

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 1 of 22

Commodity		ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Metals Futures</b>									
COMEX GOLD	GC	224,378	129,818.5	72.8%	280,005.57	-19.9%	231,285	165,404.5	39.8%
NYMEX HOT ROLLED STEEL	HR	202	140.14	44.5%	109.67	84.6%	238	232.48	2.5%
NYMEX PLATINUM	PL	19,774	19,744.27	0.1%	11,898.14	66.2%	15,150	14,391.87	5.3%
PALLADIUM	PA	4,315	4,138.36	4.3%	6,789.76	-36.4%	5,357	5,313.94	0.8%
URANIUM	UX	18	52.45	-65.3%	50.19	-63.8%	52	17.98	189.0%
COMEX SILVER	SI	83,104	68,161.41	21.9%	56,361.48	47.4%	70,824	53,179.47	33.2%
COMEX E-Mini GOLD	QO	545	160.55	239.3%	548.9	-0.8%	519	263.87	96.7%
COMEX E-Mini SILVER	QI	72	46.86	52.6%	58.52	22.2%	51	38.83	31.5%
COMEX COPPER	HG	97,670	74,483.23	31.1%	72,521	34.7%	83,046	67,138.56	23.7%
COMEX MINY COPPER	QC	25	29.05	-12.4%	18.67	36.4%	30	36.25	-16.5%
Aluminium MW Trans Prem Platts	AUP	345	321.64	7.4%	196.76	75.6%	298	148.01	101.1%
ALUMINUM	AEP	37	0	-	18.1	106.0%	49	18.38	168.9%
ALUMINUM	ALI	38	26.36	44.1%	24.81	53.2%	30	15.98	86.6%
ALUMINUM	EDP	52	0	-	32.57	59.9%	17	0	-
ALUMINUM	MJP	52	0	-	41.52	25.9%	35	0	-
COPPER	HGS	30	5.91	400.8%	1.9	1453.5%	22	25.84	-13.1%
E-MICRO GOLD	MGC	5,269	945.68	457.2%	4,943.24	6.6%	4,561	1,611.24	183.1%
FERROUS PRODUCTS	BUS	4	0	-	1.43	186.4%	4	2.21	85.0%
FERROUS PRODUCTS	SSF	0	0	-	0	-	0	0	-
Gold Kilo	GCK	191	167.36	13.9%	176.76	7.8%	258	202.91	27.0%
IRON ORE 58 CHINA TSI FUTURES	TIC	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA PLATTS FUTURES	PIO	0	57.27	-100.0%	60.95	-100.0%	20	10.33	91.3%
IRON ORE 62 CHINA TSI FUTURES	TIO	408	586.64	-30.4%	566.67	-27.9%	886	538.17	64.7%
LNDN ZINC	ZNC	2	0.05	3496.5%	1.71	-4.5%	1	1.53	-20.8%
METALS	LED	0	0	-	0	-	0	0	-
SILVER	SIL	435	291.86	49.1%	331.48	31.3%	377	355.47	6.1%

### Metals Options

COMEX COPPER	HX	111	71.55	55.2%	155	-28.4%	108	107.16	1.0%
COMEX GOLD	OG	40,599	27,279.82	48.8%	38,938	4.3%	41,587	29,780.74	39.6%
COMEX SILVER	SO	4,493	5,628.09	-20.2%	4,826.1	-6.9%	5,328	4,840.57	10.1%
COPPER	H4E	0	0.45	-100.0%	0	-	0	0.04	-100.0%
GOLD	OG1	75	27.18	176.9%	50	50.5%	53	24.18	120.2%
GOLD	OG2	50	64.36	-22.8%	46.05	7.9%	51	29.7	72.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 2 of 22

Commodity		ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Metals Options</b>									
GOLD	OG3	25	27.73	-8.9%	67.38	-62.5%	42	22.26	87.6%
GOLD	OG4	34	4.55	641.0%	27.24	23.7%	28	12.79	121.2%
GOLD	OG5	0	0	-	0	-	14	5.16	180.7%
IRON ORE 62 CHINA TSI CALL OPTION	ICT	18	35.45	-50.0%	26.19	-32.3%	256	96.28	165.6%
IRON ORE 62 CHINA TSI PUT OPTION	ICT	95	54.55	75.0%	137.81	-30.7%	146	194.45	-25.0%
NYMEX PLATINUM	PO	48	189.59	-74.8%	268.48	-82.2%	200	230.34	-13.1%
PALLADIUM	PAO	84	202.73	-58.8%	80.95	3.1%	129	169.89	-24.2%
SILVER	SO1	0	0	-	0	-	0	1.69	-94.3%
SILVER	SO2	0	0.27	-100.0%	0	-	0	0.75	-98.9%
SILVER	SO3	0	0	-	0	-	0	0.77	-94.8%
SILVER	SO4	0	0	-	0	-	0	0.56	-87.1%
SILVER	SO5	0	0	-	0	-	0	0.8	-94.0%

### Energy Futures

CRUDE OIL PHY	CL	945,005	636,128.05	48.6%	1,023,524.62	-7.7%	1,089,354	799,218.94	36.3%
CRUDE OIL	WS	170	289.32	-41.1%	40.57	320.1%	608	794.74	-23.5%
MINY WTI CRUDE OIL	QM	11,719	9,016.41	30.0%	14,942.1	-21.6%	14,642	12,448.6	17.6%
BRENT OIL LAST DAY	BZ	78,130	85,266.91	-8.4%	84,680.81	-7.7%	100,682	103,759.2	-3.0%
HEATING OIL PHY	HO	155,957	135,533.45	15.1%	164,390	-5.1%	156,591	146,035.65	7.2%
HTG OIL	BH	4	0	-	1.71	122.7%	42	8.48	398.5%
MINY HTG OIL	QH	1	0.27	83.4%	0.33	50.0%	0	0.39	5.3%
RBOB PHY	RB	198,288	175,863.05	12.8%	184,482.33	7.5%	181,686	159,296.83	14.1%
MINY RBOB GAS	QU	0	0.18	0.0%	0.14	27.2%	0	0.23	-14.8%
NATURAL GAS	HP	8,396	3,260.18	157.5%	5,045.05	66.4%	5,767	4,221.02	36.6%
LTD NAT GAS	HH	10,738	10,598.77	1.3%	8,487.95	26.5%	11,456	11,452.83	0.0%
MINY NATURAL GAS	QG	1,158	1,105.95	4.7%	1,082.38	7.0%	1,195	1,305.13	-8.5%
PJM MONTHLY	JM	8	21.82	-62.5%	93.33	-91.2%	23	29.11	-21.5%
NATURAL GAS PHY	NG	403,417	350,268.23	15.2%	337,621.67	19.5%	363,533	323,211.43	12.5%
RBOB GAS	RT	45	43.64	2.5%	47.62	-6.1%	59	71.39	-17.4%
3.5% FUEL OIL CID MED SWA	7D	6	1.36	336.7%	9.95	-40.2%	13	3.54	268.2%
3.5% FUEL OIL CIF BALMO S	8D	0	0	-	1.43	-100.0%	1	0.6	118.3%
AEP-DAYTON HUB DAILY	VD	0	0	-	0	-	0	0	-
AEP-DAYTON HUB MTHLY	VM	0	0	-	0	-	0	2.62	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 3 of 22

Commodity		ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
AEP-DAYTON HUB OFF-PEAK M	VP	0	0	-	0	-	0	3.72	-100.0%
ALGON CITY GATES NAT GAS	N7	0	0	-	116.57	-100.0%	33	0	-
ALGONQUIN CITYGATES BASIS	B4	24	1.45	1575.0%	14.38	69.4%	31	5.61	446.2%
ANR LOUISIANA BASIS SWAP	ND	0	0	-	0	-	0	11.84	-100.0%
ANR OKLAHOMA	NE	6	20.86	-73.2%	11.43	-51.1%	26	45.51	-42.1%
APPALACHIAN COAL (PHY)	QL	0	8.09	-100.0%	1.19	-100.0%	1	10.48	-90.1%
ARGUS LLS VS. WTI (ARG) T	E5	640	255.23	150.7%	905.38	-29.3%	667	387.82	72.0%
ARGUS PROPAN FAR EST INDE	7E	78	19.36	302.1%	97.1	-19.8%	75	22.89	225.8%
ARGUS PROPAN(SAUDI ARAMCO	9N	58	20.59	181.7%	58.76	-1.3%	50	28.17	75.7%
AUSTRIALIAN COKE COAL	ALW	9	11.23	-18.6%	53.81	-83.0%	22	7.47	193.6%
BRENT BALMO SWAP	J9	0	108.59	-100.0%	1.9	-100.0%	6	19.19	-67.9%
BRENT CALENDAR SWAP	CY	94	531.64	-82.3%	78.52	19.7%	112	234.16	-52.2%
BRENT CFD SWAP	6W	0	0	-	0	-	0	3.75	-100.0%
BRENT FINANCIAL FUTURES	BB	3	74.82	-95.6%	0	-	15	291.68	-95.0%
BRENT FINANCIAL FUTURES	MBC	1	0	-	0	-	11	4.4	158.7%
BRENT FINANCIAL FUTURES	MDB	0	1.36	-100.0%	7.71	-100.0%	2	1.54	59.8%
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	108	6.82	1476.7%	340.24	-68.4%	105	57.85	81.1%
CENTERPOINT BASIS SWAP	PW	3	16.59	-80.3%	81.05	-96.0%	72	89.91	-19.5%
CENTERPOINT EAST INDEX	II	0	0	-	0	-	0	2.68	-100.0%
CENTER POINT NAT GAS FIXED PRICE	DAC	0	0	-	0	-	0	0.13	-100.0%
CHICAGO ETHANOL SWAP	CU	5,660	4,446.09	27.3%	4,232.67	33.7%	4,615	3,956.88	16.6%
CHICAGO ULSD (PLATTS) SWA	4C	0	0	-	0	-	0	0	-
CHICAGO ULSD PL VS HO SPR	5C	4	10.59	-63.5%	0	-	11	17.4	-36.7%
CHICAGO UNL GAS PL VS RBO	3C	0	0	-	8.33	-100.0%	13	1.36	838.7%
CIG BASIS	CI	272	30.91	779.4%	786.43	-65.4%	387	189.41	104.6%
CIG ROCKIES NG INDEX SWA	Z8	0	0	-	0	-	7	0	-
CINERGY HUB OFF-PEAK MONT	EJ	0	0	-	0	-	0	2.49	-80.7%
CINERGY HUB PEAK MONTH	EM	0	0	-	0	-	0	0.16	-100.0%
CIN HUB 5MW D AH O PK	K2	0	0	-	0	-	1,303	705.77	84.7%
CIN HUB 5MW D AH PK	H5	249	19.55	1171.6%	18.1	1273.5%	135	41.81	222.3%
CIN HUB 5MW REAL TIME O P	H4	5,171	0	-	4,464.76	15.8%	6,386	3,113.64	105.1%
CIN HUB 5MW REAL TIME PK	H3	259	0	-	151.43	70.8%	449	81.89	448.1%
COAL SWAP	ACM	0	8.41	-100.0%	0.71	-100.0%	13	16.28	-18.0%
COAL SWAP	SSI	0	12.05	-100.0%	0.71	-100.0%	1	12.5	-91.2%

