

## NYMEX/COMEX Exchange ADV Report - Monthly

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| Commodity                        |     | ADV<br>DEC 2015 | ADV<br>DEC 2014 | % CHG   | ADV<br>NOV 2015 | % CHG   | ADV<br>Y.T.D 2015 | ADV<br>Y.T.D 2014 | % CHG   |
|----------------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Metals Futures</b>            |     |                 |                 |         |                 |         |                   |                   |         |
| COMEX GOLD                       | GC  | 124,329         | 150,348.18      | -17.3%  | 201,698.85      | -38.4%  | 165,404           | 160,788.9         | 2.9%    |
| NYMEX HOT ROLLED STEEL           | HR  | 145             | 161.64          | -10.1%  | 270.25          | -46.2%  | 232               | 191.39            | 21.5%   |
| NYMEX PLATINUM                   | PL  | 18,578          | 16,388.27       | 13.4%   | 13,075.7        | 42.1%   | 14,392            | 12,841.04         | 12.1%   |
| PALLADIUM                        | PA  | 3,043           | 3,289.82        | -7.5%   | 8,119.1         | -62.5%  | 5,314             | 6,245.92          | -14.9%  |
| URANIUM                          | UX  | 54              | 16.73           | 225.5%  | 0               | -       | 18                | 13.7              | 31.2%   |
| COMEX SILVER                     | SI  | 39,313          | 43,851.77       | -10.4%  | 64,587.4        | -39.1%  | 53,179            | 54,353.02         | -2.2%   |
| COMEX MINY GOLD                  | QO  | 193             | 325.18          | -40.8%  | 316.5           | -39.2%  | 264               | 204.38            | 29.1%   |
| E-MINI SILVER                    | 6Q  | 0               | 0               | -       | 0               | -       | 0                 | 0.04              | -100.0% |
| COMEX MINY SILVER                | QI  | 24              | 31.73           | -25.1%  | 39.35           | -39.6%  | 39                | 48.25             | -19.5%  |
| COMEX COPPER                     | HG  | 47,691          | 42,170.32       | 13.1%   | 92,182.25       | -48.3%  | 67,139            | 57,901.59         | 16.0%   |
| COMEX MINY COPPER                | QC  | 17              | 23.95           | -27.3%  | 38.5            | -54.8%  | 36                | 44.86             | -19.2%  |
| Aluminium MW Trans Prem Platts   | AUP | 136             | 43.05           | 215.8%  | 148.9           | -8.7%   | 148               | 21.55             | 586.8%  |
| ALUMINUM                         | AEP | 61              | 0               | -       | 102             | -40.0%  | 18                | 0                 | -       |
| ALUMINUM                         | ALI | 21              | 16.45           | 25.7%   | 25.1            | -17.6%  | 16                | 23.77             | -32.8%  |
| COPPER                           | HGS | 4               | 41.77           | -89.3%  | 12.3            | -63.8%  | 26                | 50.87             | -49.2%  |
| E-MICRO GOLD                     | MGC | 2,355           | 1,371.41        | 71.7%   | 2,133.95        | 10.3%   | 1,611             | 1,098.47          | 46.7%   |
| FERROUS PRODUCTS                 | BUS | 0               | 0               | -       | 0               | -       | 2                 | 0.13              | 1534.9% |
| FERROUS PRODUCTS                 | SSF | 0               | 3.18            | -100.0% | 0               | -       | 0                 | 0.38              | -100.0% |
| GOLD                             | GCK | 345             | 0               | -       | 275.95          | 25.1%   | 203               | 0                 | -       |
| IRON ORE 58 CHINA TSI FUTURES    | TIC | 0               | 0.91            | -100.0% | 0               | -       | 0                 | 0.08              | -100.0% |
| IRON ORE 62 CHINA PLATTS FUTURES | PIO | 0               | 0               | -       | 0               | -       | 10                | 0.48              | 2068.9% |
| IRON ORE 62 CHINA TSI FUTURES    | TIO | 694             | 44.09           | 1474.8% | 878.55          | -21.0%  | 538               | 99.16             | 442.7%  |
| LNDN ZINC                        | ZNC | 0               | 0               | -       | 2.4             | -100.0% | 2                 | 0                 | -       |
| SILVER                           | SIL | 208             | 562.82          | -63.1%  | 302.65          | -31.4%  | 355               | 568.92            | -37.5%  |
| <b>Metals Options</b>            |     |                 |                 |         |                 |         |                   |                   |         |
| COMEX COPPER                     | HX  | 61              | 32.5            | 88.0%   | 223.95          | -72.7%  | 107               | 83.42             | 28.5%   |
| COMEX GOLD                       | OG  | 23,263          | 28,490.14       | -18.3%  | 30,056.15       | -22.6%  | 29,781            | 33,393.41         | -10.8%  |
| COMEX SILVER                     | SO  | 2,926           | 5,664.77        | -48.3%  | 4,212.45        | -30.5%  | 4,841             | 7,355.76          | -34.2%  |
| COPPER                           | H4E | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| GOLD                             | OG1 | 34              | 37.32           | -9.3%   | 44.7            | -24.2%  | 24                | 35.4              | -31.7%  |
| GOLD                             | OG2 | 22              | 20.5            | 9.5%    | 32.8            | -31.5%  | 30                | 16.76             | 77.2%   |
| GOLD                             | OG3 | 15              | 16.59           | -10.4%  | 25.6            | -41.9%  | 22                | 20.95             | 6.3%    |
| GOLD                             | OG4 | 2               | 4.27            | -55.3%  | 20.55           | -90.7%  | 13                | 14.96             | -14.6%  |

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|-----------------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Metals Options</b>             |     |                 |                 |         |                 |         |                   |                   |         |
| GOLD                              | OG5 | 0               | 0               | -       | 0               | -       | 5                 | 2.3               | 124.1%  |
| HOT ROLLED COIL STEEL CALL OPTION | HRO | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| HOT ROLLED COIL STEEL PUT OPTION  | HRO | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| IRON ORE 62 CHINA TSI CALL OPTION | ICT | 221             | 24.55           | 800.0%  | 72              | 206.8%  | 96                | 37.3              | 158.1%  |
| IRON ORE 62 CHINA TSI PUT OPTION  | ICT | 236             | 0               | -       | 62.5            | 277.9%  | 194               | 16.2              | 1100.4% |
| NYMEX PLATINUM                    | PO  | 125             | 160.77          | -22.3%  | 206.8           | -39.6%  | 230               | 572.9             | -59.8%  |
| PALLADIUM                         | PAO | 29              | 124.45          | -76.6%  | 165             | -82.3%  | 170               | 545.68            | -68.9%  |
| SHORT TERM                        | L11 | 0               | 0               | -       | 0               | -       | 0                 | 0.16              | -100.0% |
| SHORT TERM GOLD                   | L02 | 0               | 0               | -       | 0               | -       | 0                 | 0.24              | -100.0% |
| SHORT TERM GOLD                   | L18 | 0               | 0               | -       | 0               | -       | 0                 | 0.16              | -100.0% |
| SILVER                            | SO1 | 0               | 26.14           | -100.0% | 0               | -       | 2                 | 6.1               | -72.3%  |
| SILVER                            | SO2 | 0               | 22.45           | -100.0% | 0.2             | -100.0% | 1                 | 5.98              | -87.4%  |
| SILVER                            | SO3 | 0               | 14.23           | -100.0% | 0               | -       | 1                 | 5.15              | -85.1%  |
| SILVER                            | SO4 | 0               | 10.36           | -100.0% | 0               | -       | 1                 | 4.66              | -88.0%  |
| SILVER                            | SO5 | 0               | 0               | -       | 0               | -       | 1                 | 1.51              | -46.9%  |

### Energy Futures

|                           |    |         |            |        |            |        |         |            |        |
|---------------------------|----|---------|------------|--------|------------|--------|---------|------------|--------|
| CRUDE OIL PHY             | CL | 821,069 | 641,752.23 | 27.9%  | 807,243.8  | 1.7%   | 799,219 | 575,981.48 | 38.8%  |
| CRUDE OIL                 | WS | 288     | 560.05     | -48.6% | 1,638.25   | -82.4% | 795     | 465.42     | 70.8%  |
| MINY WTI CRUDE OIL        | QM | 10,426  | 14,432.55  | -27.8% | 8,769.8    | 18.9%  | 12,449  | 7,534.66   | 65.2%  |
| BRENT OIL LAST DAY        | BZ | 95,764  | 89,071.91  | 7.5%   | 94,763.4   | 1.1%   | 103,759 | 73,386.44  | 41.4%  |
| HEATING OIL PHY           | HO | 157,732 | 144,708.82 | 9.0%   | 138,294.15 | 14.1%  | 146,036 | 134,708.02 | 8.4%   |
| HTG OIL                   | BH | 88      | 0          | -      | 0          | -      | 8       | 2.66       | 219.0% |
| MINY HTG OIL              | QH | 0       | 0.64       | -28.6% | 0.35       | 29.9%  | 0       | 0.47       | -18.0% |
| RBOB PHY                  | RB | 152,983 | 126,425.68 | 21.0%  | 158,594.55 | -3.5%  | 159,297 | 136,594.71 | 16.6%  |
| MINY RBOB GAS             | QU | 0       | 0.18       | 50.0%  | 0.2        | 36.4%  | 0       | 0.2        | 11.3%  |
| NATURAL GAS               | HP | 6,920   | 3,316.32   | 108.7% | 5,514.25   | 25.5%  | 4,221   | 2,692.24   | 56.8%  |
| LTD NAT GAS               | HH | 14,524  | 11,747.5   | 23.6%  | 13,351.7   | 8.8%   | 11,453  | 9,248.2    | 23.8%  |
| MINY NATURAL GAS          | QG | 1,493   | 1,543.91   | -3.3%  | 1,441      | 3.6%   | 1,305   | 1,577.71   | -17.3% |
| PJM MONTHLY               | JM | 20      | 57.18      | -64.7% | 6          | 236.4% | 29      | 99.9       | -70.9% |
| NATURAL GAS PHY           | NG | 362,908 | 298,562.55 | 21.6%  | 311,812.25 | 16.4%  | 323,211 | 294,470.64 | 9.8%   |
| RBOB GAS                  | RT | 246     | 46.82      | 425.8% | 61         | 303.6% | 71      | 37.18      | 92.0%  |
| 3.5% FUEL OIL CID MED SWA | 7D | 14      | 3.36       | 317.6% | 3.05       | 360.5% | 4       | 4.63       | -23.6% |

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| <b>Energy Futures</b>            |     |                 |                 |         |                 |         |                   |                   |         |
| 3.5% FUEL OIL CIF BALMO S        | 8D  | 0               | 0               | -       | 0.5             | -100.0% | 1                 | 0.4               | 52.4%   |
| AEP-DAYTON HUB DAILY             | VD  | 0               | 0               | -       | 0               | -       | 0                 | 0.71              | -100.0% |
| AEP-DAYTON HUB MTHLY             | VM  | 0               | 0               | -       | 0               | -       | 3                 | 5.98              | -56.2%  |
| AEP-DAYTON HUB OFF-PEAK M        | VP  | 0               | 0               | -       | 0               | -       | 4                 | 4.29              | -13.3%  |
| ALGON CITY GATES NAT GAS         | N7  | 0               | 0               | -       | 0               | -       | 0                 | 1.48              | -100.0% |
| ALGONQUIN CITYGATES BASIS        | B4  | 2               | 5.64            | -56.5%  | 0               | -       | 6                 | 31.48             | -82.2%  |
| ANR LOUISIANA BASIS SWAP         | ND  | 0               | 0               | -       | 0               | -       | 12                | 0                 | -       |
| ANR OKLAHOMA                     | NE  | 44              | 28.18           | 56.8%   | 143.6           | -69.2%  | 46                | 43.48             | 4.7%    |
| APPALACHIAN COAL (PHY)           | QL  | 3               | 2.73            | 16.7%   | 1.25            | 154.5%  | 10                | 75.23             | -86.1%  |
| ARGUS LLS VS. WTI (ARG) T        | E5  | 663             | 35              | 1793.2% | 428.4           | 54.7%   | 388               | 255.05            | 52.1%   |
| ARGUS PROPAN FAR EST INDE        | 7E  | 40              | 24.95           | 61.6%   | 35.8            | 12.6%   | 23                | 12.03             | 90.3%   |
| ARGUS PROPAN(SAUDI ARAMCO        | 9N  | 40              | 38.55           | 4.8%    | 43.55           | -7.2%   | 28                | 40.45             | -30.3%  |
| AUSTRIALIAN COKE COAL            | ALW | 1               | 10              | -94.5%  | 3.95            | -86.2%  | 7                 | 15.13             | -50.6%  |
| BRENT BALMO SWAP                 | J9  | 5               | 10.23           | -55.6%  | 0               | -       | 19                | 13.4              | 43.1%   |
| BRENT CALENDAR SWAP              | CY  | 93              | 619.55          | -84.9%  | 130.85          | -28.6%  | 234               | 356.7             | -34.4%  |
| BRENT CFD(PLATTS) VS FRNT        | 1C  | 0               | 0               | -       | 0               | -       | 0                 | 0.6               | -100.0% |
| BRENT CFD SWAP                   | 6W  | 0               | 0               | -       | 0               | -       | 4                 | 24.11             | -84.4%  |
| BRENT FINANCIAL FUTURES          | BB  | 160             | 352.27          | -54.5%  | 98.65           | 62.5%   | 292               | 291.65            | 0.0%    |
| BRENT FINANCIAL FUTURES          | MBC | 49              | 0               | -       | 1.65            | 2878.0% | 4                 | 0                 | -       |
| BRENT FINANCIAL FUTURES          | MDB | 3               | 0               | -       | 0               | -       | 2                 | 0                 | -       |
| 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 | 156             | 6.82            | 2182.0% | 39.75           | 291.4%  | 58                | 9.52              | 507.5%  |
| CARBON EUA EMISSIONS EURO        | RC  | 0               | 0               | -       | 0               | -       | 0                 | 17.16             | -100.0% |
| CENTERPOINT BASIS SWAP           | PW  | 72              | 171.27          | -57.9%  | 96.75           | -25.4%  | 90                | 45.83             | 96.2%   |
| CENTERPOINT EAST INDEX           | II  | 0               | 0               | -       | 0               | -       | 3                 | 0.98              | 171.9%  |
| CENTER POINT NAT GAS FIXED PRICE | DAC | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CHICAGO ETHANOL SWAP             | CU  | 2,927           | 2,324.86        | 25.9%   | 2,617.8         | 11.8%   | 3,957             | 4,568.87          | -13.4%  |
| CHICAGO ULSD (PLATTS) SWA        | 4C  | 0               | 0               | -       | 0               | -       | 0                 | 0.39              | -100.0% |
| CHICAGO ULSD PL VS HO SPR        | 5C  | 14              | 28.86           | -53.2%  | 3               | 350.0%  | 17                | 20.5              | -15.1%  |
| CHICAGO UNL GAS PL VS RBO        | 3C  | 0               | 0               | -       | 0               | -       | 1                 | 0.94              | 44.4%   |
| CIG BASIS                        | CI  | 942             | 92.68           | 916.6%  | 338.25          | 178.5%  | 189               | 43.93             | 331.1%  |
| CINERGY HUB OFF-PEAK MONT        | EJ  | 0               | 0               | -       | 0               | -       | 2                 | 1.41              | 76.3%   |
| CINERGY HUB PEAK MONTH           | EM  | 0               | 0               | -       | 0               | -       | 0                 | 2.19              | -92.8%  |
| CIN HUB 5MW D AH O PK            | K2  | 0               | 0               | -       | 0               | -       | 706               | 1,778.03          | -60.3%  |
| CIN HUB 5MW D AH PK              | H5  | 45              | 0               | -       | 15.3            | 191.7%  | 42                | 88.37             | -52.7%  |

