

## NYMEX/COMEX Exchange ADV Report - Monthly

January 2014

Page 1 of 21

| Commodity              |     | ADV<br>JAN 2014 | ADV<br>JAN 2013 | % CHG   | ADV<br>DEC 2014 | % CHG    | ADV<br>Y.T.D 2014 | ADV<br>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%  |
| <b>Metals Options</b>  |     |                 |                 |         |                 |          |                   |                   |         |
| 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

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|---------------------------|-----------------|-----------------|------------|-----------------|------------|-------------------|-------------------|------------|---------|
| <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

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| <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<br>JAN 2014 | ADV<br>JAN 2013 | % CHG   | ADV<br>DEC 2014 | % CHG   | ADV<br>Y.T.D 2014 | ADV<br>Y.T.D 2013 | % CHG   |
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| <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<br>JAN 2014 | ADV<br>JAN 2013 | % CHG   | ADV<br>DEC 2014 | % CHG   | ADV<br>Y.T.D 2014 | ADV<br>Y.T.D 2013 | % CHG   |
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| <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<br>JAN 2014 | ADV<br>JAN 2013 | % CHG   | ADV<br>DEC 2014 | % CHG   | ADV<br>Y.T.D 2014 | ADV<br>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<br>JAN 2014 | ADV<br>JAN 2013 | % CHG   | ADV<br>DEC 2014 | % CHG   | ADV<br>Y.T.D 2014 | ADV<br>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<br>JAN 2014 | ADV<br>JAN 2013 | % CHG  | ADV<br>DEC 2014 | % CHG  | ADV<br>Y.T.D 2014 | ADV<br>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 BALM  | 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 FUT | 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                   | TZI     | 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<br>JAN 2014 | ADV<br>JAN 2013 | % CHG   | ADV<br>DEC 2014 | % CHG   | ADV<br>Y.T.D 2014 | ADV<br>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<br>JAN 2014 | ADV<br>JAN 2013 | % CHG   | ADV<br>DEC 2014 | % CHG   | ADV<br>Y.T.D 2014 | ADV<br>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<br>JAN 2014 | ADV<br>JAN 2013 | % CHG    | ADV<br>DEC 2014 | % CHG  | ADV<br>Y.T.D 2014 | ADV<br>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<br>JAN 2014 | ADV<br>JAN 2013 | % CHG  | ADV<br>DEC 2014 | % CHG | ADV<br>Y.T.D 2014 | ADV<br>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     | 0B              | 11              | 4.19   | 152.3%          | 10.52 | 0.5%              | 11                | 4.99   | 111.9%  |
| PETRO OUTRIGHT EURO     | 0C              | 1               | 0      | -               | 0     | -                 | 1                 | 0.28   | 414.3%  |
| PETRO OUTRIGHT EURO     | 0D              | 176             | 109.48 | 60.4%           | 72    | 143.9%            | 176               | 153.83 | 14.2%   |
| PETRO OUTRIGHT EURO     | 0E              | 6               | 0.95   | 500.0%          | 1.9   | 200.0%            | 6                 | 2.83   | 102.2%  |
| PETRO OUTRIGHT EURO     | 0F              | 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<br>JAN 2014 | ADV<br>JAN 2013 | % CHG   | ADV<br>DEC 2014 | % CHG   | ADV<br>Y.T.D 2014 | ADV<br>Y.T.D 2013 | % CHG   |
|--------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>    |     |                 |                 |         |                 |         |                   |                   |         |
| PETRO OUTHRIGHT EURO     | ENS | 20              | 7.1             | 187.9%  | 7.38            | 176.8%  | 20                | 4.12              | 396.0%  |
| PETRO OUTHRIGHT EURO     | EWN | 3               | 0               | -       | 1.14            | 204.2%  | 3                 | 0.68              | 412.3%  |
| PETRO OUTHRIGHT EURO     | FBD | 0               | 0               | -       | 0.48            | -100.0% | 0                 | 0.28              | -100.0% |
| PETRO OUTHRIGHT EURO     | MBN | 14              | 18.76           | -25.6%  | 5.24            | 166.4%  | 14                | 22.04             | -36.7%  |
| PETRO OUTHRIGHT EURO     | RBF | 3               | 1.9             | 75.0%   | 5.24            | -36.4%  | 3                 | 4.21              | -20.8%  |
| PETRO OUTHRIGHT EURO     | SMU | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PETRO OUTHRIGHT EURO     | T0  | 0               | 1.48            | -100.0% | 2.86            | -100.0% | 0                 | 0.85              | -100.0% |