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 4 of 22

Commodity		ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
COLUMB GULF MAINLINE NG B	5Z	30	2.82	980.6%	0	-	113	101.64	11.6%
COLUMBIA GULF MAIN NAT G	L2	0	0	-	0	-	18	13.36	32.3%
COLUMBIA GULF NAT GAS FIXED PRICE	DCE	0	0	-	0	-	0	1.93	-100.0%
COLUMBIA GULF ONSHORE	GL	0	0	-	0	-	25	18.27	36.1%
CONWAY NATURAL GASOLINE (OPIS) SWA	8L	7	0	-	3.57	97.3%	9	4.08	132.4%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	3	16.14	-83.1%	3.57	-23.6%	3	7.76	-57.3%
CONWAY PROPANE 5 DECIMALS SWAP	8K	213	181.14	17.7%	185.14	15.1%	276	220.14	25.3%
CRUDE OIL	CHB	3	0	-	0	-	0	0	-
CRUDE OIL	LPS	211	57.36	267.3%	188.95	11.5%	251	120.74	107.8%
CRUDE OIL OUTRIGHTS	37	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	42	1	7.86	-93.1%	9.71	-94.4%	4	47.56	-92.5%
CRUDE OIL OUTRIGHTS	DBL	18	0	-	0	-	4	128.9	-97.2%
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-	0	0.93	-100.0%
CRUDE OIL OUTRIGHTS	HTT	36	0	-	39.52	-8.0%	32	0	-
CRUDE OIL OUTRIGHTS	WCC	78	234.32	-66.5%	278.38	-71.8%	259	251.08	3.1%
CRUDE OIL PHY	CLL	0	0	-	0	-	0	0	-
CRUDE OIL SPRDS	38	0	0	-	0	-	3	1.19	119.3%
CRUDE OIL SPRDS	WTT	194	8.18	2272.2%	18.57	945.1%	74	29.81	147.1%
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	-	129.52	-100.0%	22	0	-
DAILY PJM	ZAO	0	0	-	0	-	0	0	-
DAILY PJM	ZGO	0	0	-	0	-	0	31.7	-100.0%
DAILY PJM	ZJO	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWAP	7G	0	0	-	0	-	0	93.51	-100.0%
DATED TO FRONTLINE BRENT	FY	73	124.55	-41.6%	59.52	22.2%	78	136.86	-43.2%
DEMARC INDEX FUTURE	DI	28	0	-	8.57	228.8%	6	0	-
DIESEL 10P BRG FOB RDM VS	7X	0	0	-	0.48	-100.0%	0	0.04	102.5%

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 5 of 22

Commodity		ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
DIESEL10PPM BARG VS ICE LS	LSE	0	0	-	0	-	0	0	-
DOMINION TRAN INC - APP I	IH	143	0	-	139.05	2.7%	137	10.12	1252.0%
DOMINION TRANSMISSION INC	PG	1,078	110.23	877.7%	993.24	8.5%	990	348.13	184.5%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-	0	0.4	-100.0%
DUBAI CRUDE OIL CALENDAR	DC	71	150	-52.9%	45.43	55.6%	53	186.66	-71.7%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	0	-	0	3.32	-100.0%
EASTERN RAIL DELIVERY CSX	QX	106	366.14	-70.9%	58.57	81.6%	61	159.71	-62.1%
EAST/WEST FUEL OIL SPREAD	EW	3	8.09	-69.1%	0.95	162.5%	1	9.28	-90.4%
EIA FLAT TAX ONHWAY DIESE	A5	22	0	-	31.38	-30.6%	55	37.31	47.9%
ELEC ERCOT DLY OFF PK	R4	0	0	-	0	-	0	0	-
ELEC ERCOT DLY PEAK	I7	0	0	-	0	-	0	0	-
ELEC ERCOT DLY PEAK	N1	0	0	-	0	-	0	4.62	-100.0%
ELEC ERCOT DLY PEAK	R1	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	O1	0	0	-	0	-	0	69.43	-100.0%
ELEC FINSETTLED	47	0	0	-	0	-	10	6.06	67.6%
ELEC FINSETTLED	49	0	0	-	0	-	0	5.04	-100.0%
ELEC MISO PEAK	4L	0	0	-	0	-	0	6.05	-100.0%
ELEC MISO PEAK	55	0	0	-	0	-	0	8.05	-100.0%
ELEC NYISO OFF-PEAK	4M	0	0	-	0	-	0	22.91	-100.0%
ELEC NYISO OFF-PEAK	58	0	0	-	0	-	0	148.62	-100.0%
ELECTRICITY OFF PEAK	46	0	0	-	0	-	188	110.92	69.3%
ELECTRICITY OFF PEAK	4P	0	530.91	-100.0%	0	-	0	46.17	-100.0%
ELECTRICITY OFF PEAK	50	0	0	-	0	-	0	92.96	-100.0%
EL PASO PERMIAN INDEX SWA	IL	28	0	-	0	-	8	0	-
EMMISSIONS	CPL	0	0	-	0	-	0	1.98	-100.0%
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWA	I6	0	0	-	0	-	34	113.82	-69.9%
ERCOT NORTH ZMCPE 5MW PEAK	I5	0	0	-	0	-	2	12.06	-84.4%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	90	176.27	-48.8%	142.24	-36.5%	109	116.11	-6.5%
EU LOW SULPHUR GASOIL CRACK	LSC	0	0	-	0	-	0	0	-
EURO 1% FUEL OIL NEW BALM	KX	0	0.18	-100.0%	0	-	2	0.52	224.4%
EURO 3.5% FUEL OIL RDAM B	KR	12	6.73	77.0%	11.38	4.6%	16	25.16	-38.3%
EURO 3.5% FUEL OIL SPREAD	FK	29	26.45	7.9%	25	14.2%	29	42.71	-31.9%
EURO-DENOMINATED PETRO PROD	IBE	0	0	-	0	-	0	0	-
EURO-DENOMINATED PETRO PROD	NCP	0	27.32	-100.0%	0	-	1	10.62	-94.7%
EURO GASOIL 10 CAL SWAP	GT	0	0	-	0	-	0	0.06	-56.6%

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 6 of 22

Commodity		ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
EURO GASOIL 10PPM VS ICE	ET	3	1.14	200.0%	0.24	1331.8%	3	4.21	-28.7%
EUROPE 1% FUEL OIL NWE CA	UF	1	12.59	-92.8%	3.48	-73.8%	6	7.59	-18.1%
EUROPE 1% FUEL OIL RDAM C	UH	0	0	-	0	-	1	0.66	39.0%
EUROPE 3.5% FUEL OIL MED	UI	9	1.36	526.7%	14.38	-40.6%	18	5.57	226.1%
EUROPE 3.5% FUEL OIL RDAM	UV	354	202.09	75.0%	288.48	22.6%	322	389.23	-17.3%
EUROPEAN GASOIL (ICE)	7F	6,996	427.18	1537.8%	4,653.43	50.3%	12,158	3,046.56	299.1%
EUROPEAN NAPHTHA BALMO	KZ	8	3.95	94.3%	4.33	77.3%	7	3.9	84.3%
EUROPEAN NAPHTHA CRACK SPR	EN	317	340.5	-7.0%	287.57	10.2%	218	308.02	-29.4%
EUROPE DATED BRENT SWAP	UB	391	364.77	7.2%	115.71	237.8%	183	154.27	18.5%
EUROPE JET KERO NWE CALSW	UJ	0	2.41	-100.0%	0	-	0	1.97	-84.6%
EUROPE NAPHTHA CALSWAP	UN	75	82.05	-8.3%	51.71	45.5%	59	59.16	-0.4%
EURO PROPANE CIF ARA SWA	PS	78	24.91	215.0%	60.86	28.9%	57	19.52	193.7%
FL GAS ZONE 3 NAT GAS IND	Q9	378	0	-	0	-	66	0	-
FLORIDA GAS ZONE3 BASIS S	FP	22	22.55	-2.8%	4.29	411.2%	10	57.35	-81.8%
FREIGHT MARKETS	FLP	13	0.27	4683.8%	14.76	-11.6%	12	3.02	282.5%
FUEL OIL CRACK VS ICE	FO	147	151.59	-2.8%	163.9	-10.1%	188	175.82	7.1%
FUEL OIL NWE CRACK VS ICE	FI	0	0	-	1.52	-100.0%	0	1.21	-78.8%
FUEL OIL (PLATS) CAR CM	1W	0	0	-	0	-	1	1.04	23.4%
FUEL OIL (PLATS) CAR CN	1X	0	0	-	0	-	0	0.81	-46.9%
FUELOIL SWAP:CARGOES VS.B	FS	1	7.27	-88.1%	15.29	-94.4%	20	18.4	10.5%
GAS EURO-BOB OXY NWE BARGES	7H	291	365.14	-20.3%	374.81	-22.3%	364	318.24	14.4%
GAS EURO-BOB OXY NWE BARGES CRK	7K	641	772.86	-17.1%	525.48	22.0%	705	813.04	-13.3%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	0	-	0	0.04	21.5%
GASOIL 0.1 CARGOES CIF NE	TW	0	0	-	0	-	0	0.04	-100.0%
GASOIL 0.1 CIF MED BALMO	X6	0	0.23	-100.0%	0	-	0	0.02	-100.0%
GASOIL 0.1 CIF MED SWAP	Z4	0	0	-	0.71	-100.0%	1	0.2	203.6%
GASOIL 0.1CIF MED VS ICE	Z5	0	0	-	0	-	1	0.97	-34.2%
GASOIL 0.1 CIF NWE VS ISE	TU	0	4.36	-100.0%	0	-	0	1.05	-100.0%
GASOIL 0.1 CIF VS ICE GAS	8W	0	0	-	0	-	0	0	-
GASOIL 0.1 CRG CIF NW VS	4V	0	0	-	0	-	0	0.04	1.3%
GASOIL 0.1 RDAM BRGS VS I	WQ	0	0	-	0.29	-100.0%	0	0.71	-38.2%
GASOIL 0.1 ROTTERDAM BARG	VL	0	0	-	0	-	0	0.04	-100.0%
GASOIL 10P CRG CIF NW VS	3V	0	0	-	0	-	0	0.2	-59.5%
GASOIL 10PPM CARGOES CIF	TY	0	0	-	0	-	0	0.13	-81.6%
GASOIL 10PPM VS ICE SWAP	TP	13	16.82	-20.5%	3.81	250.8%	3	5.77	-40.7%
GASOIL CALENDAR SWAP	GX	1	0.14	299.9%	1.52	-64.2%	2	1.04	87.8%

