-	0.24	-100.0%	0	0.02	-100.0%
ULSD 10PPM CIF VS ICE GAS	7V	0	0	-	0	-	0	0.28	-100.0%
ULSD UP-DOWN(ARGUS) SWAP	US	0	0	-	0	-	0	0	-

## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 17 of 21

Commodity		ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>									
ULSD UP-DOWN BALMO SWP	1L	146	88.33	65.2%	77.38	88.6%	146	121.11	20.5%
UP DOWN GC ULSD VS NMX HO	LT	2,697	1,999.1	34.9%	2,108.43	27.9%	2,697	2,620.88	2.9%
USGC UNL 87 CRACK SPREAD	RU	14	15.71	-9.1%	40.48	-64.7%	14	26.92	-46.9%
WAHA BASIS	NW	93	39.43	134.8%	5.62	1547.5%	93	14.66	531.5%
WAHA INDEX SWAP FUTURE	IY	0	0	-	0	-	0	0	-
WESTERN RAIL DELIVERY PRB	QP	208	278.1	-25.3%	232.86	-10.8%	208	296.51	-30.0%
WTI-BRENT BULLET SWAP	BY	83	68.57	21.5%	106	-21.4%	83	73.59	13.2%
WTI-BRENT CALENDAR SWAP	BK	803	902.76	-11.0%	757.24	6.1%	803	1,384.6	-42.0%
WTI CALENDAR	CS	1,645	2,331.43	-29.4%	1,832	-10.2%	1,645	1,658.48	-0.8%
WTS (ARGUS) VS WTI SWAP	FF	263	0	-	25.57	927.0%	263	58.19	351.3%
WTS (ARGUS) VS WTI TRD MT	FH	13	0	-	46.38	-70.9%	13	44.1	-69.4%

### Energy Options

APPALACHIAN COAL	6K	0	3.57	-100.0%	0	-	0	3.97	-100.0%
BRENT 1 MONTH CAL	AA	0	1.14	-100.0%	0	-	0	2.25	-100.0%
BRENT CALENDAR SWAP	BA	3,832	491.76	679.2%	1,445.14	165.2%	3,832	1,389.88	175.7%
BRENT OIL LAST DAY	BE	263	486.05	-45.9%	134.76	95.3%	263	515.56	-49.0%
BRENT OIL LAST DAY	OS	786	990.62	-20.7%	550.71	42.7%	786	1,067.96	-26.4%
CINERGY HUB PEAK MONTH	OY	0	36.19	-100.0%	0	-	0	8.49	-100.0%
COAL API2 INDEX	CLA	2	0	-	4.76	-50.0%	2	1.92	23.7%
COAL API2 INDEX	CQA	7	0	-	0	-	7	0.69	928.6%
COAL API4 INDEX	RLA	0	0	-	2.38	-100.0%	0	0.3	-100.0%
COAL API4 INDEX	RQA	0	0	-	0	-	0	0	-
COAL SWAP	CPF	7	0	-	4.76	55.0%	7	1.05	601.9%
COAL SWAP	RPF	0	41.19	-100.0%	0	-	0	16.67	-100.0%
CRUDE OIL 1MO	WA	8,036	12,005.33	-33.1%	5,250	53.1%	8,036	9,053.39	-11.2%
CRUDE OIL APO	AO	3,719	3,741.05	-0.6%	3,160.19	17.7%	3,719	2,947.64	26.2%
CRUDE OIL CALNDR STRIP	6F	0	0	-	0	-	0	0.2	-100.0%
CRUDE OIL OUTRIGHTS	AH	0	60.95	-100.0%	76.19	-100.0%	0	39.83	-100.0%
CRUDE OIL OUTRIGHTS	DBP	0	25.71	-100.0%	0	-	0	20	-100.0%
CRUDE OIL PHY	CD	67	11.9	460.0%	7.14	833.3%	67	66.17	0.7%
CRUDE OIL PHY	LC	608	460.67	32.0%	346.67	75.4%	608	780.63	-22.1%
CRUDE OIL PHY	LO	110,891	121,596.95	-8.8%	83,134.57	33.4%	110,891	124,912.94	-11.2%
DAILY CRUDE OIL	DNM	0	0	-	19.05	-100.0%	0	57.94	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 18 of 21