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| <b>Energy Futures</b>              |     |                 |                 |         |                 |         |                   |                   |         |
| CIN HUB 5MW REAL TIME O P          | H4  | 1,253           | 0               | -       | 5,862           | -78.6%  | 3,114             | 1,629.78          | 91.0%   |
| CIN HUB 5MW REAL TIME PK           | H3  | 69              | 0               | -       | 127.5           | -45.8%  | 82                | 83                | -1.3%   |
| COAL SWAP                          | ACM | 34              | 2.5             | 1272.7% | 4               | 758.0%  | 16                | 16.96             | -4.0%   |
| COAL SWAP                          | SSI | 4               | 27.77           | -86.1%  | 5.75            | -32.8%  | 12                | 96.21             | -87.0%  |
| COLUMB GULF MAINLINE NG B          | 5Z  | 52              | 72.18           | -28.3%  | 87.15           | -40.6%  | 102               | 193.96            | -47.6%  |
| COLUMBIA GULF MAIN NAT G           | L2  | 42              | 0               | -       | 91.45           | -53.8%  | 13                | 8.63              | 54.7%   |
| COLUMBIA GULF NAT GAS FIXED PRICE  | DCE | 0               | 0               | -       | 0               | -       | 2                 | 0                 | -       |
| COLUMBIA GULF ONSHORE              | GL  | 42              | 0               | -       | 12.4            | 240.9%  | 18                | 68.19             | -73.2%  |
| CONWAY NATURAL GASOLINE (OPIS) SWA | 8L  | 14              | 1.64            | 752.8%  | 7.7             | 81.2%   | 4                 | 2.34              | 74.5%   |
| CONWAY NORMAL BUTANE (OPIS) SWAP   | 8M  | 0               | 0.45            | -100.0% | 5.25            | -100.0% | 8                 | 4.5               | 72.4%   |
| CONWAY PROPANE 5 DECIMALS SWAP     | 8K  | 256             | 364.73          | -29.7%  | 256.55          | -0.1%   | 220               | 180.31            | 22.1%   |
| CRUDE OIL                          | LPS | 178             | 0               | -       | 168.1           | 5.8%    | 121               | 0                 | -       |
| CRUDE OIL LAST DAY                 | 26  | 0               | 0               | -       | 0               | -       | 0                 | 0.33              | -100.0% |
| CRUDE OIL OUTRIGHTS                | 42  | 10              | 44.14           | -76.7%  | 4.45            | 130.8%  | 48                | 38.63             | 23.1%   |
| CRUDE OIL OUTRIGHTS                | DBL | 87              | 0               | -       | 104             | -16.1%  | 129               | 5.56              | 2220.2% |
| CRUDE OIL OUTRIGHTS                | FE  | 0               | 0               | -       | 0               | -       | 1                 | 0.4               | 134.1%  |
| CRUDE OIL OUTRIGHTS                | WCC | 108             | 240.45          | -55.0%  | 183.75          | -41.2%  | 251               | 243.87            | 3.0%    |
| CRUDE OIL PHY                      | CLL | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CRUDE OIL SPRDS                    | 38  | 0               | 6.82            | -100.0% | 0               | -       | 1                 | 0.6               | 99.2%   |
| CRUDE OIL SPRDS                    | KE  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CRUDE OIL SPRDS                    | WTT | 52              | 0               | -       | 54.25           | -3.6%   | 30                | 1.43              | 1987.0% |
| CRUDE OIL TRADE AT MARKER SINGAPOR | CLS | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| DAILY PJM                          | AOR | 0               | 0               | -       | 0               | -       | 0                 | 5.71              | -100.0% |
| DAILY PJM                          | IDO | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| DAILY PJM                          | NOC | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| DAILY PJM                          | PAP | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| DAILY PJM                          | PEO | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| DAILY PJM                          | PNO | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| DAILY PJM                          | PNP | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| DAILY PJM                          | PWO | 0               | 0               | -       | 0               | -       | 0                 | 16.83             | -100.0% |
| DAILY PJM                          | PWP | 0               | 0               | -       | 0               | -       | 0                 | 0.25              | -100.0% |
| DAILY PJM                          | WOR | 0               | 80              | -100.0% | 0               | -       | 0                 | 27.3              | -100.0% |
| DAILY PJM                          | ZAO | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| DAILY PJM                          | ZGO | 0               | 0               | -       | 0               | -       | 32                | 0                 | -       |
| DAILY PJM                          | ZJO | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| DATED BRENT (PLATTS) DAILY SWAP    | 7G  | 0               | 0               | -       | 0               | -       | 94                | 16.51             | 466.4%  |

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| <b>Energy Futures</b>              |     |                 |                 |         |                 |         |                   |                   |         |
| DATED TO FRONTLINE BRENT           | FY  | 81              | 22.73           | 256.0%  | 227.75          | -64.5%  | 137               | 60.6              | 125.9%  |
| DEMARCO INDEX FUTURE               | DI  | 0               | 0               | -       | 0               | -       | 0                 | 2.71              | -100.0% |
| DIESEL 10P BRG FOB RDM VS          | 7X  | 0               | 0               | -       | 0               | -       | 0                 | 0.11              | -64.4%  |
| DIESEL 10PPM BARGES FOB B          | U7  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -100.0% |
| DIESEL 10PPM BARG VS ICE LS        | LSE | 0               | 0               | -       | 0               | -       | 0                 | 0.02              | -100.0% |
| DOMINION TRAN INC - APP I          | IH  | 0               | 0               | -       | 20.05           | -100.0% | 10                | 0                 | -       |
| DOMINION TRANSMISSION INC          | PG  | 714             | 391.91          | 82.1%   | 421.25          | 69.4%   | 348               | 250.91            | 38.7%   |
| DUBAI CRUDE OIL BALMO              | BI  | 0               | 0               | -       | 0               | -       | 0                 | 1                 | -60.5%  |
| DUBAI CRUDE OIL CALENDAR           | DC  | 146             | 6.82            | 2034.7% | 256.95          | -43.4%  | 187               | 88.06             | 112.0%  |
| DY EURO 3.5% FUEL OI RDA           | FOR | 0               | 0               | -       | 0               | -       | 3                 | 0                 | -       |
| EASTERN RAIL DELIVERY CSX          | QX  | 41              | 123.18          | -66.4%  | 36              | 14.9%   | 160               | 219.4             | -27.2%  |
| EAST/WEST FUEL OIL SPREAD          | EW  | 0               | 26.59           | -99.1%  | 0.4             | -43.2%  | 9                 | 25.88             | -64.1%  |
| EIA FLAT TAX ONHWAY DIESE          | A5  | 54              | 23.18           | 133.9%  | 4.35            | 1146.6% | 37                | 35.49             | 5.1%    |
| ELEC ERCOT DLY OFF PK              | R4  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| ELEC ERCOT DLY PEAK                | I7  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| ELEC ERCOT DLY PEAK                | I9  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| ELEC ERCOT DLY PEAK                | N1  | 0               | 0               | -       | 10.25           | -100.0% | 5                 | 7.25              | -36.2%  |
| ELEC ERCOT DLY PEAK                | R1  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| ELEC ERCOT OFF PEAK                | ERU | 0               | 0               | -       | 0               | -       | 0                 | 8.1               | -100.0% |
| ELEC ERCOT OFF PEAK                | O1  | 0               | 0               | -       | 0               | -       | 69                | 138.29            | -49.8%  |
| ELEC FINSETTLED                    | 47  | 0               | 0               | -       | 76.7            | -100.0% | 6                 | 0                 | -       |
| ELEC FINSETTLED                    | 49  | 0               | 0               | -       | 0               | -       | 5                 | 0                 | -       |
| ELEC MISO PEAK                     | 4L  | 0               | 0               | -       | 0               | -       | 6                 | 5.46              | 10.8%   |
| ELEC MISO PEAK                     | 55  | 0               | 0               | -       | 0               | -       | 8                 | 0                 | -       |
| ELEC NYISO OFF-PEAK                | 4M  | 0               | 0               | -       | 0               | -       | 23                | 93.33             | -75.5%  |
| ELEC NYISO OFF-PEAK                | 58  | 0               | 0               | -       | 0               | -       | 149               | 0                 | -       |
| ELECTRICITY ERCOT PEAK             | ERE | 0               | 0               | -       | 0               | -       | 0                 | 0.42              | -100.0% |
| ELECTRICITY OFF PEAK               | 46  | 0               | 0               | -       | 1,403.2         | -100.0% | 111               | 0                 | -       |
| ELECTRICITY OFF PEAK               | 4P  | 0               | 0               | -       | 0               | -       | 46                | 0                 | -       |
| ELECTRICITY OFF PEAK               | 50  | 0               | 0               | -       | 0               | -       | 93                | 0                 | -       |
| EMMISSIONS                         | CPL | 0               | 20.5            | -100.0% | 12.5            | -100.0% | 2                 | 1.79              | 10.4%   |
| ERCOT NORTH ZMCPE 5MW OFFPEAK      | I8  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| ERCOT NORTH ZMCPE 5MW OFFPEAK SWA  | I6  | 214             | 0               | -       | 0               | -       | 114               | 576.85            | -80.3%  |
| ERCOT NORTH ZMCPE 5MW PEAK         | I5  | 12              | 0               | -       | 10.25           | 13.1%   | 12                | 38.57             | -68.7%  |
| ETHANOL T2 FOB ROTT INCL DUTY SWAP | Z1  | 31              | 71.5            | -56.1%  | 115.35          | -72.8%  | 116               | 86.87             | 33.7%   |
| EU LOW SULPHUR GASOIL CRACK        | LSC | 0               | 175.95          | -100.0% | 0               | -       | 0                 | 43.35             | -100.0% |