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 7 of 22

Commodity		ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
GASOIL CRACK SPREAD CALEN	GZ	376	44.23	749.9%	615.38	-38.9%	229	153.56	49.3%
GASOIL MINI CALENDAR SWAP	QA	15	10	51.4%	17.48	-13.4%	14	13.13	3.4%
GASOLINE UP-DOWN BALMO SW	1K	0	5.23	-100.0%	0	-	6	24.29	-73.3%
GC ULSD VS GC JET SPREAD	VV	0	0	-	0	-	0	0	-
GROUP THREE ULSD (PLATTS)	A7	0	0	-	0	-	0	0.79	-100.0%
GRP THREE ULSD(PLT)VS HEA	A6	126	291.36	-56.7%	85.71	47.3%	109	181.85	-40.3%
GRP THREE UNL GS (PLT) VS	A8	102	76.14	34.3%	41.67	145.5%	63	74.26	-15.3%
GULF COAST 3% FUEL OIL BA	VZ	9	19.55	-55.3%	41.14	-78.8%	41	49.13	-16.8%
GULF COAST GASOLINE CLNDR	GS	0	18.18	-100.0%	0	-	10	28.72	-63.8%
GULF COAST JET FUEL CLNDR	GE	16	6.18	158.8%	2.67	500.0%	8	14.5	-48.1%
GULF COAST JET VS NYM 2 H	ME	1,692	810.73	108.7%	1,544.1	9.6%	1,586	1,065.74	48.8%
GULF COAST NO.6 FUEL OIL	MF	1,951	3,161.59	-38.3%	2,564.05	-23.9%	2,754	3,207.63	-14.1%
GULF COAST NO.6 FUEL OIL	MG	32	126.82	-75.1%	4.76	564.4%	41	69.29	-40.7%
GULF COAST ULSD CALENDAR	LY	21	2.45	746.3%	29.71	-30.1%	40	34.44	15.5%
GULF COAST ULSD CRACK SPR	GY	79	23.86	229.7%	35.86	119.4%	47	15.65	203.1%
HEATING OIL BALMO CLNDR S	1G	0	1.36	-100.0%	3.57	-100.0%	2	7.17	-67.1%
HEATING OIL CRCK SPRD BAL	1H	0	0	-	0.95	-100.0%	0	0	-
HEATING OIL PHY	HOL	0	0	-	0	-	0	0	-
HEATING OIL VS ICE GASOIL	HA	0	0	-	0	-	0	0	-
HENRY HUB BASIS SWAP	HB	258	622.86	-58.6%	718.9	-64.1%	1,111	584.46	90.1%
HENRY HUB INDEX SWAP FUTU	IN	242	622.86	-61.1%	718.9	-66.3%	1,051	439.06	139.3%
HENRY HUB SWAP	NN	16,248	12,806.14	26.9%	15,709.38	3.4%	22,523	21,070.38	6.9%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-	2	4.74	-51.1%
HOUSTON SHIP CHANNEL BASI	NH	123	61.45	100.5%	345.19	-64.3%	182	191.68	-4.8%
HOUSTON SHIP CHANNEL INDE	IP	0	0	-	0	-	0	0.71	-100.0%
HUSTN SHIP CHNL PIPE SWP	XJ	0	0	-	0	-	0	16.1	-100.0%
ICE BRENT DUBAI SWAP	DB	0	0	-	0	-	0	49.57	-99.8%
IN DELIVERY MONTH EUA	6T	141	544.5	-74.1%	401.19	-64.9%	207	413.45	-50.0%
INDIANA MISO	FAD	0	0	-	0	-	0	0	-
INDIANA MISO	FDM	0	0	-	0	-	0	0	-
INDIANA MISO	FTD	0	0	-	0	-	0	0	-
INDIANA MISO	FTM	0	0	-	0	-	0	0	-
INDIANA MISO	PDD	0	0	-	5.33	-100.0%	1	0	-
INDIANA MISO	PDM	0	0	-	0	-	0	8.85	-100.0%
INDIANA MISO	PTD	0	0	-	0	-	0	0	-
INDIANA MISO	PTM	0	0	-	0	-	0	0	-

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 8 of 22

Commodity		ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
INDONESIAN COAL	MCC	4	9.09	-57.5%	0.48	711.3%	1	7.13	-82.6%
ISO NEW ENGLAND OFF-PEAK	KI	0	0	-	0	-	0	0	-
ISO NEW ENGLAND PK LMP	NI	0	0	-	0	-	0	0.08	102.3%
JAPAN C&F NAPHTHA CRACK S	JB	5	0	-	0	-	18	12.79	40.9%
JAPAN C&F NAPHTHA SWAP	JA	60	60.95	-2.4%	56.38	5.5%	57	46.55	23.3%
JAPAN NAPHTHA BALMO SWAP	E6	0	2.55	-100.0%	0.14	-100.0%	2	2	16.2%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	0	0.73	-100.0%	1.71	-100.0%	1	1.1	-42.0%
JET BARGES VS ICE GASOIL	JR	0	0.68	-100.0%	0	-	0	0.06	196.8%
JET CIF NWE VS ICE	JC	8	10.05	-18.6%	6.48	26.3%	5	5.04	-2.2%
JET FUEL BRG FOB RDM VS I	9Q	0	0	-	0	-	0	0.16	-89.9%
JET FUEL CRG CIF NEW VS I	6X	0	0	-	0	-	0	0.19	29.2%
JET FUEL UP-DOWN BALMO CL	1M	52	137.05	-61.9%	155.19	-66.3%	162	152.02	6.4%
LA CARB DIESEL (OPIS)	LX	0	0	-	0	-	0	0.92	-100.0%
LA CARB DIESEL (OPIS) SWA	KL	33	48.45	-31.5%	48.1	-31.0%	39	30.3	29.2%
LA CARBOB GASOLINE(OPIS)S	JL	41	40.91	0.0%	16.67	145.5%	42	23.52	78.6%
LA JET FUEL VS NYM NO 2 H	MQ	0	0	-	3.1	-85.3%	6	2.13	184.9%
LA JET (OPIS) SWAP	JS	118	67.95	73.9%	75.48	56.6%	91	42.77	112.3%
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	WJ	63	393	-84.0%	737.19	-91.5%	337	435.4	-22.5%
MARS (ARGUS) VS WTI SWAP	YX	87	273.59	-68.3%	229.52	-62.2%	259	292.73	-11.7%
MARS (ARGUS) VS WTI TRD M	YV	493	66.82	637.9%	420.95	17.1%	445	67.23	562.4%
MARS BLEND CRUDE OIL	MB	216	0	-	111.67	93.8%	92	0	-
MCCLOSKEY ARA ARGS COAL	MTF	9,220	5,884.32	56.7%	7,593.38	21.4%	9,501	8,425.86	12.8%
MCCLOSKEY RCH BAY COAL	MFF	828	1,174.55	-29.5%	443.57	86.6%	1,038	1,122.24	-7.5%
MGF FUT	MGF	0	0	-	0	-	1	0.34	135.4%
MGN1 SWAP FUT	MGN	4	2.27	70.0%	7	-44.8%	7	7.52	-5.6%
MICHIGAN BASIS	NF	40	0	-	240.29	-83.3%	108	25.91	315.8%
MICHIGAN MISO	HMO	0	0	-	0	-	1,021	480	112.7%
MICHIGAN MISO	HMW	0	0	-	0	-	58	26.86	115.7%
MINI GAS EUROBOB OXY NWE ARGS BALM	MEB	17	12.82	31.6%	14.05	20.0%	18	13.79	29.3%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	0	50.68	-100.0%	0	-	6	18.98	-70.7%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	38	39.32	-3.1%	70.29	-45.8%	54	34.65	55.5%
MJB FUT	MJB	0	0	-	0	-	0	0.04	-100.0%
MJC FUT	MJC	0	3.18	-100.0%	3.86	-100.0%	4	3.08	16.5%
MNC FUT	MNC	152	219.64	-30.7%	122.9	23.9%	179	201.2	-11.2%
MONT BELVIEU ETHANE 5 DECIMAL	C0	2,059	112.05	1738.0%	2,328.81	-11.6%	1,914	366.58	422.2%