| PETRO OUTHRIGHT EURO     | ULB | 0               | 42.14           | -100.0% | 0               | -       | 0                 | 17.24             | -100.0% |
| PETRO OUTHRIGHT EURO     | V0  | 1               | 21.43           | -94.4%  | 21.43           | -94.4%  | 1                 | 10.46             | -88.6%  |
| PETRO OUTHRIGHT EURO     | W0  | 0               | 0               | -       | 0               | -       | 0                 | 0.69              | -100.0% |
| PETRO OUTHRIGHT EURO     | X0  | 9               | 0               | -       | 0               | -       | 9                 | 1.86              | 371.8%  |
| PETRO OUTHRIGHT NA       | 5Y  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PETRO OUTHRIGHT NA       | DBB | 0               | 0               | -       | 0               | -       | 0                 | 4.15              | -100.0% |
| PETRO OUTHRIGHT NA       | FCB | 13              | 5.76            | 133.1%  | 15.19           | -11.6%  | 13                | 7.37              | 82.2%   |
| PETRO OUTHRIGHT NA       | FOB | 0               | 0.95            | -100.0% | 0               | -       | 0                 | 0.08              | -100.0% |
| PETRO OUTHRIGHT NA       | FOM | 0               | 0               | -       | 0               | -       | 0                 | 0.04              | -100.0% |
| PETRO OUTHRIGHT NA       | GKS | 0               | 2.38            | -100.0% | 0               | -       | 0                 | 0.92              | -100.0% |
| PETRO OUTHRIGHT NA       | JE  | 0               | 0               | -       | 0               | -       | 0                 | 0.12              | -100.0% |
| PETRO OUTHRIGHT NA       | MBL | 2               | 12.48           | -87.4%  | 2.29            | -31.3%  | 2                 | 5.65              | -72.2%  |
| PETRO OUTHRIGHT NA       | MEN | 30              | 2.52            | 1081.1% | 41              | -27.3%  | 30                | 14.13             | 111.0%  |
| PETRO OUTHRIGHT NA       | MEO | 431             | 141.33          | 205.3%  | 406.43          | 6.2%    | 431               | 310.56            | 38.9%   |
| PETRO OUTHRIGHT NA       | MFD | 2               | 1.71            | 16.7%   | 0.38            | 424.9%  | 2                 | 0.89              | 125.0%  |
| PETRO OUTHRIGHT NA       | MMF | 7               | 2.52            | 177.4%  | 0.48            | 1370.0% | 7                 | 1.23              | 469.0%  |
| PETRO OUTHRIGHT NA       | NYB | 0               | 0               | -       | 5.95            | -100.0% | 0                 | 0.5               | -100.0% |
| PETRO OUTHRIGHT NA       | NYT | 0               | 2.38            | -100.0% | 2.29            | -100.0% | 0                 | 2.06              | -100.0% |
| PETRO OUTHRIGHT 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<br>JAN 2014 | ADV<br>JAN 2013 | % CHG   | ADV<br>DEC 2014 | % CHG    | ADV<br>Y.T.D 2014 | ADV<br>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<br>JAN 2014 | ADV<br>JAN 2013 | % CHG   | ADV<br>DEC 2014 | % CHG   | ADV<br>Y.T.D 2014 | ADV<br>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<br>JAN 2014 | ADV<br>JAN 2013 | % CHG   | ADV<br>DEC 2014 | % CHG   | ADV<br>Y.T.D 2014 | ADV<br>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<br>JAN 2014 | ADV<br>JAN 2013 | % CHG   | ADV<br>DEC 2014 | % CHG   | ADV<br>Y.T.D 2014 | ADV<br>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%  |
| <b>Energy Options</b>     |     |                 |                 |         |                 |         |                   |                   |         |
| 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<br>JAN 2014 | ADV<br>JAN 2013 | % CHG   | ADV<br>DEC 2014 | % CHG   | ADV<br>Y.T.D 2014 | ADV<br>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<br>JAN 2014 | ADV<br>JAN 2013 | % CHG   | ADV<br>DEC 2014 | % CHG   | ADV<br>Y.T.D 2014 | ADV<br>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<br>JAN 2014 | ADV<br>JAN 2013 | % CHG   | ADV<br>DEC 2014 | % CHG   | ADV<br>Y.T.D 2014 | ADV<br>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%   |
| <b>Commodities and Alternative Investments Futures</b> |     |                 |                 |         |                 |         |                   |                   |         |
| 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<br>JAN 2014  | ADV<br>JAN 2013     | % CHG        | ADV<br>DEC 2014     | % CHG        | ADV<br>Y.T.D 2014   | ADV<br>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>  |