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|---------------------------------|-----|-----------------|-----------------|----------|-----------------|---------|-------------------|-------------------|----------|
| <b>Energy Futures</b>           |     |                 |                 |          |                 |         |                   |                   |          |
| EURO 1% FUEL OIL NEW BALM       | KX  | 0               | 0               | -        | 0.75            | -100.0% | 1                 | 1.14              | -54.5%   |
| EURO 3.5% FUEL OIL M CRK        | FL  | 0               | 0               | -        | 0               | -       | 0                 | 0.84              | -100.0%  |
| EURO 3.5% FUEL OIL RDAM B       | KR  | 10              | 42.59           | -76.3%   | 15.9            | -36.5%  | 25                | 18.27             | 37.7%    |
| EURO 3.5% FUEL OIL SPREAD       | FK  | 40              | 27.18           | 48.0%    | 39.5            | 1.8%    | 43                | 31.23             | 36.8%    |
| EURO-DENOMINATED PETRO PROD     | IBE | 0               | 0               | -        | 0               | -       | 0                 | 0                 | -        |
| EURO-DENOMINATED PETRO PROD     | MFE | 0               | 0               | -        | 0               | -       | 0                 | 0.02              | -100.0%  |
| EURO-DENOMINATED PETRO PROD     | NCP | 0               | 0               | -        | 12.5            | -96.4%  | 11                | 1.88              | 464.6%   |
| EURO GASOIL 10 CAL SWAP         | GT  | 0               | 0               | -        | 0.25            | -45.4%  | 0                 | 0.03              | 98.9%    |
| EURO GASOIL 10PPM VS ICE        | ET  | 5               | 7.05            | -32.9%   | 2.6             | 81.8%   | 4                 | 6.17              | -31.9%   |
| EUROPE 1% FUEL OIL NWE CA       | UF  | 7               | 6.86            | -4.0%    | 7.05            | -6.5%   | 8                 | 7.82              | -2.9%    |
| EUROPE 1% FUEL OIL RDAM C       | UH  | 0               | 0               | -        | 0.3             | -100.0% | 1                 | 1.03              | -36.4%   |
| EUROPE 3.5% FUEL OIL MED        | UI  | 14              | 3.41            | 312.0%   | 4.25            | 230.5%  | 6                 | 6.98              | -20.1%   |
| EUROPE 3.5% FUEL OIL RDAM       | UV  | 207             | 458.14          | -54.9%   | 306.3           | -32.6%  | 389               | 386.15            | 0.8%     |
| EUROPEAN GASOIL (ICE)           | 7F  | 15,798          | 130.09          | 12043.5% | 11,205.15       | 41.0%   | 3,047             | 23.97             | 12610.8% |
| EUROPEAN NAPHTHA BALMO          | KZ  | 2               | 5.82            | -58.6%   | 2.3             | 4.7%    | 4                 | 11.08             | -64.8%   |
| EUROPEAN NAPHTHA CRACK SPR      | EN  | 142             | 220.86          | -35.7%   | 112.7           | 26.0%   | 308               | 429.92            | -28.4%   |
| EUROPE DATED BRENT SWAP         | UB  | 0               | 0               | -        | 80              | -100.0% | 154               | 115.3             | 33.8%    |
| EUROPE JET KERO NWE CALSW       | UJ  | 0               | 0               | -        | 0               | -       | 2                 | 0.47              | 317.7%   |
| EUROPE NAPHTHA CALSWAP          | UN  | 44              | 65.14           | -33.2%   | 27.15           | 60.2%   | 59                | 84.7              | -30.1%   |
| EURO PROPANE CIF ARA SWA        | PS  | 32              | 24.09           | 33.8%    | 19.1            | 68.7%   | 20                | 17.61             | 10.9%    |
| FLORIDA GAS ZONE3 BASIS S       | FP  | 0               | 77.82           | -100.0%  | 0               | -       | 57                | 14.49             | 295.7%   |
| FREIGHT MARKETS                 | FLP | 1               | 0               | -        | 8.6             | -85.2%  | 3                 | 0                 | -        |
| FREIGHT MARKETS                 | FRC | 0               | 0               | -        | 0               | -       | 0                 | 0.16              | -100.0%  |
| FUEL OIL CRACK VS ICE           | FO  | 119             | 160.36          | -25.9%   | 288.5           | -58.8%  | 176               | 198.37            | -11.4%   |
| FUEL OIL NWE CRACK VS ICE       | FI  | 0               | 0               | -        | 0               | -       | 1                 | 7.72              | -84.3%   |
| FUEL OIL (PLATS) CAR CM         | 1W  | 0               | 0               | -        | 0               | -       | 1                 | 0.98              | 6.9%     |
| FUEL OIL (PLATS) CAR CN         | 1X  | 0               | 3.95            | -100.0%  | 1.5             | -100.0% | 1                 | 0.94              | -13.8%   |
| FUELOIL SWAP:CARGOES VS.B       | FS  | 9               | 32.36           | -72.2%   | 7.4             | 21.6%   | 18                | 28.38             | -35.1%   |
| GAS EURO-BOB OXY NWE BARGES     | 7H  | 286             | 280.5           | 2.0%     | 251.9           | 13.5%   | 318               | 319.73            | -0.5%    |
| GAS EURO-BOB OXY NWE BARGES CRK | 7K  | 1,108           | 599.73          | 84.7%    | 744.2           | 48.9%   | 813               | 1,101.04          | -26.2%   |
| GASOIL 0.1 BRGS FOB VS IC       | 6V  | 0               | 0               | -        | 0               | -       | 0                 | 0.04              | -0.5%    |
| GASOIL 0.1 CARGOES CIF NE       | TW  | 0               | 0               | -        | 0               | -       | 0                 | 0.36              | -88.9%   |
| GASOIL 0.1 CIF MED BALMO        | X6  | 0               | 0               | -        | 0               | -       | 0                 | 0                 | -        |
| GASOIL 0.1 CIF MED SWAP         | Z4  | 0               | 0               | -        | 1.5             | -100.0% | 0                 | 0                 | -        |
| GASOIL 0.1CIF MED VS ICE        | Z5  | 3               | 0               | -        | 2               | 70.5%   | 1                 | 1.35              | -28.1%   |
| GASOIL 0.1 CIF NWE VS ISE       | TU  | 0               | 0               | -        | 0               | -       | 1                 | 0.19              | 463.8%   |

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|---------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>     |     |                 |                 |         |                 |         |                   |                   |         |
| GASOIL 0.1 CIF VS ICE GAS | 8W  | 0               | 0               | -       | 0               | -       | 0                 | 0.02              | -100.0% |
| GASOIL 0.1 CRG CIF NW VS  | 4V  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| GASOIL 0.1 RDAM BRGS VS I | WQ  | 1               | 4.77            | -88.6%  | 3.65            | -85.1%  | 1                 | 3.54              | -79.9%  |
| GASOIL 0.1 ROTTERDAM BARG | VL  | 0               | 0               | -       | 0               | -       | 0                 | 0.36              | -88.9%  |
| GASOIL 10P CRG CIF NW VS  | 3V  | 0               | 0.91            | -100.0% | 0               | -       | 0                 | 0.37              | -47.0%  |
| GASOIL 10PPM CARGOES CIF  | TY  | 0               | 0               | -       | 0               | -       | 0                 | 0.05              | 173.9%  |
| GASOIL 10PPM VS ICE SWAP  | TP  | 2               | 7.23            | -78.0%  | 0.35            | 354.5%  | 6                 | 4.64              | 24.3%   |
| GASOIL BULLET SWAP        | BG  | 0               | 0               | -       | 0               | -       | 0                 | 0.04              | -100.0% |
| GASOIL CALENDAR SWAP      | GX  | 1               | 0.82            | 61.1%   | 0.9             | 46.5%   | 1                 | 1.87              | -44.5%  |
| GASOIL CRACK SPREAD CALEN | GZ  | 49              | 0               | -       | 140.55          | -65.3%  | 154               | 111.58            | 37.6%   |
| GASOIL MINI CALENDAR SWAP | QA  | 5               | 10.64           | -55.1%  | 10.4            | -54.1%  | 13                | 24.26             | -45.9%  |
| GASOLINE UP-DOWN (ARGUS)  | UZ  | 0               | 0               | -       | 0               | -       | 0                 | 0.4               | -100.0% |
| GASOLINE UP-DOWN BALMO SW | 1K  | 11              | 15.45           | -26.5%  | 11.75           | -3.3%   | 24                | 14.68             | 65.4%   |
| GC ULSD VS GC JET SPREAD  | VV  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| GROUP THREE ULSD (PLATTS) | A7  | 0               | 0.45            | -100.0% | 0               | -       | 1                 | 1.88              | -58.0%  |
| GRP THREE ULSD(PLT)VS HEA | A6  | 180             | 157.41          | 14.5%   | 179.5           | 0.4%    | 182               | 235.3             | -22.7%  |
| GRP THREE UNL GS (PLT) VS | A8  | 87              | 56.59           | 54.2%   | 91.25           | -4.4%   | 74                | 71.04             | 4.5%    |
| GULF COAST 3% FUEL OIL BA | VZ  | 22              | 71.82           | -68.8%  | 41.65           | -46.2%  | 49                | 62.44             | -21.3%  |
| GULF COAST GASOLINE CLNDR | GS  | 55              | 1.27            | 4185.8% | 15              | 263.6%  | 29                | 5.76              | 398.7%  |
| GULF COAST JET FUEL CLNDR | GE  | 0               | 22.23           | -100.0% | 4.5             | -100.0% | 14                | 14.64             | -1.0%   |
| GULF COAST JET VS NYM 2 H | ME  | 1,592           | 634.32          | 151.0%  | 577.7           | 175.6%  | 1,066             | 1,058.31          | 0.7%    |
| GULF COAST NO.6 FUEL OIL  | MF  | 2,848           | 2,146.36        | 32.7%   | 2,443.7         | 16.5%   | 3,208             | 2,390.83          | 34.2%   |
| GULF COAST NO.6 FUEL OIL  | MG  | 32              | 246.36          | -87.1%  | 12.5            | 154.5%  | 69                | 172.85            | -59.9%  |
| GULF COAST ULSD CALENDAR  | LY  | 47              | 47.45           | -1.4%   | 7.55            | 519.5%  | 34                | 51.85             | -33.6%  |
| GULF COAST ULSD CRACK SPR | GY  | 27              | 34.77           | -23.5%  | 0               | -       | 16                | 67.55             | -76.8%  |
| HEATING OIL BALMO CLNDR S | 1G  | 3               | 0               | -       | 5               | -45.5%  | 7                 | 2.08              | 244.2%  |
| HEATING OIL PHY           | HOL | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| HEATING OIL VS ICE GASOIL | HA  | 0               | 0               | -       | 0               | -       | 0                 | 124.21            | -100.0% |
| HENRY HUB BASIS SWAP      | HB  | 345             | 307.41          | 12.1%   | 336.5           | 2.4%    | 584               | 580.4             | 0.7%    |
| HENRY HUB INDEX SWAP FUTU | IN  | 345             | 241.05          | 42.9%   | 341.15          | 1.0%    | 439               | 546.54            | -19.7%  |
| HENRY HUB SWAP            | NN  | 19,820          | 29,246.55       | -32.2%  | 18,587.85       | 6.6%    | 21,070            | 25,128.43         | -16.1%  |
| HENRY HUB SWING FUTURE    | SN  | 0               | 0               | -       | 0               | -       | 5                 | 4.15              | 14.3%   |
| HOUSTON SHIP CHANNEL BASI | NH  | 194             | 184.55          | 5.1%    | 313.65          | -38.2%  | 192               | 172.54            | 11.1%   |
| HOUSTON SHIP CHANNEL INDE | IP  | 0               | 16.91           | -100.0% | 0               | -       | 1                 | 1.48              | -51.8%  |
| HUSTN SHIP CHNL PIPE SWP  | XJ  | 0               | 0               | -       | 0               | -       | 16                | 0                 | -       |
| ICE BRENT DUBAI SWAP      | DB  | 129             | 27.27           | 371.7%  | 7.5             | 1615.2% | 50                | 17.73             | 179.6%  |



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|-------------------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>               |     |                 |                 |         |                 |         |                   |                   |         |
| ICE GASOIL BALMO SWAP               | U9  | 0               | 0               | -       | 0               | -       | 0                 | 0.15              | -100.0% |
| IN DELIVERY MONTH EUA               | 6T  | 198             | 387.27          | -48.9%  | 0               | -       | 413               | 484.75            | -14.7%  |
| INDIANA MISO                        | FAD | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| INDIANA MISO                        | FDM | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| INDIANA MISO                        | FTD | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| INDIANA MISO                        | FTM | 0               | 0               | -       | 0               | -       | 0                 | 633.3             | -100.0% |
| INDIANA MISO                        | PDD | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| INDIANA MISO                        | PDM | 0               | 242.32          | -100.0% | 0               | -       | 9                 | 32.12             | -72.4%  |
| INDIANA MISO                        | PTD | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| INDIANA MISO                        | PTM | 0               | 232.73          | -100.0% | 0               | -       | 0                 | 35.63             | -100.0% |
| INDONESIAN COAL                     | MCC | 3               | 29.09           | -90.6%  | 7               | -61.0%  | 7                 | 58.39             | -87.8%  |
| ISO NEW ENGLAND OFF-PEAK            | KI  | 0               | 0               | -       | 0               | -       | 0                 | 4.21              | -100.0% |
| ISO NEW ENGLAND PK LMP              | NI  | 0               | 0               | -       | 0               | -       | 0                 | 4.94              | -98.4%  |
| JAPAN C&F NAPHTHA CRACK S           | JB  | 4               | 12              | -63.3%  | 18.35           | -76.0%  | 13                | 5.9               | 116.7%  |
| JAPAN C&F NAPHTHA SWAP              | JA  | 32              | 51.5            | -37.0%  | 41.85           | -22.5%  | 47                | 57.05             | -18.4%  |
| JAPAN NAPHTHA BALMO SWAP            | E6  | 1               | 2.95            | -63.1%  | 0               | -       | 2                 | 3.35              | -40.5%  |
| JET AV FUEL (P) CAR FM ICE GAS SWAP | 1V  | 2               | 0               | -       | 1.25            | 49.1%   | 1                 | 1.11              | -0.7%   |
| JET BARGES VS ICE GASOIL            | JR  | 0               | 0               | -       | 0               | -       | 0                 | 0.06              | -0.3%   |
| JET CIF NWE VS ICE                  | JC  | 7               | 2.68            | 172.9%  | 1.25            | 485.5%  | 5                 | 6.08              | -17.2%  |
| JET FUEL BRG FOB RDM VS I           | 9Q  | 0               | 0.45            | -100.0% | 0               | -       | 0                 | 0.06              | 165.7%  |
| JET FUEL CARGOES CIF NEW            | F3  | 0               | 0               | -       | 0               | -       | 0                 | 0.02              | -100.0% |
| JET FUEL CRG CIF NEW VS I           | 6X  | 0               | 1               | -100.0% | 0               | -       | 0                 | 0.31              | -39.2%  |
| JET FUEL UP-DOWN BALMO CL           | 1M  | 172             | 61.82           | 177.4%  | 355             | -51.7%  | 152               | 121.99            | 24.6%   |
| LA CARB DIESEL (OPIS)               | LX  | 0               | 1.77            | -100.0% | 0               | -       | 1                 | 0.56              | 65.3%   |
| LA CARB DIESEL (OPIS) SWA           | KL  | 28              | 0               | -       | 1.25            | 2172.7% | 30                | 44.47             | -31.9%  |
| LA CARBOB GASOLINE(OPIS)S           | JL  | 24              | 15.91           | 50.0%   | 10              | 138.6%  | 24                | 28.57             | -17.7%  |
| LA JET FUEL VS NYM NO 2 H           | MQ  | 2               | 3.41            | -33.3%  | 0               | -       | 2                 | 6.77              | -68.5%  |
| LA JET (OPIS) SWAP                  | JS  | 27              | 0               | -       | 23.75           | 12.0%   | 43                | 27.58             | 55.1%   |
| LLS (ARGUS) CALENDAR SWAP           | XA  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| LLS (ARGUS) VS WTI SWAP             | WJ  | 178             | 290             | -38.6%  | 270.2           | -34.1%  | 435               | 456.77            | -4.7%   |
| MARS (ARGUS) VS WTI SWAP            | YX  | 237             | 290.14          | -18.3%  | 397.9           | -40.4%  | 293               | 194.46            | 50.5%   |
| MARS (ARGUS) VS WTI TRD M           | YV  | 19              | 1.36            | 1266.7% | 58.65           | -68.2%  | 67                | 2.66              | 2428.5% |
| MCCLOSKEY ARA ARGS COAL             | MTF | 6,128           | 4,831.68        | 26.8%   | 9,749.25        | -37.1%  | 8,426             | 6,188.61          | 36.2%   |
| MCCLOSKEY RCH BAY COAL              | MFF | 921             | 1,036.91        | -11.1%  | 1,429.9         | -35.6%  | 1,122             | 1,560.56          | -28.1%  |
| MGF FUT                             | MGF | 0               | 0               | -       | 0               | -       | 0                 | 0.6               | -42.9%  |
| MGN1 SWAP FUT                       | MGN | 10              | 3.91            | 150.0%  | 9.5             | 2.9%    | 8                 | 4.17              | 80.2%   |