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 9 of 22

Commodity		ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
MONT BELVIEU ETHANE OPIS BALMO	8C	3	12.73	-78.6%	0	-	4	10.93	-60.5%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	7,154	1,620.86	341.4%	5,620.95	27.3%	5,008	2,437.12	105.5%
MONT BELVIEU LDH PROPANE OPIS BALM	8O	103	48.86	109.8%	37.62	172.5%	40	31.14	29.5%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	332	226.36	46.5%	433.86	-23.6%	427	256.64	66.3%
MONT BELVIEU NATURAL GASOLINE BALM	R0	18	22.27	-20.4%	4.76	272.3%	11	16.44	-35.4%
MONT BELVIEU NORMAL BUTANE 5 DECIM	D0	898	755.59	18.8%	871.29	3.0%	1,092	828.39	31.9%
MONT BELVIEU NORMAL BUTANE BALMO	8J	61	40.59	49.2%	28.9	109.5%	35	21.44	61.2%
NAT GAS BASIS SWAP	SGW	0	0	-	0	-	0	0.16	-100.0%
NAT GAS BASIS SWAP	TZ6	401	54.91	630.2%	159.43	151.5%	178	20.69	758.6%
NATURAL GAS	XSC	0	0	-	0	-	0	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	CFS	0	0	-	0	-	0	13.5	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	DSF	0	0	-	0	-	0	25.5	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	MFS	0	0	-	0	-	0	5.79	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	PFS	0	0	-	0	-	0	1.96	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	WFS	0	0	-	0	-	0	2.26	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	Z5P	0	0	-	0	-	0	1.77	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	ZTS	0	0	-	0	-	0	0.33	-100.0%
NATURAL GAS INDEX	TZI	0	0	-	208.57	-100.0%	40	0	-
NATURAL GAS PEN SWP	NP	5,783	8,344.09	-30.7%	4,467.24	29.4%	5,288	8,695.84	-39.2%
NEPOOL CNCTCT 5MW D AH O	P3	0	0	-	0	-	95	0	-
NEPOOL CONECTIC 5MW D AH	P2	0	0	-	0	-	5	0	-
NEPOOL INTR HUB 5MW D AH	H2	1,064	1,138.18	-6.5%	2,228.57	-52.3%	1,018	1,261.42	-19.3%
NEPOOL INTR HUB 5MW D AH	U6	289	78.36	268.8%	182.86	58.0%	109	80.59	35.7%
NEPOOL NE MASS 5MW D AH O	P8	0	178.18	-100.0%	0	-	0	15.49	-100.0%
NEPOOL NE MASS 5MW D AH P	P7	0	25.68	-100.0%	0	-	5	5.47	-6.5%
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	68.36	-100.0%	0	-	0	43.75	-100.0%
NEPOOL RHODE IL 5MW D AH	U5	0	888.73	-100.0%	0	-	0	432.82	-100.0%
NEPOOL SE MASS 5MW D AH O	P5	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH P	P4	0	0	-	0	-	0	0	-
NEPOOL W CNT MASS 5MW D A	L9	0	242.18	-100.0%	0	-	32	175.37	-81.8%
NEPOOL W CNTR M 5MW D AH	R6	0	0	-	0	-	13	6.72	100.6%
NEW ENGLAND HUB PEAK DAIL	CE	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	EZ	51	31.82	60.7%	27.86	83.6%	84	47.71	76.9%
NEW YORK HUB ZONE G PEAK	GN	0	0	-	0	-	0	0	-

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 10 of 22

Commodity		ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
NEW YORK HUB ZONE J PEAK	JN	0	0	-	0	-	0	0	-
NGPL MID-CONTINENT	NL	53	1,000.59	-94.7%	94.67	-44.0%	176	199.95	-12.1%
NGPL MIDCONTINENT INDEX	IW	66	0	-	41.43	59.9%	53	1.19	4357.4%
NGPL MIDCONTINENT SWING S	PX	28	0	-	0	-	5	0	-
NGPL TEX/OK	PD	43	1,368.18	-96.8%	24.43	77.0%	172	333.11	-48.3%
NGPL TEXOK INDEX	OI	0	0	-	2.86	-100.0%	0	4.53	-89.4%
N ILLINOIS HUB DAILY	UD	0	0	-	0	-	0	0	-
N ILLINOIS HUB MTHLY	UM	0	0	-	0	-	0	0.28	-100.0%
NO 2 UP-DOWN SPREAD CALEN	UT	0	1.14	-100.0%	0	-	19	15.94	19.2%
NORTHERN NATURAL GAS DEMAR	PE	0	27.64	-100.0%	26.1	-100.0%	13	23.37	-45.4%
NORTHERN NATURAL GAS VENTU	PF	26	62.18	-58.8%	54.86	-53.3%	46	22.62	104.9%
NORTHERN ILLINOIS OFF-PEA	UO	0	0	-	0	-	0	0.4	-100.0%
NORTHWEST ROCKIES BASIS S	NR	521	30.82	1588.9%	1,355.86	-61.6%	968	537.3	80.2%
N ROCKIES PIPE SWAP	XR	0	0	-	0	-	0	3.92	-100.0%
NY1% VS GC SPREAD SWAP	VR	77	64.59	19.6%	165.71	-53.4%	105	109.28	-3.5%
NY 2.2% FUEL OIL (PLATTS	Y3	10	0	-	0	-	3	3.87	-15.5%
NY 3.0% FUEL OIL (PLATTS	H1	14	11.36	20.0%	3.57	281.8%	9	20.73	-57.6%
NY HARBOR 1% FUEL OIL BAL	VK	0	2.27	-100.0%	0	-	0	2.1	-88.6%
NY HARBOR HEAT OIL SWP	MP	138	212.32	-35.2%	76.86	79.1%	132	212.5	-37.9%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	26	47.73	-45.2%	39.57	-34.0%	34	15.98	113.1%
NY HARBOR RESIDUAL FUEL 1	MM	84	191.18	-56.1%	106.1	-20.8%	181	245.38	-26.2%
NY HARBOR RESIDUAL FUEL C	ML	0	0	-	0	-	0	0.4	-100.0%
NYH NO 2 CRACK SPREAD CAL	HK	32	69.5	-54.0%	252.48	-87.3%	88	123.39	-29.1%
NY H OIL PLATTS VS NYMEX	YH	0	0	-	0	-	0	3.86	-100.0%
NYISO A	KA	0	0	-	0	-	0	3.88	-100.0%
NYISO A OFF-PEAK	KB	0	0	-	0	-	0	1.74	-100.0%
NYISO CAPACITY	LHV	3	0	-	0	-	1	0	-
NYISO CAPACITY	NNC	12	19.09	-38.1%	17.62	-32.9%	10	14.72	-34.9%
NYISO CAPACITY	NRS	31	15.27	100.0%	18	69.7%	14	20.43	-29.2%
NYISO G	KG	0	0	-	0	-	0	1.86	-100.0%
NYISO G OFF-PEAK	KH	0	0	-	0	-	0	0.75	-100.0%
NYISO J	KJ	0	13.55	-100.0%	0	-	1	12.81	-89.3%
NYISO J OFF-PEAK	KK	0	0	-	0	-	1	2.33	-72.6%
NYISO ZONE A 5MW D AH O P	K4	724	2,138.18	-66.2%	1,051.43	-31.2%	1,852	1,712	8.1%
NYISO ZONE A 5MW D AH PK	K3	0	0	-	0	-	5	76.37	-93.3%
NYISO ZONE C 5MW D AH O P	A3	2,468	0	-	0	-	434	0	-

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 11 of 22

Commodity		ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
NYISO ZONE C 5MW D AH PK	Q5	69	0	-	0	-	12	0	-
NYISO ZONE G 5MW D AH O P	D2	175	2,138.18	-91.8%	0	-	2,277	1,013	124.8%
NYISO ZONE G 5MW D AH PK	T3	308	81.82	276.7%	162.86	89.2%	176	140.19	25.7%
NYISO ZONE J 5MW D AH O P	D4	0	0	-	0	-	824	252.47	226.2%
NYISO ZONE J 5MW D AH PK	D3	0	0	-	0	-	62	37.47	65.8%
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	0	4.77	-100.0%	0	-	0	6.9	-100.0%
NYMEX ALUMINUM FUTURES	AN	0	0	-	0	-	0	0	-
NYMEX ULSD VS NYMEX HO	UY	0	8.32	-100.0%	0	-	0	4.7	-100.0%
NY ULSD (ARGUS) VS HEATING OIL	7Y	1	68.27	-98.0%	6.48	-78.9%	22	130.95	-83.5%
ONEOK OKLAHOMA NG BASIS	8X	0	16.59	-100.0%	0	-	8	11.82	-36.1%
ONTARIO POWER SWAPS	OFD	0	0	-	0	-	1	0	-
ONTARIO POWER SWAPS	OFM	0	0	-	0	-	30	631.84	-95.3%
ONTARIO POWER SWAPS	OPD	5	0.45	900.1%	1.19	281.8%	2	1.4	22.6%
ONTARIO POWER SWAPS	OPM	0	0	-	0	-	4	35.53	-90.1%
PANHANDLE BASIS SWAP FUTU	PH	192	296.82	-35.2%	703.19	-72.6%	411	520.98	-21.1%
PANHANDLE INDEX SWAP FUTU	IV	87	0	-	0	-	20	10.43	90.3%
PANHANDLE PIPE SWAP	XH	0	0	-	0	-	0	1.24	-100.0%
PERMIAN BASIS SWAP	PM	183	9.73	1777.6%	209.95	-13.0%	180	145.73	23.5%
PETROCHEMICALS	22	2	1.91	-7.1%	5.57	-68.2%	3	1.59	78.7%
PETROCHEMICALS	32	2	2.36	3.8%	5.33	-54.0%	3	2.43	10.6%
PETROCHEMICALS	8I	7	8.55	-18.6%	0.86	711.4%	8	20.64	-59.0%
PETROCHEMICALS	91	6	1.68	278.4%	16.38	-61.2%	8	1.41	490.1%
PETROCHEMICALS	HPE	0	0.73	-100.0%	1.33	-100.0%	0	0.23	67.5%
PETROCHEMICALS	LPE	0	0.73	-100.0%	0	-	0	0.3	-100.0%
PETROCHEMICALS	MAC	0	0	-	0	-	1	0	-
PETROCHEMICALS	MAE	2	0.91	125.0%	3.81	-46.3%	2	1.15	85.0%
PETROCHEMICALS	MAS	2	0.91	75.0%	29.05	-94.5%	7	1.4	381.8%
PETROCHEMICALS	MBE	110	32.73	236.8%	114.76	-4.0%	123	89.84	36.4%
PETROCHEMICALS	MNB	146	76.41	91.3%	145.67	0.3%	92	63.07	45.9%
PETRO CRCKS & SPRDS ASIA	STI	0	0	-	0	-	8	4.2	100.1%
PETRO CRCKS & SPRDS ASIA	STR	0	0	-	3.05	-100.0%	1	3	-83.0%
PETRO CRCKS & SPRDS ASIA	STS	0	0	-	0	-	0	1.26	-100.0%
PETRO CRCKS & SPRDS NA	CRB	5	61.36	-91.5%	7.14	-26.8%	4	15.19	-74.0%
PETRO CRCKS & SPRDS NA	EXR	77	85.05	-9.4%	54.71	40.9%	70	53.4	31.1%
PETRO CRCKS & SPRDS NA	FOC	63	39.77	57.1%	9.52	556.3%	34	32.21	6.2%
PETRO CRCKS & SPRDS NA	GBB	33	0	-	10.71	209.7%	9	0.2	4474.9%