Commodity		ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Options</b>									
ELEC FINSETTLED	PJD	0	0	-	0	-	0	0	-
ELEC FINSETTLED	PJH	0	0	-	0	-	0	0.01	-100.0%
ELEC FINSETTLED	PML	10	15.95	-35.8%	5.52	85.3%	10	11.84	-13.5%
ELEC MISO PEAK	OEM	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	N9P	217	0	-	0	-	217	0	-
ETHANOL SWAP	CVR	323	168.33	92.1%	154.24	109.6%	323	126.59	155.4%
ETHANOL SWAP	GVR	49	8.33	482.9%	28.57	70.0%	49	162.15	-70.0%
EURO-DENOMINATED PETRO PROD	EFB	19	0	-	10	85.7%	19	2.26	721.1%
EURO-DENOMINATED PETRO PROD	NWE	0	3.33	-100.0%	0	-	0	0.28	-100.0%
EUROPEAN JET KEROSENE NWE (PLATTS)	30	0	0	-	0	-	0	0.77	-100.0%
GASOIL CRACK SPREAD AVG PRICE OPTION	3U	0	0	-	0	-	0	7.14	-100.0%
HEATING OIL CRK SPD AVG PRICE OPTION	3W	0	0	-	0	-	0	0	-
HEATING OIL PHY	LB	26	22.81	12.5%	7.38	247.7%	26	34.96	-26.6%
HEATING OIL PHY	OH	3,566	2,055.86	73.4%	1,767.29	101.8%	3,566	2,241.96	59.0%
HENRY HUB FINANCIAL LAST	E7	65	91.71	-28.8%	961	-93.2%	65	256.31	-74.5%
HO 1 MONTH CLNDR OPTIONS	FA	224	42.86	422.2%	9.52	2250.0%	224	51.09	338.1%
IN DELIVERY MONTH EUA OPTIONS	6U	0	47.62	-100.0%	0	-	0	11.9	-100.0%
ISO NEW ENGLAND PK LMP	OE	0	0	-	0	-	0	9.37	-100.0%
MCCLOSKEY ARA ARGS COAL	MTO	19	2.38	710.0%	28.57	-32.5%	19	42.76	-54.9%
MCCLOSKEY RCH BAY COAL	MFO	7	4.29	66.7%	28.57	-75.0%	7	10.83	-34.1%
NATURAL GAS 1 M CSO FIN	G4	21,132	3,308.29	538.8%	8,851.95	138.7%	21,132	3,320.48	536.4%
NATURAL GAS 1MO	IA	0	0	-	0	-	0	2.38	-100.0%
NATURAL GAS 2 M CSO FIN	G2	0	0	-	33.33	-100.0%	0	13.49	-100.0%
NATURAL GAS 3 M CSO FIN	G3	176	497.62	-64.6%	433.33	-59.3%	176	1,042.08	-83.1%
NATURAL GAS 5 M CSO FIN	G5	5	0	-	47.62	-90.0%	5	19.84	-76.0%
NATURAL GAS 6 M CSO FIN	G6	623	922.05	-32.5%	688.1	-9.5%	623	377.13	65.1%
NATURAL GAS OPTION ON CALENDAR STRIP	6J	41	39.05	4.9%	198.1	-79.3%	41	73.95	-44.6%
NATURAL GAS PHY	KD	1,145	1,408.1	-18.7%	926.67	23.5%	1,145	1,050.4	9.0%
NATURAL GAS PHY	LN	156,964	95,424	64.5%	132,638.19	18.3%	156,964	83,543.9	87.9%
NATURAL GAS PHY	ON	29,898	19,351.95	54.5%	22,971.86	30.1%	29,898	13,809.72	116.5%
NATURAL GAS SUMMER STRIP	4D	0	0	-	0	-	0	1.83	-100.0%
NATURAL GAS WINTER STRIP	6I	0	0	-	0	-	0	0.79	-100.0%
N ILLINOIS HUB MTHLY	OU	0	0	-	0	-	0	0	-
N ROCKIES PIPE SWAP	ZR	0	0	-	0	-	0	18.83	-100.0%
NY HARBOR HEAT OIL SWP	AT	1,465	838.29	74.7%	953.81	53.6%	1,465	874.56	67.5%
NYMEX EUROPEAN GASOIL APO	F7	0	8.1	-100.0%	7.86	-100.0%	0	3.63	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 19 of 21