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|-------------------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>               |     |                 |                 |         |                 |         |                   |                   |         |
| MICHIGAN BASIS                      | NF  | 0               | 0               | -       | 54.75           | -100.0% | 26                | 11.99             | 116.1%  |
| MICHIGAN HUB OFF-PEAK MON           | HJ  | 0               | 0               | -       | 0               | -       | 0                 | 0.1               | -100.0% |
| MICHIGAN HUB PEAK MONTH S           | HM  | 0               | 0               | -       | 0               | -       | 0                 | 0.1               | -100.0% |
| MICHIGAN MISO                       | HMO | 0               | 0               | -       | 0               | -       | 480               | 1,225.33          | -60.8%  |
| MICHIGAN MISO                       | HMW | 0               | 0               | -       | 0               | -       | 27                | 56.73             | -52.7%  |
| MINI GAS EUROBOB OXY NWE ARGS BALM  | MEB | 11              | 20.36           | -45.3%  | 6.4             | 74.0%   | 14                | 28.35             | -51.3%  |
| MINI RBOB V. EBOBARG NWE BRGS BALMO | MXR | 2               | 18.5            | -87.7%  | 14              | -83.8%  | 19                | 26.01             | -27.0%  |
| MINI RBOB V. EBOB(ARGUS) NWE BRGS   | MXB | 43              | 16.73           | 159.2%  | 58.6            | -26.0%  | 35                | 21.7              | 59.7%   |
| MISO 5MW OFF PEAK                   | 4R  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| MISO 5MW PEAK                       | 4Q  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| MJB FUT                             | MJB | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| MJC FUT                             | MJC | 5               | 5.45            | 0.0%    | 2.5             | 118.2%  | 3                 | 2.38              | 29.5%   |
| MNC FUT                             | MNC | 180             | 192.27          | -6.6%   | 201.4           | -10.9%  | 201               | 240.06            | -16.2%  |
| MONT BELVIEU ETHANE 5 DECIMAL       | C0  | 831             | 715.68          | 16.1%   | 220.5           | 276.8%  | 367               | 218.77            | 67.6%   |
| MONT BELVIEU ETHANE OPIS BALMO      | 8C  | 4               | 15.91           | -74.3%  | 0               | -       | 11                | 6.37              | 71.6%   |
| MONT BELVIEU LDH PROPANE 5 DECIMAL  | B0  | 3,805           | 3,794.32        | 0.3%    | 3,511.1         | 8.4%    | 2,437             | 1,683.31          | 44.8%   |
| MONT BELVIEU LDH PROPANE OPIS BALM  | 8O  | 23              | 46.59           | -49.7%  | 33.75           | -30.5%  | 31                | 34.79             | -10.5%  |
| MONT BELVIEU NATURAL GASOLINE 5 DEC | 7Q  | 202             | 322.27          | -37.2%  | 236.35          | -14.4%  | 257               | 341.76            | -24.9%  |
| MONT BELVIEU NATURAL GASOLINE BALM  | R0  | 5               | 27.59           | -81.9%  | 5.5             | -9.1%   | 16                | 16.3              | 0.9%    |
| MONT BELVIEU NORMAL BUTANE 5 DECIM  | D0  | 835             | 941.45          | -11.3%  | 1,010.45        | -17.4%  | 828               | 694.89            | 19.2%   |
| MONT BELVIEU NORMAL BUTANE BALMO    | 8J  | 13              | 94.09           | -85.8%  | 10.1            | 31.9%   | 21                | 26.43             | -18.9%  |
| NAT GAS BASIS SWAP                  | SGW | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NAT GAS BASIS SWAP                  | TZ6 | 0               | 0               | -       | 0               | -       | 21                | 30.46             | -32.1%  |
| NATURAL GAS                         | XAC | 0               | 0               | -       | 0               | -       | 0                 | 0.26              | -100.0% |
| NATURAL GAS                         | XSC | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NATURAL GAS FIXED PRICE SWAP FUTURE | CFS | 0               | 0               | -       | 0               | -       | 14                | 0                 | -       |
| NATURAL GAS FIXED PRICE SWAP FUTURE | DSF | 0               | 0               | -       | 0               | -       | 26                | 0                 | -       |
| NATURAL GAS FIXED PRICE SWAP FUTURE | MFS | 0               | 0               | -       | 0               | -       | 6                 | 0                 | -       |
| NATURAL GAS FIXED PRICE SWAP FUTURE | PFS | 0               | 0               | -       | 0               | -       | 2                 | 0                 | -       |
| NATURAL GAS FIXED PRICE SWAP FUTURE | WFS | 0               | 0               | -       | 0               | -       | 2                 | 0                 | -       |
| NATURAL GAS FIXED PRICE SWAP FUTURE | Z5P | 0               | 0               | -       | 0               | -       | 2                 | 0                 | -       |
| NATURAL GAS FIXED PRICE SWAP FUTURE | ZTS | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NATURAL GAS INDEX                   | TZI | 0               | 0               | -       | 0               | -       | 0                 | 2.57              | -100.0% |
| NATURAL GAS PEN SWP                 | NP  | 9,356           | 15,423.55       | -39.3%  | 7,403.15        | 26.4%   | 8,696             | 17,765.25         | -51.1%  |
| NEPOOL CNCTCT 5MW D AH O            | P3  | 0               | 424             | -100.0% | 0               | -       | 0                 | 55.65             | -100.0% |
| NEPOOL CONECTIC 5MW D AH            | P2  | 0               | 23.27           | -100.0% | 0               | -       | 0                 | 3.04              | -100.0% |

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|----------------------------|----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>      |    |                 |                 |         |                 |         |                   |                   |         |
| NEPOOL INTR HUB 5MW D AH   | H2 | 0               | 1,064.36        | -100.0% | 3,386.9         | -100.0% | 1,261             | 1,451.35          | -13.1%  |
| NEPOOL INTR HUB 5MW D AH   | U6 | 38              | 77.45           | -51.3%  | 113.4           | -66.7%  | 81                | 69.97             | 15.2%   |
| NEPOOL MAINE 5MW D AH O E  | W2 | 0               | 0               | -       | 0               | -       | 0                 | 14.6              | -100.0% |
| NEPOOL MAINE 5MW D AH PK   | P9 | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NEPOOL NE MASS 5MW D AH O  | P8 | 0               | 0               | -       | 0               | -       | 15                | 0                 | -       |
| NEPOOL NE MASS 5MW D AH P  | P7 | 0               | 28.64           | -100.0% | 0               | -       | 5                 | 2.5               | 119.0%  |
| NEPOOL NEW HAMP 5MW D AH   | U2 | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NEPOOL NEW HAMP 5MW D AH   | U3 | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NEPOOL RHD ISLD 5MW D AH   | U4 | 5               | 34.64           | -84.3%  | 70.4            | -92.3%  | 44                | 85.29             | -48.7%  |
| NEPOOL RHODE IL 5MW D AH   | U5 | 0               | 640.36          | -100.0% | 1,344.9         | -100.0% | 433               | 1,449.87          | -70.1%  |
| 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               | -       | 776             | -100.0% | 175               | 37.27             | 370.5%  |
| NEPOOL W CNTR M 5MW D AH   | R6 | 0               | 0               | -       | 43              | -100.0% | 7                 | 2.02              | 233.3%  |
| NEW ENGLAND HUB PEAK DAIL  | CE | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NEW YORK ETHANOL SWAP      | EZ | 39              | 37.73           | 3.0%    | 53.75           | -27.7%  | 48                | 61.58             | -22.5%  |
| NEW YORK HUB ZONE G PEAK   | GN | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NEW YORK HUB ZONE J PEAK   | JN | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NGPL MID-CONTINENT         | NL | 310             | 167.14          | 85.6%   | 15.5            | 1901.2% | 200               | 28.71             | 596.5%  |
| NGPL MIDCONTINENT INDEX    | IW | 0               | 0               | -       | 0               | -       | 1                 | 0                 | -       |
| NGPL TEX/OK                | PD | 172             | 465.82          | -63.1%  | 151.55          | 13.6%   | 333               | 216.73            | 53.7%   |
| NGPL TEXOK INDEX           | OI | 0               | 0               | -       | 0               | -       | 5                 | 0                 | -       |
| NGPL TEXOK SWING SWAP      | OX | 0               | 0               | -       | 0               | -       | 0                 | 0.95              | -100.0% |
| N ILLINOIS HUB DAILY       | UD | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| N ILLINOIS HUB MTHLY       | UM | 0               | 0               | -       | 0               | -       | 0                 | 4.39              | -93.7%  |
| NO 2 UP-DOWN SPREAD CALEN  | UT | 7               | 4.55            | 50.0%   | 33.75           | -79.8%  | 16                | 8.63              | 84.7%   |
| NORTHERN NATURAL GAS DEMAR | PE | 15              | 127.41          | -88.6%  | 6.2             | 134.6%  | 23                | 35.35             | -33.9%  |
| NORTHERN NATURAL GAS VENTU | PF | 35              | 26.82           | 28.8%   | 0               | -       | 23                | 30.79             | -26.5%  |
| NORTHERN ILLINOIS OFF-PEA  | UO | 0               | 0               | -       | 0               | -       | 0                 | 0.56              | -27.4%  |
| NORTHWEST ROCKIES BASIS S  | NR | 1,186           | 198.77          | 496.4%  | 866.5           | 36.8%   | 537               | 71.71             | 649.2%  |
| N ROCKIES PIPE SWAP        | XR | 0               | 6.27            | -100.0% | 0               | -       | 4                 | 14.32             | -72.6%  |
| NY1% VS GC SPREAD SWAP     | VR | 101             | 144.77          | -30.0%  | 102.5           | -1.1%   | 109               | 208.66            | -47.6%  |
| NY 2.2% FUEL OIL (PLATTS   | Y3 | 15              | 20.82           | -25.8%  | 0               | -       | 4                 | 5.39              | -28.1%  |
| NY 3.0% FUEL OIL (PLATTS   | H1 | 48              | 2.27            | 2000.0% | 22.5            | 112.1%  | 21                | 9.46              | 119.0%  |
| NY HARBOR 1% FUEL OIL BAL  | VK | 0               | 4.55            | -100.0% | 1.7             | -100.0% | 2                 | 3.97              | -47.2%  |
| NY HARBOR HEAT OIL SWP     | MP | 185             | 823.5           | -77.6%  | 108.3           | 70.6%   | 213               | 309.46            | -31.3%  |

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|------------------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>              |     |                 |                 |         |                 |         |                   |                   |         |
| NY HARBOR LOW SULPUR GAS 1000MBBL  | NLS | 0               | 3.41            | -100.0% | 0               | -       | 16                | 27.02             | -40.9%  |
| NY HARBOR LOW SULPUR GASOIL 1000MT | SLS | 0               | 0               | -       | 0               | -       | 0                 | 0.6               | -100.0% |
| NY HARBOR RESIDUAL FUEL 1          | MM  | 314             | 155.95          | 101.3%  | 273.45          | 14.8%   | 245               | 290.24            | -15.5%  |
| NY HARBOR RESIDUAL FUEL C          | ML  | 0               | 0               | -       | 0               | -       | 0                 | 1.79              | -77.9%  |
| NYH NO 2 CRACK SPREAD CAL          | HK  | 275             | 170.86          | 61.2%   | 3.3             | 8244.4% | 123               | 182.15            | -32.3%  |
| NY H OIL PLATTS VS NYMEX           | YH  | 0               | 0               | -       | 0               | -       | 4                 | 21.98             | -82.5%  |
| NYISO A                            | KA  | 0               | 11.5            | -100.0% | 0               | -       | 4                 | 29.72             | -86.9%  |
| NYISO A OFF-PEAK                   | KB  | 0               | 2.73            | -100.0% | 0               | -       | 2                 | 10.12             | -82.8%  |
| NYISO CAPACITY                     | NNC | 17              | 5.45            | 203.3%  | 44.95           | -63.2%  | 15                | 4.5               | 227.0%  |
| NYISO CAPACITY                     | NRS | 15              | 2.73            | 460.0%  | 22.2            | -31.2%  | 20                | 7.61              | 168.6%  |
| NYISO G                            | KG  | 0               | 14.59           | -100.0% | 0               | -       | 2                 | 6.29              | -70.4%  |
| NYISO G OFF-PEAK                   | KH  | 0               | 2.73            | -100.0% | 0               | -       | 1                 | 2.42              | -69.0%  |
| NYISO J                            | KJ  | 1               | 4               | -75.0%  | 25.45           | -96.1%  | 13                | 20.52             | -37.6%  |
| NYISO J OFF-PEAK                   | KK  | 0               | 1.82            | -75.0%  | 0               | -       | 2                 | 2.06              | 13.0%   |
| NYISO ZONE A 5MW D AH O P          | K4  | 638             | 0               | -       | 2,700.8         | -76.4%  | 1,712             | 1,069.95          | 60.0%   |
| NYISO ZONE A 5MW D AH PK           | K3  | 93              | 0               | -       | 22              | 320.5%  | 76                | 61.94             | 23.3%   |
| NYISO ZONE C 5MW D AH O P          | A3  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NYISO ZONE C 5MW D AH PK           | Q5  | 0               | 0               | -       | 0               | -       | 0                 | 1.71              | -100.0% |
| NYISO ZONE G 5MW D AH O P          | D2  | 549             | 424             | 29.5%   | 196             | 180.1%  | 1,013             | 491.79            | 106.0%  |
| NYISO ZONE G 5MW D AH PK           | T3  | 123             | 0               | -       | 63.75           | 92.9%   | 140               | 48.13             | 191.3%  |
| NYISO ZONE J 5MW D AH O P          | D4  | 356             | 0               | -       | 0               | -       | 252               | 414.79            | -39.1%  |
| NYISO ZONE J 5MW D AH PK           | D3  | 19              | 0               | -       | 0               | -       | 37                | 29.96             | 25.1%   |
| NY JET FUEL (ARGUS) VS HEATING OIL | 5U  | 0               | 0               | -       | 0               | -       | 0                 | 1.29              | -100.0% |
| NY JET FUEL (PLATTS) HEAT OIL SWAP | 1U  | 0               | 57.95           | -100.0% | 0               | -       | 7                 | 127.31            | -94.6%  |
| NYMEX ALUMINUM FUTURES             | AN  | 0               | 0               | -       | 0               | -       | 0                 | 0.3               | -100.0% |
| NYMEX ULSD VS NYMEX HO             | UY  | 0               | 0               | -       | 3.75            | -100.0% | 5                 | 3.33              | 41.0%   |
| NY ULSD (ARGUS) VS HEATING OIL     | 7Y  | 96              | 151.23          | -36.4%  | 63.75           | 50.9%   | 131               | 112.14            | 16.8%   |
| ONEOK OKLAHOMA NG BASIS            | 8X  | 33              | 3.82            | 769.0%  | 0               | -       | 12                | 9.83              | 20.3%   |
| ONTARIO POWER SWAPS                | OFD | 0               | 0               | -       | 0               | -       | 0                 | 1.97              | -100.0% |
| ONTARIO POWER SWAPS                | OFM | 0               | 0               | -       | 940.8           | -100.0% | 632               | 1,005.85          | -37.2%  |
| ONTARIO POWER SWAPS                | OPD | 2               | 1.36            | 33.3%   | 2.25            | -19.2%  | 1                 | 1.74              | -19.5%  |
| ONTARIO POWER SWAPS                | OPM | 0               | 24.55           | -100.0% | 49.5            | -100.0% | 36                | 91.06             | -61.0%  |
| PANHANDLE BASIS SWAP FUTU          | PH  | 348             | 327.77          | 6.0%    | 173.65          | 100.1%  | 521               | 173.21            | 200.8%  |
| PANHANDLE INDEX SWAP FUTU          | IV  | 6               | 0               | -       | 24.8            | -77.3%  | 10                | 0                 | -       |
| PANHANDLE PIPE SWAP                | XH  | 0               | 0               | -       | 0               | -       | 1                 | 0                 | -       |
| PERMIAN BASIS SWAP                 | PM  | 675             | 90.27           | 647.4%  | 195.4           | 245.3%  | 146               | 52.15             | 179.4%  |