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 12 of 22

Commodity		ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
PETRO CRCKS & SPRDS NA	GCC	5	0	-	4.76	-4.5%	11	2.77	283.1%
PETRO CRCKS & SPRDS NA	GCI	33	15.45	112.9%	24.52	34.2%	33	47.39	-30.2%
PETRO CRCKS & SPRDS NA	GCM	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	GCU	228	389.32	-41.5%	339.48	-32.9%	369	529.97	-30.4%
PETRO CRCKS & SPRDS NA	GFC	0	0	-	0	-	0	0.4	-100.0%
PETRO CRCKS & SPRDS NA	HOB	106	139.45	-23.7%	197.52	-46.2%	204	153.3	32.8%
PETRO CRCKS & SPRDS NA	KSD	0	0	-	0	-	0	1.54	-100.0%
PETRO CRCKS & SPRDS NA	MFR	1	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	NFG	5	0	-	0	-	4	0.79	426.2%
PETRO CRCKS & SPRDS NA	NYF	3	3.41	0.0%	0	-	1	9.09	-84.6%
PETRO CRCKS & SPRDS NA	NYH	0	0	-	0	-	2	0	-
PETRO CRCKS & SPRDS NA	RBB	384	428.82	-10.5%	617.33	-37.8%	454	495.57	-8.3%
PETRO CRCKS & SPRDS NA	RVG	383	4.55	8315.9%	319.29	19.8%	338	24.92	1258.0%
PETRO CRCKS & SPRDS NA	SF3	0	0	-	0.71	-100.0%	0	0	-
PETRO CRK&SPRD EURO	1NB	49	50.45	-2.4%	50.05	-1.6%	85	79.57	7.0%
PETRO CRK&SPRD EURO	1ND	0	2.27	-100.0%	0	-	0	0.2	-100.0%
PETRO CRK&SPRD EURO	43	3	30.14	-89.6%	7.29	-57.0%	7	14.77	-49.6%
PETRO CRK&SPRD EURO	BFR	0	0	-	0	-	0	0.67	-100.0%
PETRO CRK&SPRD EURO	BOB	100	59.64	68.2%	71.24	40.8%	103	79.89	28.7%
PETRO CRK&SPRD EURO	EOB	1	1	-27.3%	0.24	205.5%	1	1.8	-59.6%
PETRO CRK&SPRD EURO	EPN	19	2.36	701.9%	17.48	8.5%	12	2.29	401.8%
PETRO CRK&SPRD EURO	EVC	89	33.14	168.3%	71.19	24.9%	72	64.91	10.3%
PETRO CRK&SPRD EURO	FBT	0	0	-	0	-	3	3.44	-16.2%
PETRO CRK&SPRD EURO	FVB	0	0	-	0	-	0	0.12	-100.0%
PETRO CRK&SPRD EURO	GCB	0	3.41	-100.0%	9.52	-100.0%	6	4.58	32.8%
PETRO CRK&SPRD EURO	GOC	1	0.68	0.0%	0.71	-4.5%	1	2.66	-79.3%
PETRO CRK&SPRD EURO	LSU	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	MGB	0	0	-	0	-	0	1.72	-100.0%
PETRO CRK&SPRD EURO	MUD	5	1.36	250.0%	5.1	-6.3%	5	3.78	32.8%
PETRO CRK&SPRD EURO	NBB	0	0.86	-100.0%	0.95	-100.0%	1	0.22	261.5%
PETRO CRK&SPRD EURO	NOB	26	12.36	107.0%	9.29	175.6%	16	9.47	68.3%
PETRO CRK&SPRD EURO	SFB	2	0	-	1.9	-4.5%	1	0.06	1316.5%
PETRO CRK&SPRD EURO	SFC	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	D44	0	0	-	0	-	0	0.13	-100.0%
PETROLEUM PRODUCTS	D45	0	0	-	0	-	0	0.23	-100.0%
PETROLEUM PRODUCTS	D46	1	0	-	0	-	0	0	-

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 13 of 22

Commodity		ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
PETROLEUM PRODUCTS	D64	0	0	-	0	-	0	0.83	-100.0%
PETROLEUM PRODUCTS	D65	0	2.73	-100.0%	0	-	0	0.55	-100.0%
PETROLEUM PRODUCTS	EWB	0	0	-	0	-	0	0.1	-100.0%
PETROLEUM PRODUCTS	EWG	3	0	-	20.24	-83.2%	4	0.07	6088.5%
PETROLEUM PRODUCTS	MBS	0	0	-	2.38	-80.9%	4	0	-
PETROLEUM PRODUCTS	MHE	1	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	MPE	0	0	-	8.81	-100.0%	11	0	-
PETROLEUM PRODUCTS ASIA	E6M	0	3.23	-100.0%	3.1	-100.0%	3	3.41	0.3%
PETROLEUM PRODUCTS ASIA	MJN	64	84.68	-24.3%	57.62	11.2%	59	75.59	-22.4%
PETRO OUTRIGHT EURO	0A	0	0	-	0	-	0	0.36	-100.0%
PETRO OUTRIGHT EURO	0B	2	5.64	-66.1%	5.67	-66.3%	7	4.25	56.4%
PETRO OUTRIGHT EURO	0C	1	0	-	0	-	1	0.84	0.7%
PETRO OUTRIGHT EURO	0D	208	140.14	48.5%	180.19	15.5%	219	206.77	5.8%
PETRO OUTRIGHT EURO	0E	31	15.45	99.4%	41.33	-25.4%	41	24.09	71.0%
PETRO OUTRIGHT EURO	0F	105	28.68	266.6%	25.48	312.7%	54	44.93	20.2%
PETRO OUTRIGHT EURO	1T	0	1.05	-100.0%	0	-	0	0.36	-55.0%
PETRO OUTRIGHT EURO	33	0	0.68	-33.3%	1.43	-68.2%	2	2.44	-33.2%
PETRO OUTRIGHT EURO	5L	9	9.77	-7.0%	13.33	-31.8%	7	5.32	32.4%
PETRO OUTRIGHT EURO	63	2	2.5	-27.3%	8.1	-77.5%	6	4.92	21.4%
PETRO OUTRIGHT EURO	6L	0	0	-	0	-	0	0.06	-100.0%
PETRO OUTRIGHT EURO	7I	2	14	-86.4%	1.19	60.4%	6	8.62	-28.8%
PETRO OUTRIGHT EURO	7P	0	0	-	0	-	0	0.16	-100.0%
PETRO OUTRIGHT EURO	7R	11	17.45	-35.9%	12.62	-11.4%	12	12.44	-3.0%
PETRO OUTRIGHT EURO	88	0	0	-	1.67	-100.0%	0	1.21	-63.5%
PETRO OUTRIGHT EURO	CGB	0	0	-	0	-	0	0.12	-59.5%
PETRO OUTRIGHT EURO	CPB	4	12.36	-66.2%	0.48	778.2%	2	2	15.6%
PETRO OUTRIGHT EURO	EFF	2	0	-	1.43	59.1%	3	0.67	332.3%
PETRO OUTRIGHT EURO	EFM	0	0.09	-100.0%	0	-	1	1.8	-60.0%
PETRO OUTRIGHT EURO	ENS	0	0.82	-44.5%	3.57	-87.3%	5	2.78	70.7%
PETRO OUTRIGHT EURO	EWN	14	7.41	85.9%	2.38	478.4%	8	4.1	83.3%
PETRO OUTRIGHT EURO	FBD	0	2.27	-100.0%	0	-	0	0.48	-100.0%
PETRO OUTRIGHT EURO	MBB	2	0	-	0	-	1	0.97	-30.6%
PETRO OUTRIGHT EURO	MBN	117	24.41	379.1%	55.33	111.4%	64	53.79	19.9%
PETRO OUTRIGHT EURO	SMU	0	4.55	-100.0%	1.9	-100.0%	0	2.37	-86.5%
PETRO OUTRIGHT EURO	T0	8	0	-	0.24	3259.9%	3	7.89	-62.7%
PETRO OUTRIGHT EURO	ULB	0	0	-	0	-	1	6.13	-88.2%