Commodity		ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Options</b>									
PANHANDLE PIPE SWAP	PU	0	0	-	0	-	0	1.98	-100.0%
PETROCHEMICALS	4H	71	67.86	4.6%	124.38	-43.0%	71	94.23	-24.7%
PETROCHEMICALS	4I	0	0	-	0	-	0	0	-
PETROCHEMICALS	4J	117	270.48	-56.7%	7.14	1540.0%	117	61.15	91.6%
PETROCHEMICALS	4K	8	88.57	-90.9%	42.86	-81.1%	8	25.79	-68.6%
PETROCHEMICALS	CPR	7	0	-	11.81	-41.5%	7	2.33	195.9%
PETRO OUTRIGHT EURO	8H	4	4.05	-11.8%	0.48	650.0%	4	11	-67.5%
PETRO OUTRIGHT NA	FG	0	0	-	0	-	0	0	-
PGE CITYGATE PIPE SWAP	CW	0	0	-	0	-	0	0	-
PJM CALENDAR STRIP	6O	70	70.48	0.0%	137.62	-48.8%	70	63.29	11.3%
PJM MONTHLY	JO	2	13.33	-85.7%	0	-	2	10.32	-81.5%
RBOB 1MO CAL SPD OPTIONS	ZA	35	26.19	31.8%	4.76	625.0%	35	23.51	46.8%
RBOB 6 MONTH CALENDAR SPR	ZM	0	0	-	0	-	0	1.19	-100.0%
RBOB CALENDAR SWAP	RA	625	440.33	41.9%	539.05	15.9%	625	347.28	79.9%
RBOB CRACK SPREAD AVG PRICE OPTION	3Y	0	0	-	0	-	0	0	-
RBOB PHY	OB	2,014	1,814.62	11.0%	2,027.43	-0.6%	2,014	2,065.59	-2.5%
RBOB PHY	RF	11	32.43	-64.9%	15.43	-26.2%	11	26.37	-56.8%
ROTTERDAM 3.5%FUEL OIL CL	Q6	47	45.29	3.0%	17.86	161.3%	47	54.83	-14.9%
SAN JUAN PIPE SWAP	PJ	0	0	-	0	-	0	14.29	-100.0%
SHORT TERM	U11	0	26.19	-100.0%	2.38	-100.0%	0	14.09	-100.0%
SHORT TERM	U12	0	0	-	130.95	-100.0%	0	18.25	-100.0%
SHORT TERM	U13	0	0	-	7.14	-100.0%	0	17.96	-100.0%
SHORT TERM	U14	0	38.1	-100.0%	0	-	0	18.25	-100.0%
SHORT TERM	U15	30	10.71	177.8%	0	-	30	7.06	321.3%
SHORT TERM	U22	0	9.52	-100.0%	0	-	0	14.88	-100.0%
SHORT TERM	U23	2	11.9	-80.0%	0	-	2	5.75	-58.6%
SHORT TERM	U24	0	4.76	-100.0%	0	-	0	3.27	-100.0%
SHORT TERM	U25	0	0	-	0	-	0	5.06	-100.0%
SHORT TERM	U26	0	0	-	0	-	0	3.79	-100.0%
SHORT TERM NATURAL GAS	U01	0	33.33	-100.0%	0	-	0	10.81	-100.0%
SHORT TERM NATURAL GAS	U02	0	0	-	0	-	0	2.38	-100.0%
SHORT TERM NATURAL GAS	U03	0	2.38	-100.0%	14.29	-100.0%	0	24.5	-100.0%
SHORT TERM NATURAL GAS	U04	0	2.38	-100.0%	30.95	-100.0%	0	12.7	-100.0%
SHORT TERM NATURAL GAS	U05	0	0	-	53.57	-100.0%	0	9.52	-100.0%
SHORT TERM NATURAL GAS	U06	0	0	-	0	-	0	9.66	-100.0%
SHORT TERM NATURAL GAS	U07	0	47.62	-100.0%	0	-	0	14.58	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 20 of 21