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|-----------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| 22        | 3               | 2.23            | 38.8%   | 1.95            | 58.5%   | 2                 | 1.15              | 37.7%   |
| 32        | 5               | 1.95            | 179.1%  | 2.75            | 98.3%   | 2                 | 3.12              | -22.0%  |
| 51        | 0               | 0               | -       | 0               | -       | 0                 | 0.01              | -100.0% |
| 81        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| 8I        | 0               | 33.91           | -98.7%  | 36.75           | -98.8%  | 21                | 17.5              | 17.9%   |
| 91        | 4               | 1.95            | 81.4%   | 1.6             | 121.6%  | 1                 | 1.23              | 14.4%   |
| HPE       | 0               | 6.41            | -100.0% | 0               | -       | 0                 | 1.38              | -83.4%  |
| LPE       | 0               | 0               | -       | 0               | -       | 0                 | 0.33              | -7.7%   |
| MAE       | 2               | 0               | -       | 1               | 127.3%  | 1                 | 0.24              | 381.4%  |
| MAS       | 0               | 0.91            | -50.0%  | 3               | -84.9%  | 1                 | 2.55              | -44.9%  |
| MBE       | 117             | 78.18           | 49.7%   | 114.5           | 2.2%    | 90                | 111.57            | -19.5%  |
| MNB       | 44              | 24.09           | 84.3%   | 56.4            | -21.3%  | 63                | 59.44             | 6.1%    |
| STI       | 20              | 0               | -       | 0               | -       | 4                 | 0                 | -       |
| STR       | 0               | 9.64            | -100.0% | 16.5            | -100.0% | 3                 | 7.41              | -59.5%  |
| STS       | 0               | 0               | -       | 0               | -       | 1                 | 1.17              | 7.4%    |
| CBA       | 0               | 0               | -       | 0               | -       | 0                 | 0.3               | -100.0% |
| CRB       | 55              | 0               | -       | 10              | 445.5%  | 15                | 3.77              | 302.5%  |
| EXR       | 46              | 21.82           | 112.7%  | 32.6            | 42.4%   | 53                | 54.37             | -1.8%   |
| FOC       | 124             | 9.09            | 1267.5% | 66.25           | 87.7%   | 32                | 14.6              | 120.7%  |
| GBB       | 0               | 0               | -       | 0               | -       | 0                 | 1.19              | -83.4%  |
| GCC       | 32              | 0               | -       | 0               | -       | 3                 | 0                 | -       |
| GCI       | 14              | 46.23           | -70.5%  | 37.95           | -64.1%  | 47                | 45.15             | 5.0%    |
| GCU       | 453             | 512.41          | -11.6%  | 189             | 139.6%  | 530               | 555.5             | -4.6%   |
| GFC       | 0               | 0               | -       | 0               | -       | 0                 | 0.95              | -58.5%  |
| HOB       | 65              | 144.55          | -54.9%  | 61.4            | 6.2%    | 153               | 57.75             | 165.4%  |
| KSD       | 0               | 0               | -       | 0               | -       | 2                 | 1.19              | 29.5%   |
| NFC       | 0               | 0               | -       | 0               | -       | 0                 | 0.3               | -100.0% |
| NFG       | 0               | 0               | -       | 0               | -       | 1                 | 3.29              | -76.0%  |
| NYF       | 0               | 3.41            | -100.0% | 10              | -100.0% | 9                 | 24.29             | -62.6%  |
| NYH       | 0               | 0               | -       | 0               | -       | 0                 | 0.1               | -100.0% |
| RBB       | 451             | 295.05          | 52.8%   | 576.5           | -21.8%  | 496               | 406.62            | 21.9%   |
| RVG       | 150             | 0               | -       | 27.5            | 444.0%  | 25                | 22.9              | 8.9%    |
| 1NB       | 121             | 120.09          | 0.6%    | 22.1            | 446.9%  | 80                | 118.66            | -32.9%  |
| 1ND       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| 43        | 1               | 4.77            | -71.4%  | 2.45            | -44.3%  | 15                | 14.59             | 1.3%    |
| BFR       | 0               | 0               | -       | 0               | -       | 1                 | 4.21              | -84.0%  |

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|-------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>   |     |                 |                 |         |                 |         |                   |                   |         |
| PETRO CRK&SPRD EURO     | BOB | 67              | 58.45           | 15.3%   | 72.85           | -7.5%   | 80                | 36.37             | 119.7%  |
| PETRO CRK&SPRD EURO     | EBF | 0               | 0               | -       | 0               | -       | 0                 | 0.02              | -100.0% |
| PETRO CRK&SPRD EURO     | EOB | 3               | 0.45            | 630.1%  | 1.05            | 216.0%  | 2                 | 0.52              | 249.4%  |
| PETRO CRK&SPRD EURO     | EPN | 3               | 4.82            | -48.1%  | 2.75            | -9.1%   | 2                 | 4.21              | -45.6%  |
| PETRO CRK&SPRD EURO     | EVC | 31              | 96.05           | -67.4%  | 30.6            | 2.3%    | 65                | 36.61             | 77.3%   |
| PETRO CRK&SPRD EURO     | FBT | 10              | 0               | -       | 6.5             | 46.9%   | 3                 | 3.57              | -3.7%   |
| PETRO CRK&SPRD EURO     | FVB | 0               | 0               | -       | 0.55            | -100.0% | 0                 | 0.06              | 105.9%  |
| PETRO CRK&SPRD EURO     | GCB | 0               | 30.23           | -100.0% | 0               | -       | 5                 | 6.94              | -34.1%  |
| PETRO CRK&SPRD EURO     | GOC | 0               | 0               | -       | 1.5             | -100.0% | 3                 | 2.39              | 11.5%   |
| PETRO CRK&SPRD EURO     | GRB | 0               | 0               | -       | 0               | -       | 0                 | 0.02              | -100.0% |
| PETRO CRK&SPRD EURO     | GRS | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PETRO CRK&SPRD EURO     | LSU | 0               | 0               | -       | 0               | -       | 0                 | 0.33              | -100.0% |
| PETRO CRK&SPRD EURO     | MGB | 0               | 2.95            | -100.0% | 0               | -       | 2                 | 1                 | 70.9%   |
| PETRO CRK&SPRD EURO     | MUD | 7               | 18.14           | -61.2%  | 0               | -       | 4                 | 6.81              | -44.5%  |
| PETRO CRK&SPRD EURO     | NBB | 0               | 0               | -       | 0               | -       | 0                 | 0.1               | 123.1%  |
| PETRO CRK&SPRD EURO     | NOB | 14              | 7.27            | 87.5%   | 13.5            | 1.0%    | 9                 | 5.38              | 75.9%   |
| PETRO CRK&SPRD EURO     | NYG | 0               | 0               | -       | 0               | -       | 0                 | 0.2               | -100.0% |
| PETRO CRK&SPRD EURO     | SFB | 0               | 0               | -       | 0               | -       | 0                 | 0.02              | 199.5%  |
| PETRO CRK&SPRD EURO     | SFC | 0               | 0               | -       | 0               | -       | 0                 | 0.13              | -100.0% |
| PETROLEUM PRODUCTS      | D43 | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PETROLEUM PRODUCTS      | D44 | 0               | 0.23            | -100.0% | 0               | -       | 0                 | 4.62              | -97.1%  |
| PETROLEUM PRODUCTS      | D45 | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PETROLEUM PRODUCTS      | D63 | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PETROLEUM PRODUCTS      | D64 | 0               | 8.68            | -100.0% | 0               | -       | 1                 | 9.28              | -91.1%  |
| PETROLEUM PRODUCTS      | D65 | 0               | 0               | -       | 0               | -       | 1                 | 0                 | -       |
| PETROLEUM PRODUCTS      | EWB | 0               | 0.45            | -100.0% | 0               | -       | 0                 | 0.11              | -7.7%   |
| PETROLEUM PRODUCTS      | EWG | 0               | 0               | -       | 0.6             | -100.0% | 0                 | 0.6               | -88.2%  |
| PETROLEUM PRODUCTS      | RMG | 0               | 0               | -       | 0               | -       | 0                 | 0.24              | -100.0% |
| PETROLEUM PRODUCTS      | RMK | 0               | 0               | -       | 0               | -       | 0                 | 0.44              | -100.0% |
| PETROLEUM PRODUCTS ASIA | E6M | 2               | 1.36            | 66.7%   | 0               | -       | 3                 | 3.45              | -1.3%   |
| PETROLEUM PRODUCTS ASIA | MJN | 79              | 96.91           | -18.4%  | 65.5            | 20.7%   | 76                | 84.23             | -10.3%  |
| PETRO OUTRIGHT EURO     | 0A  | 0               | 4.09            | -100.0% | 0               | -       | 0                 | 0.36              | -0.4%   |
| PETRO OUTRIGHT EURO     | 0B  | 2               | 1.82            | 0.0%    | 6               | -69.7%  | 4                 | 13.04             | -67.4%  |
| PETRO OUTRIGHT EURO     | 0C  | 0               | 0               | -       | 4.5             | -100.0% | 1                 | 2.04              | -58.8%  |
| PETRO OUTRIGHT EURO     | 0D  | 203             | 127.82          | 58.9%   | 270.1           | -24.8%  | 207               | 163.52            | 26.5%   |
| PETRO OUTRIGHT EURO     | 0E  | 50              | 24.86           | 102.2%  | 29              | 73.4%   | 24                | 12.68             | 90.0%   |

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|-----------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b> |     |                 |                 |         |                 |         |                   |                   |         |
| PETRO OUTRIGHT EURO   | 0F  | 55              | 51.64           | 6.9%    | 39.9            | 38.3%   | 45                | 57.69             | -22.1%  |
| PETRO OUTRIGHT EURO   | 1T  | 0               | 0.36            | -37.5%  | 0               | -       | 0                 | 0.12              | 189.2%  |
| PETRO OUTRIGHT EURO   | 33  | 0               | 23.18           | -100.0% | 0.75            | -100.0% | 2                 | 4.48              | -45.4%  |
| PETRO OUTRIGHT EURO   | 59  | 0               | 0               | -       | 0               | -       | 0                 | 2.7               | -100.0% |
| PETRO OUTRIGHT EURO   | 5L  | 8               | 11.5            | -32.8%  | 2.25            | 243.4%  | 5                 | 7.51              | -29.2%  |
| PETRO OUTRIGHT EURO   | 63  | 9               | 5.27            | 62.1%   | 6.4             | 33.5%   | 5                 | 6.42              | -23.4%  |
| PETRO OUTRIGHT EURO   | 6L  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PETRO OUTRIGHT EURO   | 7I  | 9               | 14.36           | -40.2%  | 13.95           | -38.4%  | 9                 | 27.55             | -68.7%  |
| PETRO OUTRIGHT EURO   | 7P  | 0               | 0               | -       | 0               | -       | 0                 | 0.1               | 59.4%   |
| PETRO OUTRIGHT EURO   | 7R  | 12              | 18.32           | -33.3%  | 8               | 52.8%   | 12                | 22.03             | -43.5%  |
| PETRO OUTRIGHT EURO   | 88  | 0               | 1.14            | -60.0%  | 2.6             | -82.5%  | 1                 | 0.74              | 63.3%   |
| PETRO OUTRIGHT EURO   | CBB | 0               | 0               | -       | 0               | -       | 0                 | 0.2               | -100.0% |
| PETRO OUTRIGHT EURO   | CGB | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PETRO OUTRIGHT EURO   | CPB | 0               | 8.23            | -100.0% | 2.6             | -100.0% | 2                 | 2.49              | -19.7%  |
| PETRO OUTRIGHT EURO   | EFF | 0               | 0               | -       | 0.5             | -100.0% | 1                 | 0.98              | -31.6%  |
| PETRO OUTRIGHT EURO   | EFM | 0               | 0               | -       | 0               | -       | 2                 | 4.64              | -61.3%  |
| PETRO OUTRIGHT EURO   | ENS | 2               | 4.77            | -52.4%  | 2.25            | 1.0%    | 3                 | 6.05              | -54.1%  |
| PETRO OUTRIGHT EURO   | EWN | 0               | 2.05            | -77.8%  | 2.75            | -83.5%  | 4                 | 2.3               | 78.6%   |
| PETRO OUTRIGHT EURO   | FBD | 0               | 0               | -       | 0               | -       | 0                 | 0.06              | 703.9%  |
| PETRO OUTRIGHT EURO   | MBB | 0               | 2               | -100.0% | 0               | -       | 1                 | 3.21              | -69.8%  |
| PETRO OUTRIGHT EURO   | MBN | 64              | 63.05           | 1.7%    | 46.9            | 36.7%   | 54                | 71.75             | -25.0%  |
| PETRO OUTRIGHT EURO   | RBF | 0               | 0               | -       | 0               | -       | 0                 | 1.19              | -100.0% |
| PETRO OUTRIGHT EURO   | SMU | 0               | 0               | -       | 0               | -       | 2                 | 1.19              | 99.2%   |
| PETRO OUTRIGHT EURO   | T0  | 4               | 0.91            | 330.0%  | 3.05            | 28.2%   | 8                 | 3.83              | 106.3%  |
| PETRO OUTRIGHT EURO   | ULB | 0               | 0               | -       | 0               | -       | 6                 | 1.94              | 215.1%  |
| PETRO OUTRIGHT EURO   | V0  | 4               | 0               | -       | 0               | -       | 11                | 10.71             | 6.1%    |
| PETRO OUTRIGHT EURO   | W0  | 0               | 0               | -       | 0               | -       | 0                 | 0.4               | -100.0% |
| PETRO OUTRIGHT EURO   | X0  | 0               | 0               | -       | 0               | -       | 3                 | 1.17              | 136.5%  |
| PETRO OUTRIGHT EURO   | Y0  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PETRO OUTRIGHT NA     | 5Y  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PETRO OUTRIGHT NA     | DBB | 0               | 0               | -       | 0               | -       | 0                 | 5.08              | -100.0% |
| PETRO OUTRIGHT NA     | FCB | 5               | 10.14           | -51.6%  | 21.55           | -77.2%  | 12                | 12.07             | 0.9%    |
| PETRO OUTRIGHT NA     | FOB | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PETRO OUTRIGHT NA     | FOM | 0               | 0               | -       | 0               | -       | 0                 | 0.19              | 31.4%   |
| PETRO OUTRIGHT NA     | JE  | 5               | 0               | -       | 12              | -58.3%  | 2                 | 0.08              | 2712.6% |
| PETRO OUTRIGHT NA     | JET | 121             | 0               | -       | 87.5            | 38.2%   | 67                | 0                 | -       |