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 14 of 22

Commodity		ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
PETRO OUTRIGHT EURO	V0	0	9.09	-100.0%	0	-	0	11.37	-100.0%
PETRO OUTRIGHT EURO	W0	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	X0	0	0	-	0	-	0	2.76	-100.0%
PETRO OUTRIGHT EURO	Y0	0	0	-	0	-	0	0.4	-100.0%
PETRO OUTRIGHT NA	FCB	21	24.82	-14.8%	12.19	73.4%	8	12.18	-37.8%
PETRO OUTRIGHT NA	FOB	0	0	-	0	-	0	0.04	-100.0%
PETRO OUTRIGHT NA	FOM	0	0	-	0	-	0	0.25	-90.2%
PETRO OUTRIGHT NA	GBA	0	0	-	0.38	-100.0%	0	0	-
PETRO OUTRIGHT NA	GUD	0	0	-	0.62	-100.0%	0	0	-
PETRO OUTRIGHT NA	JE	0	0	-	0	-	4	2.23	57.3%
PETRO OUTRIGHT NA	JET	82	52.95	54.9%	91.19	-10.0%	87	66.82	30.4%
PETRO OUTRIGHT NA	MBL	4	0.59	500.0%	4.29	-17.3%	1	2.95	-54.4%
PETRO OUTRIGHT NA	MEN	11	70.86	-84.3%	18.81	-40.8%	32	30.68	4.5%
PETRO OUTRIGHT NA	MEO	642	387.5	65.7%	418.43	53.5%	479	397.09	20.6%
PETRO OUTRIGHT NA	MFD	8	3.64	125.0%	0	-	4	3.59	7.1%
PETRO OUTRIGHT NA	MMF	7	1.45	368.8%	10.24	-33.4%	8	7.66	7.8%
PETRO OUTRIGHT NA	NYT	5	0	-	0	-	1	0.1	709.7%
PETRO OUTRIGHT NA	XER	0	0	-	0	-	0	0.36	-100.0%
PJM AD HUB 5MW REAL TIME	V3	3,345	0	-	8,786.67	-61.9%	7,592	6,568.19	15.6%
PJM AD HUB 5MW REAL TIME	Z9	778	0	-	663.95	17.2%	574	442.59	29.8%
PJM AECO DA OFF-PEAK	X1	0	0	-	0	-	0	0	-
PJM AECO DA PEAK	Y1	0	6	-100.0%	0	-	0	0.52	-100.0%
PJM APS ZONE DA OFF-PEAK	W4	0	0	-	0	-	0	0	-
PJM APS ZONE DA PEAK	S4	0	0	-	0	-	0	0	-
PJM ATSI ELEC	MOD	0	0	-	0	-	0	92.49	-100.0%
PJM ATSI ELEC	MPD	0	0	-	0	-	0	5.04	-100.0%
PJM BGE DA OFF-PEAK	R3	0	0	-	0	-	187	0	-
PJM BGE DA PEAK	E3	0	0	-	0	-	10	0	-
PJM COMED 5MW D AH O PK	D9	0	0	-	0	-	1,498	341.68	338.3%
PJM COMED 5MW D AH PK	D8	0	0	-	0	-	82	28.26	188.7%
PJM DAILY	JD	0	0	-	61.9	-100.0%	10	0	-
PJM DAYTON DA OFF-PEAK	R7	0	0	-	0	-	170	941.93	-81.9%
PJM DAYTON DA PEAK	D7	347	0	-	0	-	67	65.2	3.1%
PJM DUQUESNE 5MW D AH PK	D5	0	0	-	0	-	0	0	-
PJM DUQUS 5MW D AH O PK	D6	0	0	-	0	-	0	0	-
PJM JCPL DA OFF-PEAK	F2	0	530.91	-100.0%	0	-	0	60.71	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 15 of 22

Commodity		ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
PJM JCPL DA PEAK	J2	0	29.55	-100.0%	0	-	0	2.57	-100.0%
PJM NI HUB 5MW REAL TIME	B3	781	0	-	273.33	185.8%	336	274.42	22.3%
PJM NI HUB 5MW REAL TIME	B6	10,882	0	-	6,939.05	56.8%	7,520	7,427.85	1.2%
PJM NILL DA OFF-PEAK	L3	8,737	71.68	12088.7%	351.76	2383.8%	3,988	2,003.33	99.0%
PJM NILL DA PEAK	N3	470	3	15577.3%	26.05	1705.6%	191	93.74	103.5%
PJM OFF-PEAK LMP SWAP FUT	JP	0	0	-	6.67	-100.0%	1	7.37	-84.8%
PJM PECO ZONE5MW PEAK CAL MO DAY A	4N	0	29.55	-100.0%	0	-	0	2.57	-100.0%
PJM PEP CO DA OFF-PEAK	Q8	0	170.91	-100.0%	0	-	0	29.41	-100.0%
PJM PPL DA OFF-PEAK	F5	0	0	-	0	-	0	241.71	-100.0%
PJM PPL DA PEAK	L5	0	0	-	0	-	0	13.1	-100.0%
PJM PSEG DA OFF-PEAK	W6	0	0	-	0	-	1,310	7.75	16814.9%
PJM PSEG DA PEAK	L6	0	0	-	0	-	41	0.43	9283.6%
PJM WES HUB PEAK LMP 50 M	4S	0	0	-	0	-	0	0	-
PJM WESTH DA OFF-PEAK	E4	1,447	0	-	0	-	3,595	3,192.55	12.6%
PJM WESTHDA PEAK	J4	60	0	-	0	-	178	166.56	7.0%
PJM WESTH RT OFF-PEAK	N9	21,172	0	-	26,549.05	-20.3%	35,730	14,350.82	149.0%
PJM WESTH RT PEAK	L1	2,627	0	-	2,000.24	31.3%	3,116	992.34	214.0%
PLASTICS	PGP	14	49.77	-71.7%	0	-	17	41.8	-59.6%
PREMIUM UNLD 10P FOB MED	3G	12	12.95	-8.4%	3.81	211.4%	15	13.4	11.1%
PREMIUM UNLEAD 10PPM FOB	8G	4	6.5	-32.2%	0.14	2985.4%	2	2.76	-24.3%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-	0	0.33	-95.2%
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	1	0.64	7.1%	1.29	-47.0%	2	1.34	11.9%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	36	19.82	83.0%	25.24	43.7%	18	9.93	83.4%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	384	283.32	35.4%	748.95	-48.8%	474	358.93	32.0%
RBOB CALENDAR SWAP	RL	328	382.82	-14.4%	267.33	22.5%	274	336.13	-18.5%
RBOB CRACK SPREAD	RM	16	84.55	-81.5%	95.19	-83.6%	82	50.57	62.1%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	1.19	-100.0%	0	0.12	68.6%
RBOB GASOLINE BALMO CLNDR	1D	13	132.59	-89.9%	53.62	-75.1%	29	51.86	-44.2%
RBOB PHY	RBL	0	0	-	0	-	0	0	-
RBOB SPREAD (PLATTS) SWAP	RI	0	0	-	0	-	0	0.36	-100.0%
RBOB UP-DOWN CALENDAR SWA	RV	0	550	-100.0%	0	-	74	482.61	-84.7%
RBOB VS HEATING OIL SWAP	RH	102	43.18	135.4%	81.19	25.2%	72	48.48	47.6%
ROCKIES KERN OPAL - NW IN	IR	0	0	-	0	-	6	7.43	-20.8%
SAN JUAN BASIS SWAP	NJ	200	75.36	165.4%	724.38	-72.4%	325	117.92	175.3%
SAN JUAN PIPE SWAP	XX	0	0	-	0	-	0	0	-
SINGAPORE 180CST BALMO	BS	2	3	-42.4%	1.19	45.1%	3	1.81	62.2%

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 16 of 22

Commodity		ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
SINGAPORE 380CST BALMO	BT	7	3.41	106.7%	7.81	-9.8%	7	5.02	39.0%
SINGAPORE 380CST FUEL OIL	SE	363	206.32	76.1%	248.38	46.2%	290	250.97	15.4%
SINGAPORE FUEL 180CST CAL	UA	43	67.86	-36.3%	73.24	-41.0%	60	87.78	-31.1%
SINGAPORE FUEL OIL SPREAD	SD	41	16.14	154.6%	43.67	-5.9%	26	22.56	16.1%
SINGAPORE GASOIL	MTB	4	4.45	-3.1%	8.19	-47.3%	12	5.77	110.0%
SINGAPORE GASOIL	MTS	179	93.09	92.6%	193.67	-7.4%	166	119.77	38.5%
SINGAPORE GASOIL	STL	0	0	-	0	-	1	0.59	34.9%
SINGAPORE GASOIL	STZ	8	0	-	0	-	1	0.99	45.7%
SINGAPORE GASOIL BALMO	VU	13	0	-	0	-	9	5.2	81.3%
SINGAPORE GASOIL CALENDAR	MSG	7	0	-	0	-	3	27.15	-89.8%
SINGAPORE GASOIL SWAP	SG	181	40.73	343.4%	215.57	-16.2%	182	110.89	64.4%
SINGAPORE GASOIL VS ICE	GA	59	28.64	106.3%	216.19	-72.7%	84	23.72	254.2%
SINGAPORE JET KERO BALMO	BX	0	0	-	0	-	0	2.17	-79.4%
SINGAPORE JET KERO GASOIL	RK	10	18.18	-43.7%	2.38	329.5%	26	14.39	83.8%
SINGAPORE JET KEROSENE SW	KS	7	56.77	-88.0%	7.14	-4.5%	21	64.68	-68.0%
SINGAPORE JET KERO VS. GASOIL BALMO	Z0	0	0	-	0	-	0	0.2	-100.0%
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	1	17.86	-96.2%	27.05	-97.5%	23	14.3	57.6%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	425	132.59	220.9%	150.14	183.4%	325	317.86	2.2%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	0	-	0	0	-
SINGAPORE NAPHTHA SWAP	SP	0	2.27	-100.0%	0	-	0	4.64	-100.0%
SING FUEL	MSD	0	0.23	-100.0%	0	-	0	0.04	1.3%
SOCAL BASIS SWAP	NS	0	0	-	0	-	0	0.38	-100.0%
SOCAL PIPE SWAP	XN	0	0	-	0	-	45	1.93	2222.6%
SONAT BASIS SWAP FUTURE	SZ	0	0	-	0	-	3	58.17	-94.9%
SOUTHERN NAT LA NAT GAS	M8	0	0	-	0	-	4	16.92	-75.3%
SOUTH STAR TEX OKLHM KNS	8Z	0	38.91	-100.0%	0	-	2	28.68	-92.6%
Sumas Basis Swap	NK	38	16.64	126.0%	378.71	-90.1%	104	56.71	83.2%
SUMAS NAT GAS PLATTS FIXED PRICE	DVS	0	0	-	0	-	0	11.43	-100.0%
TC2 ROTTERDAM TO USAC 37K	TM	0	0	-	0	-	0	0.05	-100.0%
TC5 RAS TANURA TO YOKOHAM	TH	0	0	-	0	-	0	0.12	1.2%
TCO BASIS SWAP	TC	111	250.64	-55.8%	2.86	3778.7%	129	155.65	-17.4%
TCO NG INDEX SWAP	Q1	0	0	-	0	-	0	15.43	-100.0%
TENN 800 LEG NAT GAS INDE	L4	11	0	-	0	-	10	12.62	-18.5%
TENNESSEE 500 LEG BASIS S	NM	0	0	-	18.71	-100.0%	3	21.84	-85.6%
TENNESSEE 800 LEG NG BASI	6Z	3	0	-	14.57	-80.7%	6	15.45	-58.8%
TENNESSEE ZONE 0 BASIS SW	NQ	55	0	-	0	-	16	4.08	291.5%