Commodity		ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Options</b>									
SHORT TERM NATURAL GAS	U08	0	9.52	-100.0%	0	-	0	3.47	-100.0%
SHORT TERM NATURAL GAS	U09	18	19.05	-6.2%	4.76	275.0%	18	10.91	63.6%
SHORT TERM NATURAL GAS	U10	19	42.86	-55.6%	4.76	300.0%	19	12.8	48.8%
SHORT TERM NATURAL GAS	U16	2	49.29	-95.2%	9.52	-75.0%	2	8	-70.2%
SHORT TERM NATURAL GAS	U17	2	22.62	-89.5%	4.76	-50.0%	2	6.05	-60.7%
SHORT TERM NATURAL GAS	U18	0	0	-	0	-	0	9.92	-100.0%
SHORT TERM NATURAL GAS	U19	0	0	-	35.71	-100.0%	0	13.1	-100.0%
SHORT TERM NATURAL GAS	U20	0	0	-	0	-	0	5.16	-100.0%
SHORT TERM NATURAL GAS	U21	0	0	-	0	-	0	20.44	-100.0%
SHORT TERM NATURAL GAS	U27	0	0	-	0	-	0	8.63	-100.0%
SHORT TERM NATURAL GAS	U28	0	0	-	0	-	0	6.45	-100.0%
SHORT TERM NATURAL GAS	U29	0	9.52	-100.0%	0	-	0	1.59	-100.0%
SHORT TERM NATURAL GAS	U30	0	42.86	-100.0%	0	-	0	13.1	-100.0%
SHORT TERM NATURAL GAS	U31	5	78.57	-93.9%	0	-	5	8.73	-45.5%
SINGAPORE FUEL OIL 180 CS	C5	0	0	-	0	-	0	3.19	-100.0%
SINGAPORE GASOIL CALENDAR	M2	0	2.38	-100.0%	0	-	0	0.79	-100.0%
SINGAPORE JET FUEL CALENDAR	N2	29	464.29	-93.8%	0	-	29	69.79	-59.1%
SOCAL PIPE SWAP	ZN	0	0	-	0	-	0	1.19	-100.0%
WTI 12 MONTH CALENDAR OPT	WZ	0	23.81	-100.0%	0	-	0	60.12	-100.0%
WTI 6 MONTH CALENDAR OPTI	WM	0	23.81	-100.0%	0	-	0	8.13	-100.0%
WTI-BRENT BULLET SWAP	BV	1,776	1,376.19	29.0%	2,178.33	-18.5%	1,776	2,778.5	-36.1%
WTI CRUDE OIL 1 M CSO FI	7A	5,012	2,902.38	72.7%	1,088.1	360.6%	5,012	3,280.31	52.8%

### Commodities and Alternative Investments Futures

COCOA TAS	CJ	0	1.05	-68.2%	1.52	-78.1%	0	0.78	-57.4%
COFFEE	KT	1	0.76	-18.8%	0.48	30.0%	1	1.32	-53.0%
COTTON	TT	0	1.81	-78.9%	0.95	-60.0%	0	2.27	-83.2%
SUGAR 11	YO	1	5.05	-73.6%	0.9	47.4%	1	3.15	-57.6%

## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 21 of 21

Commodity	ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>TOTAL FUTURES GROUP</b>								
Commodities and Alternative Investments Futures	3	8.67	-69.2%	3.86	-30.9%	3	7.52	-64.5%
Energy Futures	1,493,842	1,404,715.29	6.3%	1,274,604.62	17.2%	1,493,842	1,416,974.61	5.4%
Metals Futures	289,369	326,391.14	-11.3%	237,614.43	21.8%	289,369	334,509.62	-13.5%
<b>TOTAL FUTURES</b>	<b>1,783,214</b>	<b>1,731,115.1</b>	<b>3.0%</b>	<b>1,512,222.91</b>	<b>17.9%</b>	<b>1,783,213.81</b>	<b>1,751,491.75</b>	<b>1.8%</b>
<b>TOTAL OPTIONS GROUP</b>								
Energy Options	354,096	272,341.67	30.0%	271,381.86	30.5%	354,096	257,336.8	37.6%
Metals Options	41,858	58,087.71	-27.9%	38,518.71	8.7%	41,858	51,586.85	-18.9%
<b>TOTAL OPTIONS</b>	<b>395,954</b>	<b>330,429.38</b>	<b>19.8%</b>	<b>309,900.57</b>	<b>27.8%</b>	<b>395,954.1</b>	<b>308,923.65</b>	<b>28.2%</b>
<b>TOTAL COMBINED</b>								
Metals	331,227	384,478.86	-13.9%	276,133.14	20.0%	331,227	386,096.48	-14.2%
Energy	1,847,938	1,677,056.95	10.2%	1,545,986.48	19.5%	1,847,938	1,674,311.41	10.4%
Commodities and Alternative Investments	3	8.67	-69.2%	3.86	-30.9%	3	7.52	-64.5%
<b>GRAND TOTAL</b>	<b>2,179,168</b>	<b>2,061,544.48</b>	<b>5.7%</b>	<b>1,822,123.48</b>	<b>19.6%</b>	<b>2,179,167.91</b>	<b>2,060,415.4</b>	<b>5.8%</b>