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|---------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>     |     |                 |                 |         |                 |         |                   |                   |         |
| PETRO OUTRIGHT NA         | MBL | 0               | 2.73            | -100.0% | 0               | -       | 3                 | 5.91              | -50.1%  |
| PETRO OUTRIGHT NA         | MEN | 40              | 46.09           | -14.2%  | 18.8            | 110.3%  | 31                | 37.71             | -18.6%  |
| PETRO OUTRIGHT NA         | MEO | 443             | 334.41          | 32.4%   | 402.55          | 10.0%   | 397               | 445.7             | -10.9%  |
| PETRO OUTRIGHT NA         | MFD | 3               | 1.77            | 84.6%   | 8               | -59.1%  | 4                 | 4.59              | -21.8%  |
| PETRO OUTRIGHT NA         | MMF | 8               | 3.95            | 95.4%   | 13.45           | -42.5%  | 8                 | 3.38              | 126.9%  |
| PETRO OUTRIGHT NA         | NYB | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PETRO OUTRIGHT NA         | NYT | 0               | 11.36           | -100.0% | 0               | -       | 0                 | 1.45              | -93.2%  |
| PETRO OUTRIGHT NA         | XER | 0               | 0               | -       | 0               | -       | 0                 | 0.2               | 79.3%   |
| PGE&E CITYGATE            | PC  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM AD HUB 5MW REAL TIME  | V3  | 5,807           | 0               | -       | 8,413.6         | -31.0%  | 6,568             | 7,896.15          | -16.8%  |
| PJM AD HUB 5MW REAL TIME  | Z9  | 338             | 58.18           | 480.1%  | 1,412.25        | -76.1%  | 443               | 457.4             | -3.2%   |
| PJM AECO DA OFF-PEAK      | X1  | 0               | 0               | -       | 0               | -       | 0                 | 501.71            | -100.0% |
| PJM AECO DA PEAK          | Y1  | 0               | 0               | -       | 0               | -       | 1                 | 27.36             | -98.1%  |
| PJM APS ZONE DA OFF-PEAK  | W4  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM APS ZONE DA PEAK      | S4  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM ATSI ELEC             | MOD | 0               | 0               | -       | 0               | -       | 92                | 0                 | -       |
| PJM ATSI ELEC             | MPD | 0               | 0               | -       | 0               | -       | 5                 | 0                 | -       |
| PJM BGE DA OFF-PEAK       | R3  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM BGE DA PEAK           | E3  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM COMED 5MW D AH O PK   | D9  | 96              | 0               | -       | 0               | -       | 342               | 97.81             | 249.3%  |
| PJM COMED 5MW D AH PK     | D8  | 0               | 0               | -       | 0               | -       | 28                | 5.4               | 422.9%  |
| PJM DAILY                 | JD  | 0               | 0               | -       | 0               | -       | 0                 | 1.36              | -100.0% |
| PJM DAYTON DA OFF-PEAK    | R7  | 3,187           | 0               | -       | 2,744           | 16.2%   | 942               | 2,242.94          | -58.0%  |
| PJM DAYTON DA PEAK        | D7  | 175             | 0               | -       | 165.5           | 5.6%    | 65                | 128.11            | -49.1%  |
| 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               | -       | 61                | 557.46            | -89.1%  |
| PJM JCPL DA PEAK          | J2  | 0               | 0               | -       | 0               | -       | 3                 | 30.4              | -91.5%  |
| PJM NI HUB 5MW REAL TIME  | B3  | 290             | 0               | -       | 909.45          | -68.1%  | 274               | 109.64            | 150.3%  |
| PJM NI HUB 5MW REAL TIME  | B6  | 4,694           | 0               | -       | 6,568           | -28.5%  | 7,428             | 2,448.54          | 203.4%  |
| PJM NILL DA OFF-PEAK      | L3  | 1,094           | 403.55          | 171.0%  | 2,973.9         | -63.2%  | 2,003             | 939.67            | 113.2%  |
| PJM NILL DA PEAK          | N3  | 55              | 14.55           | 278.4%  | 138.85          | -60.4%  | 94                | 58.64             | 59.9%   |
| PJM OFF-PEAK LMP SWAP FUT | JP  | 0               | 0               | -       | 6               | -100.0% | 7                 | 18.79             | -60.8%  |



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|-------------------------------------|-----|-----------------|-----------------|----------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>               |     |                 |                 |          |                 |         |                   |                   |         |
| PJM PECO ZONE5MW PEAK CAL MO DAY A  | 4N  | 0               | 0               | -        | 0               | -       | 3                 | 0                 | -       |
| PJM PEPCO DA OFF-PEAK               | Q8  | 0               | 0               | -        | 0               | -       | 29                | 0                 | -       |
| PJM PEPCO DA PEAK                   | R8  | 0               | 0               | -        | 0               | -       | 0                 | 0                 | -       |
| PJM PPL DA OFF-PEAK                 | F5  | 0               | 0               | -        | 0               | -       | 242               | 0                 | -       |
| PJM PPL DA PEAK                     | L5  | 0               | 0               | -        | 0               | -       | 13                | 0                 | -       |
| PJM PSEG DA OFF-PEAK                | W6  | 0               | 0               | -        | 0               | -       | 8                 | 0                 | -       |
| PJM PSEG DA PEAK                    | L6  | 0               | 0               | -        | 0               | -       | 0                 | 0                 | -       |
| PJM WES HUB PEAK LMP 50 M           | 4S  | 0               | 0               | -        | 0               | -       | 0                 | 0.6               | -100.0% |
| PJM WESTH DA OFF-PEAK               | E4  | 2,669           | 0               | -        | 2,955.2         | -9.7%   | 3,193             | 4,926.66          | -35.2%  |
| PJM WESTHDA PEAK                    | J4  | 115             | 0               | -        | 141.2           | -18.2%  | 167               | 280.53            | -40.6%  |
| PJM WESTH RT OFF-PEAK               | N9  | 20,850          | 172.73          | 11971.0% | 16,610          | 25.5%   | 14,351            | 14,323            | 0.2%    |
| PJM WESTH RT PEAK                   | L1  | 1,539           | 116.36          | 1222.3%  | 1,548.35        | -0.6%   | 992               | 873.58            | 13.6%   |
| PLASTICS                            | PGP | 2               | 36.45           | -95.0%   | 6               | -69.7%  | 42                | 25.77             | 62.2%   |
| PLASTICS                            | PPP | 0               | 0               | -        | 0               | -       | 0                 | 0                 | -       |
| PREMIUM UNLD 10P FOB MED            | 3G  | 12              | 9.68            | 25.4%    | 7.1             | 70.9%   | 13                | 19.35             | -30.7%  |
| PREMIUM UNLD 10PPM CARGOE           | 4G  | 0               | 0               | -        | 0               | -       | 0                 | 0.02              | -100.0% |
| PREMIUM UNLEAD 10PPM FOB            | 8G  | 0               | 5.36            | -100.0%  | 0               | -       | 3                 | 5.07              | -45.6%  |
| PREM UNL GAS 10PPM RDAM FOB BALMO   | 7N  | 0               | 0.68            | -100.0%  | 0               | -       | 0                 | 0.15              | 120.2%  |
| PREM UNL GAS 10PPM RDAM FOB SWAP    | 7L  | 2               | 3.73            | -45.1%   | 1.75            | 16.9%   | 1                 | 1.42              | -5.4%   |
| PROPANE NON-LDH MB (OPIS) BALMO SWP | 1S  | 0               | 4.55            | -100.0%  | 46.8            | -100.0% | 10                | 1.9               | 421.5%  |
| PROPANE NON-LDH MT. BEL (OPIS) SWP  | 1R  | 212             | 171.86          | 23.2%    | 634.6           | -66.6%  | 359               | 87                | 312.5%  |
| RBOB CALENDAR SWAP                  | RL  | 504             | 343.55          | 46.7%    | 483.95          | 4.1%    | 336               | 397.25            | -15.4%  |
| RBOB CRACK SPREAD                   | RM  | 73              | 6.36            | 1054.3%  | 57              | 28.9%   | 51                | 67.54             | -25.1%  |
| RBOB CRACK SPREAD BALMO S           | 1E  | 0               | 0               | -        | 0               | -       | 0                 | 0                 | -       |
| RBOB GASOLINE BALMO CLNDR           | 1D  | 62              | 52.41           | 18.6%    | 84.85           | -26.8%  | 52                | 36.83             | 40.8%   |
| RBOB PHY                            | RBL | 0               | 0               | -        | 0               | -       | 0                 | 0                 | -       |
| RBOB SPREAD (PLATTS) SWAP           | RI  | 0               | 0               | -        | 0               | -       | 0                 | 0.25              | 45.4%   |
| RBOB UP-DOWN CALENDAR SWA           | RV  | 421             | 242.5           | 73.4%    | 574.65          | -26.8%  | 483               | 410.87            | 17.5%   |
| RBOB VS HEATING OIL SWAP            | RH  | 100             | 61.36           | 62.2%    | 37.5            | 165.5%  | 48                | 23.91             | 102.8%  |
| ROCKIES KERN OPAL - NW IN           | IR  | 0               | 0               | -        | 0               | -       | 7                 | 0                 | -       |
| SAN JUAN BASIS SWAP                 | NJ  | 234             | 16.55           | 1314.3%  | 239.35          | -2.2%   | 118               | 10.44             | 1029.0% |
| SAN JUAN PIPE SWAP                  | XX  | 0               | 0               | -        | 0               | -       | 0                 | 1.33              | -100.0% |
| SINGAPORE 180CST BALMO              | BS  | 1               | 2.82            | -62.9%   | 2.55            | -59.0%  | 2                 | 3.39              | -46.6%  |
| SINGAPORE 380CST BALMO              | BT  | 1               | 4.82            | -76.4%   | 6.05            | -81.2%  | 5                 | 3.61              | 39.3%   |
| SINGAPORE 380CST FUEL OIL           | SE  | 258             | 110.05          | 134.7%   | 282.4           | -8.5%   | 251               | 149               | 68.4%   |
| SINGAPORE FUEL 180CST CAL           | UA  | 45              | 158.5           | -71.5%   | 51.1            | -11.7%  | 88                | 204.23            | -57.0%  |