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 17 of 22

Commodity		ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
Tetco ELA Basis	TE	0	0	-	0	-	0	5.38	-100.0%
TETCO M-3 INDEX	IX	8	0	-	139.81	-94.0%	57	43.73	31.4%
Tetco STX Basis	TX	0	77.82	-100.0%	0	-	7	18.45	-61.8%
TEXAS EASTERN ZONE M-3 BA	NX	254	13.82	1737.2%	317.95	-20.2%	378	99.24	280.9%
TEXAS GAS ZONE1 NG BASIS	9F	0	0	-	0	-	0	63.86	-100.0%
TRANSCO ZONE 1 NG BASIS	8E	0	0	-	0	-	0	1.45	-100.0%
Transco Zone 3 Basis	CZ	0	13.82	-100.0%	5.71	-100.0%	5	27.57	-82.3%
TRANSCO ZONE4 BASIS SWAP	TR	98	328.36	-70.3%	85.19	14.6%	117	299.94	-60.9%
TRANSCO ZONE 4 NAT GAS IN	B2	10	22.55	-56.3%	0	-	6	4.9	16.4%
TRANSCO ZONE 6 BASIS SWAP	NZ	30	7.05	331.6%	15.81	92.3%	41	42.16	-1.9%
TRANSCO ZONE 6 INDEX	IT	0	0	-	40.76	-100.0%	43	0.3	14307.5%
TRANSCO ZONE 6 PIPE SWAP	XZ4	0	0	-	0	-	0	0.48	-100.0%
UCM FUT	UCM	3	4.09	-37.8%	2.14	18.8%	2	2.28	-22.6%
ULSD 10PPM CIF MED BALMO	X7	0	0	-	0.14	-100.0%	0	0	-
ULSD 10PPM CIF MED SWAP	Z6	0	0	-	0.14	-100.0%	0	0	-
ULSD 10PPM CIF MED VS ICE	Z7	0	2.05	-100.0%	1.57	-100.0%	1	4.42	-80.5%
ULSD 10PPM CIF VS ICE GAS	7V	0	0	-	0	-	0	0.1	183.4%
ULSD UP-DOWN BALMO SWP	1L	242	216.59	11.8%	195.86	23.6%	180	179.31	0.6%
UP DOWN GC ULSD VS NMX HO	LT	2,140	2,178.55	-1.8%	2,236.62	-4.3%	2,447	1,974.87	23.9%
USGC UNL 87 CRACK SPREAD	RU	0	6.82	-100.0%	0	-	1	14.03	-90.0%
VENTURA NAT GAS PLATTS FIXED PRICE	DVA	0	0	-	0	-	0	0.17	-100.0%
WAHA BASIS	NW	366	30.64	1095.8%	290.9	25.9%	230	161.57	42.5%
WAHA INDEX SWAP FUTURE	IY	83	0	-	46.29	79.5%	59	6.77	765.4%
WESTERN RAIL DELIVERY PRB	QP	72	125.68	-42.6%	15.71	358.8%	56	103.64	-45.9%
WTI-BRENT BULLET SWAP	BY	0	0	-	0	-	0	0	-
WTI-BRENT CALENDAR SWAP	BK	598	970.55	-38.3%	596.43	0.3%	553	1,097.31	-49.6%
WTI CALENDAR	CS	1,283	1,709.55	-24.9%	1,504.14	-14.7%	1,531	1,600.02	-4.3%
WTS (ARGUS) VS WTI SWAP	FF	17	176.86	-90.4%	111.43	-84.8%	55	240.85	-77.0%
WTS (ARGUS) VS WTI TRD MT	FH	22	65.36	-65.9%	139.05	-83.9%	54	76.89	-30.1%
<b>Energy Options</b>									
1 MO GASOIL CAL SWAP SPR	GXA	0	0	-	0	-	0	0.4	-100.0%
APPALACHIAN COAL	6K	0	0	-	0	-	0	0.16	-100.0%
BRENT CALENDAR SWAP	BA	35	551.82	-93.7%	181.19	-80.9%	85	605.34	-86.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 18 of 22

Commodity		ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Options</b>									
BRENT OIL LAST DAY	BE	155	249.91	-38.2%	285.71	-45.9%	201	207.99	-3.6%
BRENT OIL LAST DAY	BZO	1,566	0	-	856.14	82.9%	556	2.85	19445.7%
BRENT OIL LAST DAY	OS	164	226.82	-27.8%	9.71	1586.4%	84	218.15	-61.4%
COAL API2 INDEX	CLA	344	137.5	149.8%	233.33	47.2%	329	261.75	25.8%
COAL API2 INDEX	CQA	125	163.64	-23.6%	517.86	-75.9%	801	397.83	101.5%
COAL API2 INDEX	MTC	0	0	-	0	-	1	0.6	101.1%
COAL API4 INDEX	RLA	0	4.55	-100.0%	0	-	0	5.53	-92.8%
COAL API4 INDEX	RQA	0	2.27	-100.0%	0	-	11	2.37	348.7%
COAL SWAP	CPF	0	0	-	0	-	3	2.89	6.7%
COAL SWAP	RPF	2	0	-	0	-	1	15.14	-95.5%
CRUDE OIL 1MO	WA	15,393	8,098.41	90.1%	10,279.33	49.7%	11,157	9,324.93	19.6%
CRUDE OIL APO	AO	1,577	1,858.27	-15.1%	1,475.76	6.9%	1,226	2,856.53	-57.1%
CRUDE OIL CALNDR STRIP	6F	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	AH	0	0	-	47.62	-100.0%	9	85.38	-89.2%
CRUDE OIL OUTRIGHTS	DBP	0	0	-	0	-	0	3.56	-100.0%
CRUDE OIL PHY	CD	248	120.45	105.7%	314.29	-21.2%	192	70.75	171.7%
CRUDE OIL PHY	LC	1,431	1,563.86	-8.5%	807.43	77.2%	1,973	1,924.91	2.5%
CRUDE OIL PHY	LO	146,205	109,764.73	33.2%	162,048.24	-9.8%	179,650	156,628.74	14.7%
CRUDE OIL PHY	LO1	246	163.14	50.8%	252.05	-2.4%	249	200.65	24.1%
CRUDE OIL PHY	LO2	271	77.41	249.6%	137.24	97.2%	211	159.28	32.5%
CRUDE OIL PHY	LO3	69	50.32	36.7%	261.57	-73.7%	114	98.22	16.1%
CRUDE OIL PHY	LO4	202	78.36	158.1%	272.33	-25.7%	211	119.77	75.9%
CRUDE OIL PHY	LO5	0	0	-	0	-	87	60.55	43.7%
DAILY CRUDE OIL	DNM	0	0	-	0	-	0	31.62	-100.0%
ELEC FINSETTLED	PML	1	0	-	1.62	-49.5%	1	0.15	746.2%
ELEC MISO PEAK	9T	117	0	-	0	-	21	10.04	105.6%
ELECTRICITY OFF PEAK	N9P	0	0	-	0	-	0	0	-
ETHANOL	CE1	0	0	-	0	-	0	0	-
ETHANOL	CE3	0	0	-	0	-	0	0	-
ETHANOL SWAP	CVR	293	253.18	15.6%	241.95	20.9%	274	288.51	-4.9%
ETHANOL SWAP	GVR	31	3.82	721.4%	1.43	2095.4%	15	15.55	-2.9%
EURO-DENOMINATED PETRO PROD	EFB	0	0	-	0	-	0	0	-
EURO-DENOMINATED PETRO PROD	NWE	0	0	-	0	-	0	0.06	-100.0%
EUROPEAN JET KEROSENE NWE (PLATTS)	30	0	0	-	0	-	0	0	-
GASOIL CRACK SPREAD AVG PRICE OPTIO	3U	0	0	-	0	-	0	0	-
GASOLINE	GCE	0	0	-	0	-	7	0.49	1311.9%