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|-------------------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>               |     |                 |                 |         |                 |         |                   |                   |         |
| SINGAPORE FUEL OIL SPREAD           | SD  | 13              | 16.05           | -19.0%  | 17.15           | -24.2%  | 23                | 20.02             | 12.7%   |
| SINGAPORE GASOIL                    | MTB | 5               | 10.77           | -51.1%  | 2.5             | 110.9%  | 6                 | 7.53              | -23.4%  |
| SINGAPORE GASOIL                    | MTS | 118             | 64.59           | 82.8%   | 148.3           | -20.4%  | 120               | 98.99             | 21.0%   |
| SINGAPORE GASOIL                    | STF | 0               | 0               | -       | 0               | -       | 0                 | 0.04              | -100.0% |
| SINGAPORE GASOIL                    | STL | 0               | 0               | -       | 0               | -       | 1                 | 0.89              | -33.6%  |
| SINGAPORE GASOIL                    | STZ | 0               | 0               | -       | 12.5            | -100.0% | 1                 | 3.73              | -73.5%  |
| SINGAPORE GASOIL BALMO              | VU  | 8               | 4.55            | 72.0%   | 0               | -       | 5                 | 35.62             | -85.4%  |
| SINGAPORE GASOIL CALENDAR           | MSG | 0               | 5.45            | -100.0% | 0               | -       | 27                | 31.33             | -13.4%  |
| SINGAPORE GASOIL SWAP               | SG  | 90              | 145.36          | -37.8%  | 95.9            | -5.7%   | 111               | 353.79            | -68.7%  |
| SINGAPORE GASOIL VS ICE             | GA  | 0               | 34.09           | -100.0% | 7.5             | -100.0% | 24                | 163.83            | -85.5%  |
| SINGAPORE JET KERO BALMO            | BX  | 0               | 0               | -       | 0               | -       | 2                 | 1.07              | 102.9%  |
| SINGAPORE JET KERO GASOIL           | RK  | 1               | 65.91           | -98.6%  | 5               | -81.8%  | 14                | 72.33             | -80.1%  |
| SINGAPORE JET KEROSENE SW           | KS  | 40              | 64.91           | -38.4%  | 41.6            | -3.8%   | 65                | 205.42            | -68.5%  |
| SINGAPORE JET KERO VS. GASOIL BALMO | Z0  | 0               | 0               | -       | 0               | -       | 0                 | 0.2               | -0.4%   |
| SINGAPORE MOGAS 92 UNLEADED BALMO   | 1P  | 10              | 28.41           | -66.4%  | 8.75            | 9.1%    | 14                | 28.27             | -49.4%  |
| SINGAPORE MOGAS 92 UNLEADED SWP     | 1N  | 375             | 622.05          | -39.7%  | 402.1           | -6.7%   | 318               | 713.09            | -55.4%  |
| SINGAPORE NAPHTHA BALMO             | KU  | 0               | 0               | -       | 0               | -       | 0                 | 0.79              | -100.0% |
| SINGAPORE NAPHTHA SWAP              | SP  | 0               | 0               | -       | 0               | -       | 5                 | 6.65              | -30.1%  |
| SING FUEL                           | MSD | 0               | 0               | -       | 0               | -       | 0                 | 0.08              | -50.3%  |
| SOCAL BASIS SWAP                    | NS  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| SOCAL PIPE SWAP                     | XN  | 0               | 0               | -       | 0               | -       | 2                 | 0.26              | 636.5%  |
| SONAT BASIS SWAP FUTURE             | SZ  | 0               | 16.36           | -100.0% | 0               | -       | 58                | 24.56             | 136.9%  |
| SOUTHERN NAT LA NAT GAS             | M8  | 0               | 0               | -       | 0               | -       | 17                | 0                 | -       |
| SOUTH STAR TEX OKLHM KNS            | 8Z  | 0               | 0               | -       | 36.6            | -100.0% | 29                | 3.04              | 844.6%  |
| Sumas Basis Swap                    | NK  | 17              | 19.36           | -14.1%  | 27.6            | -39.7%  | 57                | 10.98             | 416.5%  |
| SUMAS NAT GAS PLATTS FIXED PRICE    | DVS | 0               | 0               | -       | 0               | -       | 11                | 0                 | -       |
| TC2 ROTTERDAM TO USAC 37K           | TM  | 0               | 0               | -       | 0               | -       | 0                 | 0.99              | -94.8%  |
| TC5 RAS TANURA TO YOKOHAM           | TH  | 0               | 0               | -       | 0               | -       | 0                 | 0.1               | 19.6%   |
| TCO BASIS SWAP                      | TC  | 163             | 2.55            | 6283.8% | 68.85           | 136.0%  | 156               | 660.37            | -76.4%  |
| TCO NG INDEX SWAP                   | Q1  | 0               | 0               | -       | 0               | -       | 15                | 14.51             | 6.4%    |
| TD3 MEG TO JAPAN 250K MT            | TL  | 0               | 0               | -       | 0               | -       | 0                 | 0.02              | -100.0% |
| TENN 800 LEG NAT GAS INDE           | L4  | 37              | 0               | -       | 13.95           | 166.9%  | 13                | 0.49              | 2463.8% |
| TENNESSEE 500 LEG BASIS S           | NM  | 0               | 12.68           | -100.0% | 0               | -       | 22                | 10.08             | 116.6%  |
| TENNESSEE 500 LEG NG INDE           | Y7  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| TENNESSEE 500 LEG NG SWIN           | T7  | 0               | 0               | -       | 0               | -       | 0                 | 1.11              | -100.0% |
| TENNESSEE 800 LEG NG BASI           | 6Z  | 0               | 0               | -       | 0               | -       | 15                | 10.19             | 51.6%   |

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|------------------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>              |     |                 |                 |         |                 |         |                   |                   |         |
| TENNESSEE ZONE 0 BASIS SW          | NQ  | 19              | 0               | -       | 0               | -       | 4                 | 0.89              | 358.9%  |
| Tetco ELA Basis                    | TE  | 0               | 0               | -       | 0               | -       | 5                 | 0                 | -       |
| TETCO M-3 INDEX                    | IX  | 195             | 0               | -       | 0               | -       | 44                | 30.55             | 43.2%   |
| Tetco STX Basis                    | TX  | 0               | 0               | -       | 18.25           | -100.0% | 18                | 0.25              | 7401.8% |
| TEXAS EASTERN ZONE M-3 BA          | NX  | 196             | 58.36           | 235.5%  | 93.5            | 109.4%  | 99                | 170.56            | -41.8%  |
| TEXAS GAS ZONE1 NG BASIS           | 9F  | 0               | 265.45          | -100.0% | 0               | -       | 64                | 26.32             | 142.6%  |
| TRANSCO ZONE 1 NG BASIS            | 8E  | 0               | 0               | -       | 0               | -       | 1                 | 0.48              | 200.5%  |
| Transco Zone 3 Basis               | CZ  | 0               | 2.82            | -100.0% | 0               | -       | 28                | 18.44             | 49.5%   |
| TRANSCO ZONE4 BASIS SWAP           | TR  | 267             | 95.59           | 178.9%  | 88              | 203.0%  | 300               | 52.13             | 475.3%  |
| TRANSCO ZONE 4 NAT GAS IN          | B2  | 14              | 0               | -       | 0               | -       | 5                 | 1.48              | 232.0%  |
| TRANSCO ZONE 6 BASIS SWAP          | NZ  | 19              | 33.27           | -41.5%  | 10.65           | 82.7%   | 42                | 14.85             | 183.9%  |
| TRANSCO ZONE 6 INDEX               | IT  | 0               | 1.82            | -100.0% | 0               | -       | 0                 | 3.47              | -91.3%  |
| TRANSCO ZONE 6 PIPE SWAP           | XZ4 | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| UCM FUT                            | UCM | 0               | 0               | -       | 0               | -       | 2                 | 2.45              | -6.8%   |
| ULSD 10PPM CIF MED SWAP            | Z6  | 0               | 0.14            | -100.0% | 0               | -       | 0                 | 0.01              | -100.0% |
| ULSD 10PPM CIF MED VS ICE          | Z7  | 10              | 4.09            | 133.3%  | 6.4             | 49.1%   | 4                 | 2.49              | 77.8%   |
| ULSD 10PPM CIF NW BALMO S          | B1  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| ULSD 10PPM CIF VS ICE GAS          | 7V  | 0               | 0               | -       | 0               | -       | 0                 | 0.15              | -32.7%  |
| ULSD UP-DOWN BALMO SWP             | 1L  | 367             | 131.82          | 178.4%  | 346.75          | 5.8%    | 179               | 79.12             | 126.6%  |
| UP DOWN GC ULSD VS NMX HO          | LT  | 2,321           | 1,331.73        | 74.3%   | 2,364.35        | -1.8%   | 1,975             | 1,473.92          | 34.0%   |
| USGC UNL 87 CRACK SPREAD           | RU  | 9               | 0               | -       | 33.75           | -73.1%  | 14                | 19.05             | -26.3%  |
| VENTURA NAT GAS PLATTS FIXED PRICE | DVA | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| WAHA BASIS                         | NW  | 347             | 328.36          | 5.7%    | 112.9           | 207.3%  | 162               | 110.84            | 45.8%   |
| WAHA INDEX SWAP FUTURE             | IY  | 0               | 0               | -       | 85.6            | -100.0% | 7                 | 0.83              | 712.0%  |
| WESTERN RAIL DELIVERY PRB          | QP  | 26              | 108.64          | -76.2%  | 119.25          | -78.3%  | 104               | 141.81            | -26.9%  |
| WTI-BRENT BULLET SWAP              | BY  | 0               | 0               | -       | 0               | -       | 0                 | 30.36             | -100.0% |
| WTI-BRENT CALENDAR SWAP            | BK  | 1,171           | 1,247.86        | -6.2%   | 834.25          | 40.3%   | 1,097             | 1,062.91          | 3.2%    |
| WTI CALENDAR                       | CS  | 981             | 1,318.45        | -25.6%  | 1,036.8         | -5.4%   | 1,600             | 1,590.02          | 0.6%    |
| WTS (ARGUS) VS WTI SWAP            | FF  | 83              | 363.64          | -77.3%  | 180             | -54.1%  | 241               | 251.73            | -4.3%   |
| WTS (ARGUS) VS WTI TRD MT          | FH  | 21              | 40.91           | -48.7%  | 7.5             | 180.0%  | 77                | 49.48             | 55.4%   |

### Energy Options

|                          |     |   |   |   |   |   |   |      |        |
|--------------------------|-----|---|---|---|---|---|---|------|--------|
| 1 MO GASOIL CAL SWAP SPR | GXA | 0 | 0 | - | 0 | - | 0 | 0    | -      |
| APPALACHIAN COAL         | 6K  | 0 | 0 | - | 0 | - | 0 | 3.35 | -95.3% |

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|-------------------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Options</b>               |     |                 |                 |         |                 |         |                   |                   |         |
| BRENT 1 MONTH CAL                   | AA  | 0               | 0               | -       | 0               | -       | 0                 | 0.79              | -100.0% |
| BRENT CALENDAR SWAP                 | BA  | 92              | 1,732.14        | -94.7%  | 55.65           | 66.1%   | 605               | 1,642.52          | -63.1%  |
| BRENT OIL LAST DAY                  | BE  | 39              | 857.77          | -95.5%  | 58.3            | -33.2%  | 208               | 465.58            | -55.3%  |
| BRENT OIL LAST DAY                  | BZO | 33              | 0               | -       | 0               | -       | 3                 | 0                 | -       |
| BRENT OIL LAST DAY                  | OS  | 14              | 713.36          | -98.1%  | 99.1            | -86.1%  | 218               | 908.22            | -76.0%  |
| COAL API2 INDEX                     | CLA | 234             | 7.95            | 2842.9% | 213.75          | 9.5%    | 262               | 17.68             | 1380.6% |
| COAL API2 INDEX                     | CQA | 277             | 7.27            | 3703.1% | 633.75          | -56.4%  | 398               | 14.94             | 2562.8% |
| COAL API2 INDEX                     | MTC | 0               | 0               | -       | 0               | -       | 1                 | 0                 | -       |
| COAL API4 INDEX                     | RLA | 0               | 10.23           | -100.0% | 0               | -       | 6                 | 4.92              | 12.5%   |
| COAL API4 INDEX                     | RQA | 0               | 12.5            | -100.0% | 0               | -       | 2                 | 1.71              | 39.0%   |
| COAL SWAP                           | CPF | 0               | 2.95            | -100.0% | 0               | -       | 3                 | 3.95              | -26.9%  |
| COAL SWAP                           | RPF | 0               | 35.23           | -100.0% | 68              | -100.0% | 15                | 11.27             | 34.3%   |
| CRUDE OIL 1MO                       | WA  | 5,599           | 4,737.5         | 18.2%   | 7,026.25        | -20.3%  | 9,325             | 8,181.83          | 14.0%   |
| CRUDE OIL APO                       | AO  | 633             | 3,809.95        | -83.4%  | 1,197           | -47.1%  | 2,857             | 3,528.67          | -19.0%  |
| CRUDE OIL CALNDR STRIP              | 6F  | 0               | 0               | -       | 0               | -       | 0                 | 0.24              | -100.0% |
| CRUDE OIL OUTRIGHTS                 | AH  | 227             | 0               | -       | 800             | -71.6%  | 85                | 3.57              | 2290.5% |
| CRUDE OIL OUTRIGHTS                 | DBP | 0               | 0               | -       | 0               | -       | 4                 | 20.71             | -82.8%  |
| CRUDE OIL PHY                       | CD  | 5               | 202.27          | -97.8%  | 110             | -95.9%  | 71                | 94.64             | -25.2%  |
| CRUDE OIL PHY                       | LC  | 555             | 1,914.64        | -71.0%  | 2,933.65        | -81.1%  | 1,925             | 874.5             | 120.1%  |
| CRUDE OIL PHY                       | LO  | 150,807         | 178,392.32      | -15.5%  | 138,833.65      | 8.6%    | 156,629           | 123,443.58        | 26.9%   |
| CRUDE OIL PHY                       | LO1 | 318             | 343.64          | -7.5%   | 183.2           | 73.4%   | 201               | 155.69            | 28.9%   |
| CRUDE OIL PHY                       | LO2 | 340             | 183.32          | 85.4%   | 180.6           | 88.2%   | 159               | 170.54            | -6.6%   |
| CRUDE OIL PHY                       | LO3 | 93              | 130.45          | -28.7%  | 56.8            | 63.7%   | 98                | 110.11            | -10.8%  |
| CRUDE OIL PHY                       | LO4 | 152             | 119.68          | 27.3%   | 58.4            | 160.9%  | 120               | 171.4             | -30.1%  |
| CRUDE OIL PHY                       | LO5 | 0               | 0               | -       | 0               | -       | 61                | 44.93             | 34.8%   |
| DAILY CRUDE OIL                     | DNM | 0               | 90.91           | -100.0% | 0               | -       | 32                | 150.4             | -79.0%  |
| ELEC FINSETTLED                     | PML | 0               | 1.09            | -100.0% | 0               | -       | 0                 | 5.65              | -97.3%  |
| ELEC MISO PEAK                      | 9T  | 0               | 0               | -       | 127             | -100.0% | 10                | 0                 | -       |
| ELEC MISO PEAK                      | OEM | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| ELECTRICITY OFF PEAK                | N9P | 0               | 0               | -       | 0               | -       | 0                 | 18.11             | -100.0% |
| ETHANOL SWAP                        | CVR | 264             | 249.82          | 5.5%    | 211.85          | 24.4%   | 289               | 400.18            | -27.9%  |
| ETHANOL SWAP                        | GVR | 0               | 63.41           | -100.0% | 7.5             | -100.0% | 16                | 72.98             | -78.7%  |
| EURO-DENOMINATED PETRO PROD         | EFB | 0               | 0               | -       | 0               | -       | 0                 | 2.68              | -100.0% |
| EURO-DENOMINATED PETRO PROD         | NWE | 0               | 0               | -       | 0               | -       | 0                 | 0.16              | -62.6%  |
| EUROPEAN JET KEROSENE NWE (PLATTS)  | 30  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| GASOIL CRACK SPREAD AVG PRICE OPTIO | 3U  | 0               | 0               | -       | 0               | -       | 0                 | 3.26              | -100.0% |