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 19 of 22

Commodity		ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Options</b>									
HEATING OIL PHY	LB	4	14.14	-70.4%	0	-	11	24.53	-56.9%
HEATING OIL PHY	OH	2,777	1,388.86	100.0%	2,769.1	0.3%	2,771	2,397.86	15.5%
HENRY HUB FINANCIAL LAST	E7	309	147.91	108.8%	70.43	338.5%	107	93.52	14.1%
HO 1 MONTH CLNDR OPTIONS	FA	0	9.09	-100.0%	0	-	46	13.83	229.6%
HUSTN SHIP CHNL PIPE SWP	PK	0	0	-	0	-	0	14.72	-100.0%
LLS CRUDE OIL	WJO	0	0	-	200	-100.0%	70	16.13	333.1%
MCCLOSKEY ARA ARGS COAL	MTO	10	2.73	250.0%	71.19	-86.6%	70	35.55	95.6%
MCCLOSKEY RCH BAY COAL	MFO	0	0	-	49.29	-100.0%	19	7.41	157.5%
NATURAL GAS	G10	0	0	-	0	-	4	0	-
NATURAL GAS 12 M CSO FIN	G7	0	0	-	0	-	0	10.28	-100.0%
NATURAL GAS 1 M CSO FIN	G4	107	113.64	-6.0%	15.48	590.2%	268	1,073.97	-75.0%
NATURAL GAS 2 M CSO FIN	G2	0	88.64	-100.0%	0	-	8	19.57	-59.1%
NATURAL GAS 3 M CSO FIN	G3	1,417	404.55	250.3%	2,396.43	-40.9%	1,117	258.68	332.0%
NATURAL GAS 5 M CSO FIN	G5	0	22.73	-100.0%	0	-	10	10.67	-10.0%
NATURAL GAS 6 M CSO FIN	G6	0	0	-	0	-	33	185.38	-82.3%
NATURAL GAS OPTION ON CALENDAR STR	6J	27	34.55	-21.1%	23.81	14.5%	100	51.46	94.0%
NATURAL GAS PHY	KD	2,091	1,130.82	84.9%	1,555.71	34.4%	1,725	1,072.45	60.8%
NATURAL GAS PHY	LN	110,702	87,245	26.9%	70,811.38	56.3%	91,429	77,448.58	18.1%
NATURAL GAS PHY	ON	14,337	11,196.86	28.0%	9,920.62	44.5%	13,220	11,975.07	10.4%
NATURAL GAS PHY	ON5	0	0	-	0	-	0	0.1	-100.0%
NG HH 3 MONTH CAL	IC	0	0	-	11.9	-100.0%	4	0	-
N ROCKIES PIPE SWAP	ZR	33	45.27	-27.7%	34.29	-4.5%	22	25.41	-12.2%
NY HARBOR HEAT OIL SWP	AT	285	905.73	-68.5%	227.95	25.0%	283	655.77	-56.8%
NYISO ZONE G 5MW PEAK OPTIONS	9U	0	0	-	20	-100.0%	3	2.17	54.6%
NYMEX EUROPEAN GASOIL APO	F7	0	0	-	0	-	0	5.78	-100.0%
NYMEX EUROPEAN GASOIL OPT	F8	0	0	-	0	-	0	1.03	-100.0%
PETROCHEMICALS	4H	51	48.55	5.3%	23	122.3%	72	52.73	37.1%
PETROCHEMICALS	4I	0	0	-	0	-	0	0	-
PETROCHEMICALS	4J	10	0	-	57.14	-83.3%	27	7.27	269.6%
PETROCHEMICALS	4K	0	0	-	0	-	0	0	-
PETROCHEMICALS	CPR	0	0	-	0	-	4	0.06	7060.9%
PETRO OUTRIGHT EURO	8H	0	0	-	0	-	0	0.71	-100.0%
PGE CITYGATE PIPE SWAP	CW	0	0	-	0	-	0	0	-
PJM CALENDAR STRIP	6O	0	0	-	0	-	0	6.48	-100.0%
PJM ELECTRIC	6OO	0	0	-	0	-	0	0	-
PJM MONTHLY	JO	0	0	-	0	-	0	0	-

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 20 of 22

Commodity		ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Options</b>									
PJM WES HUB PEAK CAL MTH	6OA	0	0	-	0	-	1	0.79	41.7%
PJM WES HUB PEAK CAL MTH	JOA	0	0	-	0	-	82	0	-
PJM WES HUB PEAK LMP 50MW	PMA	6	0	-	9.76	-41.3%	14	0	-
RBOB 1MO CAL SPD OPTIONS	ZA	0	0	-	80.95	-100.0%	27	0	-
RBOB CALENDAR SWAP	RA	55	74.32	-26.6%	115.52	-52.8%	46	85.57	-45.8%
RBOB PHY	OB	1,847	1,613.09	14.5%	1,853.24	-0.3%	2,124	1,374.66	54.5%
RBOB PHY	RF	0	0	-	0	-	0	21.5	-99.3%
ROTTERDAM 3.5%FUEL OIL CL	Q6	5	0	-	0	-	3	2.43	31.6%
SAN JUAN PIPE SWAP	PJ	125	49.64	152.7%	81.43	54.1%	45	20.13	122.3%
SHORT TERM	U11	0	38.64	-100.0%	9.52	-100.0%	12	13.87	-13.5%
SHORT TERM	U12	0	21.82	-100.0%	30.95	-100.0%	17	8.16	113.7%
SHORT TERM	U13	33	0	-	2.38	1284.1%	26	10.02	164.4%
SHORT TERM	U14	18	0	-	0	-	29	6.62	338.0%
SHORT TERM	U15	20	25	-18.2%	0	-	15	10.87	36.2%
SHORT TERM	U22	10	22.05	-53.6%	0	-	15	6.17	143.3%
SHORT TERM	U23	8	20.45	-60.0%	9.52	-14.1%	5	9.74	-44.2%
SHORT TERM	U24	18	45.45	-60.0%	20.48	-11.2%	11	8.32	32.7%
SHORT TERM	U25	0	0	-	0	-	2	3.95	-58.5%
SHORT TERM	U26	0	4.55	-100.0%	7.14	-100.0%	10	4.25	131.6%
SHORT TERM CRUDE OIL	C02	0	0	-	0	-	0	0	-
SHORT TERM NATURAL GAS	U01	18	9.09	100.0%	23.81	-23.6%	24	7.33	224.6%
SHORT TERM NATURAL GAS	U02	5	5.68	-20.0%	0	-	25	23.77	3.5%
SHORT TERM NATURAL GAS	U03	9	19.32	-52.9%	10.71	-15.2%	6	12.25	-52.7%
SHORT TERM NATURAL GAS	U04	0	18.18	-100.0%	47.62	-100.0%	20	9.21	117.2%
SHORT TERM NATURAL GAS	U05	0	0	-	27.38	-100.0%	16	8.7	86.3%
SHORT TERM NATURAL GAS	U06	0	0	-	26.19	-100.0%	15	9.19	59.3%
SHORT TERM NATURAL GAS	U07	9	0	-	0	-	26	11.54	121.8%
SHORT TERM NATURAL GAS	U08	32	9.09	250.0%	0	-	16	7.81	109.8%
SHORT TERM NATURAL GAS	U09	65	20.45	216.7%	29.52	119.4%	27	21.47	26.4%
SHORT TERM NATURAL GAS	U10	31	34.09	-10.0%	8.33	268.2%	29	14.82	92.4%
SHORT TERM NATURAL GAS	U16	81	5.68	1320.0%	11.9	577.7%	26	11.96	121.5%
SHORT TERM NATURAL GAS	U17	5	9.09	-50.0%	14.29	-68.2%	6	7.85	-20.5%
SHORT TERM NATURAL GAS	U18	0	15.91	-100.0%	26.43	-100.0%	12	4.35	186.1%
SHORT TERM NATURAL GAS	U19	0	5.68	-100.0%	14.29	-100.0%	9	12.53	-31.0%
SHORT TERM NATURAL GAS	U20	14	0	-	0	-	8	6.84	20.5%
SHORT TERM NATURAL GAS	U21	0	0	-	0	-	4	9.29	-59.1%

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 21 of 22

Commodity	ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
-----------	-----------------	-----------------	-------	-----------------	-------	-------------------	-------------------	-------

### Energy Options

SHORT TERM NATURAL GAS	U27	0	0	-	23.81	-100.0%	6	4.84	32.2%
SHORT TERM NATURAL GAS	U28	5	0	-	0	-	16	1.78	810.8%
SHORT TERM NATURAL GAS	U29	7	6.82	0.0%	0	-	18	6.32	181.5%
SHORT TERM NATURAL GAS	U30	5	34.09	-86.7%	0	-	5	16.11	-70.2%
SHORT TERM NATURAL GAS	U31	0	0	-	0	-	6	1.5	299.5%
SINGAPORE FUEL OIL 180 CS	C5	0	0	-	0	-	0	0	-
SINGAPORE GASOIL CALENDAR	M2	0	0	-	0	-	0	1.19	-100.0%
SINGAPORE JET FUEL CALENDAR	N2	0	0	-	0	-	0	5.93	-100.0%
SOCAL PIPE SWAP	ZN	0	0	-	0	-	80	0	-
WTI 12 MONTH CALENDAR OPT	WZ	0	0	-	0	-	0	7.91	-100.0%
WTI-BRENT BULLET SWAP	BV	350	1,075	-67.4%	442.86	-21.0%	980	1,060.71	-7.6%
WTI CRUDE OIL 1 M CSO FI	7A	9,169	2,731.82	235.6%	5,575.81	64.4%	8,547	7,294.69	17.2%

### Commodities and Alternative Investments Futures

COCOA TAS	CJ	11	10.68	7.2%	10.14	12.9%	11	7.18	48.8%
COFFEE	KT	2	2.36	0.0%	0.33	609.2%	1	2.51	-58.2%
COTTON	TT	2	1.18	46.2%	0.67	159.1%	3	2.31	19.7%
SUGAR 11	YO	2	2.18	-12.5%	1.9	0.2%	3	6.21	-58.2%

### TOTAL FUTURES GROUP

Commodities and Alternative Investments Futures	17	16.41	6.4%	13.05	33.8%	17	18.21	-6.1%
Energy Futures	1,956,212	1,479,236.68	32.2%	1,957,280	-0.1%	2,103,031	1,689,389.83	24.5%
Metals Futures	436,967	299,177.59	46.1%	434,759.81	0.5%	413,111	308,947.8	33.7%
<b>TOTAL FUTURES</b>	<b>2,393,197</b>	<b>1,778,430.68</b>	<b>34.6%</b>	<b>2,392,052.86</b>	<b>0.0%</b>	<b>2,516,159.08</b>	<b>1,998,355.84</b>	<b>25.9%</b>

## NYMEX/COMEX Exchange ADV Report - Monthly

June 2016

Page 22 of 22

Commodity	ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>TOTAL OPTIONS GROUP</b>								
Energy Options	312,580	232,082.5	34.7%	274,986.38	13.7%	321,305	279,234.75	15.1%
Metals Options	45,632	33,586.32	35.9%	44,623.19	2.3%	47,942	35,518.11	35.0%
<b>TOTAL OPTIONS</b>	<b>358,212</b>	<b>265,668.82</b>	<b>34.8%</b>	<b>319,609.57</b>	<b>12.1%</b>	<b>369,247.7</b>	<b>314,752.86</b>	<b>17.3%</b>
<b>TOTAL COMBINED</b>								
Metals	482,599	332,763.91	45.0%	479,383	0.7%	461,054	344,465.91	33.8%
Energy	2,268,792	1,711,319.18	32.6%	2,232,266.38	1.6%	2,424,336	1,968,624.58	23.1%
Commodities and Alternative Investments	17	16.41	6.4%	13.05	33.8%	17	18.21	-6.1%
<b>GRAND TOTAL</b>	<b>2,751,408</b>	<b>2,044,099.5</b>	<b>34.6%</b>	<b>2,711,662.43</b>	<b>1.5%</b>	<b>2,885,406.78</b>	<b>2,313,108.7</b>	<b>24.7%</b>