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|------------------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Options</b>              |     |                 |                 |         |                 |         |                   |                   |         |
| GASOLINE                           | GCE | 0               | 0               | -       | 0               | -       | 0                 | 2.77              | -82.2%  |
| HEATING OIL PHY                    | LB  | 50              | 11.41           | 341.0%  | 15.05           | 234.3%  | 25                | 34.92             | -29.8%  |
| HEATING OIL PHY                    | OH  | 2,885           | 2,790.5         | 3.4%    | 1,965.3         | 46.8%   | 2,398             | 3,116.29          | -23.1%  |
| HENRY HUB FINANCIAL LAST           | E7  | 75              | 275.91          | -72.7%  | 60.3            | 24.9%   | 94                | 260.86            | -64.2%  |
| HO 1 MONTH CLNDR OPTIONS           | FA  | 0               | 59.09           | -100.0% | 0               | -       | 14                | 87.14             | -84.1%  |
| HUSTN SHIP CHNL PIPE SWP           | PK  | 0               | 0               | -       | 18.2            | -100.0% | 15                | 0                 | -       |
| ISO NEW ENGLAND PK LMP             | OE  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| LLS CRUDE OIL                      | WJO | 0               | 0               | -       | 204             | -100.0% | 16                | 0                 | -       |
| MCCLOSKEY ARA ARGS COAL            | MTO | 0               | 27.27           | -100.0% | 260             | -100.0% | 36                | 106.92            | -66.7%  |
| MCCLOSKEY RCH BAY COAL             | MFO | 0               | 109.09          | -100.0% | 0               | -       | 7                 | 25.95             | -71.4%  |
| NATURAL GAS 12 M CSO FIN           | G7  | 18              | 0               | -       | 25              | -27.3%  | 10                | 0                 | -       |
| NATURAL GAS 1 M CSO FIN            | G4  | 763             | 3,677.14        | -79.3%  | 1,060           | -28.0%  | 1,074             | 3,504.12          | -69.4%  |
| NATURAL GAS 2 M CSO FIN            | G2  | 0               | 22.73           | -100.0% | 50              | -100.0% | 20                | 8.33              | 134.8%  |
| NATURAL GAS 3 M CSO FIN            | G3  | 0               | 36.36           | -100.0% | 57.5            | -100.0% | 259               | 268.98            | -3.8%   |
| NATURAL GAS 5 M CSO FIN            | G5  | 0               | 2.27            | -100.0% | 0               | -       | 11                | 2.58              | 313.8%  |
| NATURAL GAS 6 M CSO FIN            | G6  | 0               | 31.82           | -100.0% | 50              | -100.0% | 185               | 165.39            | 12.1%   |
| NATURAL GAS OPTION ON CALENDAR STR | 6J  | 40              | 17.64           | 126.8%  | 27              | 48.1%   | 51                | 55.82             | -7.8%   |
| NATURAL GAS PHY                    | KD  | 1,344           | 976.59          | 37.6%   | 1,299.3         | 3.4%    | 1,072             | 1,010.71          | 6.1%    |
| NATURAL GAS PHY                    | LN  | 105,865         | 73,679.5        | 43.7%   | 100,820.7       | 5.0%    | 77,449            | 83,079.64         | -6.8%   |
| NATURAL GAS PHY                    | ON  | 17,555          | 13,360.95       | 31.4%   | 16,018.95       | 9.6%    | 11,975            | 13,369.38         | -10.4%  |
| NATURAL GAS PHY                    | ON1 | 0               | 0.23            | -100.0% | 0               | -       | 0                 | 0.1               | -100.0% |
| NATURAL GAS PHY                    | ON2 | 0               | 0.23            | -100.0% | 0               | -       | 0                 | 0.06              | -100.0% |
| NATURAL GAS PHY                    | ON3 | 0               | 0.23            | -100.0% | 0               | -       | 0                 | 0.06              | -100.0% |
| NATURAL GAS PHY                    | ON4 | 0               | 0               | -       | 0               | -       | 0                 | 0.04              | -100.0% |
| NATURAL GAS PHY                    | ON5 | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NATURAL GAS SUMMER STRIP           | 4D  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| N ROCKIES PIPE SWAP                | ZR  | 0               | 27.27           | -100.0% | 0               | -       | 25                | 61.29             | -58.5%  |
| NY HARBOR HEAT OIL SWP             | AT  | 878             | 1,710.68        | -48.7%  | 531.65          | 65.1%   | 656               | 1,142.6           | -42.6%  |
| NYISO ZONE G 5MW PEAK OPTIONS      | 9U  | 0               | 0               | -       | 0               | -       | 2                 | 0                 | -       |
| NYMEX EUROPEAN GASOIL APO          | F7  | 0               | 6.09            | -100.0% | 0               | -       | 6                 | 1.06              | 443.4%  |
| NYMEX EUROPEAN GASOIL OPT          | F8  | 0               | 0               | -       | 0               | -       | 1                 | 0                 | -       |
| PETROCHEMICALS                     | 4H  | 5               | 95.05           | -94.3%  | 19.75           | -72.4%  | 53                | 89.6              | -41.1%  |
| PETROCHEMICALS                     | 4I  | 0               | 0               | -       | 0               | -       | 0                 | 1.79              | -100.0% |
| PETROCHEMICALS                     | 4J  | 0               | 40.91           | -100.0% | 7.5             | -100.0% | 7                 | 39.84             | -81.7%  |
| PETROCHEMICALS                     | 4K  | 0               | 0               | -       | 0               | -       | 0                 | 4.27              | -100.0% |
| PETROCHEMICALS                     | CPR | 0               | 0               | -       | 0               | -       | 0                 | 1.05              | -94.7%  |

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|---------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Options</b>     |     |                 |                 |         |                 |         |                   |                   |         |
| PETRO OUTRIGHT EURO       | 8H  | 0               | 0.45            | -100.0% | 0               | -       | 1                 | 4.82              | -85.2%  |
| PGE CITYGATE PIPE SWAP    | CW  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM CALENDAR STRIP        | 6O  | 0               | 58.18           | -100.0% | 1               | -100.0% | 6                 | 39.17             | -83.4%  |
| PJM ELECTRIC              | 6OO | 0               | 0               | -       | 0               | -       | 0                 | 0.02              | -100.0% |
| PJM MONTHLY               | JO  | 0               | 0               | -       | 0               | -       | 0                 | 0.16              | -100.0% |
| PJM WES HUB PEAK CAL MTH  | 6OA | 0               | 0               | -       | 0               | -       | 1                 | 0                 | -       |
| RBOB 1MO CAL SPD OPTIONS  | ZA  | 0               | 0               | -       | 0               | -       | 0                 | 10.22             | -100.0% |
| RBOB CALENDAR SWAP        | RA  | 122             | 17.73           | 589.7%  | 30              | 307.6%  | 86                | 392.62            | -78.2%  |
| RBOB PHY                  | OB  | 1,215           | 1,960.68        | -38.0%  | 1,135.4         | 7.0%    | 1,375             | 1,595.12          | -13.8%  |
| RBOB PHY                  | RF  | 2               | 7               | -74.0%  | 0               | -       | 22                | 47.98             | -55.2%  |
| ROTTERDAM 3.5%FUEL OIL CL | Q6  | 0               | 40.91           | -100.0% | 0.5             | -100.0% | 2                 | 21.43             | -88.7%  |
| SAN JUAN PIPE SWAP        | PJ  | 16              | 0               | -       | 0               | -       | 20                | 13.21             | 52.3%   |
| SHORT TERM                | U11 | 20              | 22.73           | -10.0%  | 0               | -       | 14                | 9.33              | 48.8%   |
| SHORT TERM                | U12 | 0               | 0               | -       | 6.25            | -100.0% | 8                 | 4.37              | 87.0%   |
| SHORT TERM                | U13 | 0               | 0               | -       | 47.5            | -100.0% | 10                | 8.43              | 18.8%   |
| SHORT TERM                | U14 | 3               | 0               | -       | 0               | -       | 7                 | 4.37              | 51.7%   |
| SHORT TERM                | U15 | 6               | 1.36            | 316.7%  | 0               | -       | 11                | 9.05              | 20.1%   |
| SHORT TERM                | U22 | 5               | 0               | -       | 0               | -       | 6                 | 12.5              | -50.7%  |
| SHORT TERM                | U23 | 3               | 0               | -       | 6.5             | -47.6%  | 10                | 3.57              | 172.8%  |
| SHORT TERM                | U24 | 0               | 15.91           | -100.0% | 0               | -       | 8                 | 2.48              | 235.5%  |
| SHORT TERM                | U25 | 0               | 0               | -       | 2.5             | -100.0% | 4                 | 0.4               | 896.1%  |
| SHORT TERM                | U26 | 0               | 0               | -       | 0               | -       | 4                 | 1.69              | 151.9%  |
| SHORT TERM CRUDE OIL      | C02 | 0               | 34.09           | -100.0% | 0               | -       | 0                 | 2.98              | -100.0% |
| SHORT TERM CRUDE OIL      | C05 | 0               | 2.27            | -100.0% | 0               | -       | 0                 | 0.2               | -100.0% |
| SHORT TERM NATURAL GAS    | U01 | 0               | 0               | -       | 10              | -100.0% | 7                 | 1.88              | 289.0%  |
| SHORT TERM NATURAL GAS    | U02 | 40              | 18.18           | 118.7%  | 0               | -       | 24                | 8.63              | 175.4%  |
| SHORT TERM NATURAL GAS    | U03 | 18              | 11.36           | 60.0%   | 0               | -       | 12                | 6.94              | 76.4%   |
| SHORT TERM NATURAL GAS    | U04 | 30              | 7.95            | 274.3%  | 15              | 98.5%   | 9                 | 4.76              | 93.4%   |
| SHORT TERM NATURAL GAS    | U05 | 0               | 11.36           | -100.0% | 67.5            | -100.0% | 9                 | 4.86              | 78.9%   |
| SHORT TERM NATURAL GAS    | U06 | 0               | 0               | -       | 0               | -       | 9                 | 11.31             | -18.7%  |
| SHORT TERM NATURAL GAS    | U07 | 32              | 0               | -       | 0               | -       | 12                | 3.27              | 252.5%  |
| SHORT TERM NATURAL GAS    | U08 | 0               | 31.82           | -100.0% | 0               | -       | 8                 | 6.15              | 26.9%   |
| SHORT TERM NATURAL GAS    | U09 | 27              | 4.55            | 500.0%  | 56.25           | -51.5%  | 21                | 2.98              | 621.3%  |
| SHORT TERM NATURAL GAS    | U10 | 39              | 13.64           | 183.3%  | 2.5             | 1445.5% | 15                | 7.54              | 96.6%   |
| SHORT TERM NATURAL GAS    | U16 | 14              | 0               | -       | 10              | 36.4%   | 12                | 2.68              | 346.4%  |
| SHORT TERM NATURAL GAS    | U17 | 36              | 0               | -       | 0               | -       | 8                 | 7.64              | 2.7%    |

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| Commodity                   |     | ADV<br>DEC 2015 | ADV<br>DEC 2014 | % CHG  | ADV<br>NOV 2015 | % CHG   | ADV<br>Y.T.D 2015 | ADV<br>Y.T.D 2014 | % CHG   |
|-----------------------------|-----|-----------------|-----------------|--------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Options</b>       |     |                 |                 |        |                 |         |                   |                   |         |
| SHORT TERM NATURAL GAS      | U18 | 13              | 9.09            | 37.5%  | 0               | -       | 4                 | 4.66              | -6.8%   |
| SHORT TERM NATURAL GAS      | U19 | 0               | 0               | -      | 2.5             | -100.0% | 13                | 2.48              | 405.2%  |
| SHORT TERM NATURAL GAS      | U20 | 0               | 0               | -      | 0               | -       | 7                 | 1.61              | 325.5%  |
| SHORT TERM NATURAL GAS      | U21 | 7               | 0               | -      | 0               | -       | 9                 | 3.77              | 146.4%  |
| SHORT TERM NATURAL GAS      | U27 | 0               | 0               | -      | 10              | -100.0% | 5                 | 0.69              | 597.3%  |
| SHORT TERM NATURAL GAS      | U28 | 0               | 0               | -      | 0               | -       | 2                 | 1.39              | 28.1%   |
| SHORT TERM NATURAL GAS      | U29 | 0               | 0               | -      | 0               | -       | 6                 | 2.18              | 189.8%  |
| SHORT TERM NATURAL GAS      | U30 | 9               | 0               | -      | 0               | -       | 16                | 0.99              | 1523.7% |
| SHORT TERM NATURAL GAS      | U31 | 6               | 9.09            | -35.0% | 0               | -       | 2                 | 1.98              | -24.3%  |
| SINGAPORE FUEL OIL 180 CS   | C5  | 0               | 0               | -      | 0               | -       | 0                 | 0                 | -       |
| SINGAPORE GASOIL CALENDAR   | M2  | 0               | 0               | -      | 0               | -       | 1                 | 0.6               | 99.2%   |
| SINGAPORE JET FUEL CALENDAR | N2  | 0               | 0               | -      | 0               | -       | 6                 | 11.41             | -48.0%  |
| SOCAL PIPE SWAP             | ZN  | 0               | 0               | -      | 0               | -       | 0                 | 12.38             | -100.0% |
| WTI 12 MONTH CALENDAR OPT   | WZ  | 0               | 0               | -      | 0               | -       | 8                 | 349.77            | -97.7%  |
| WTI 6 MONTH CALENDAR OPTI   | WM  | 0               | 0               | -      | 0               | -       | 0                 | 35.84             | -100.0% |
| WTI-BRENT BULLET SWAP       | BV  | 1,062           | 238.64          | 345.1% | 1,297.5         | -18.1%  | 1,061             | 2,200.68          | -51.8%  |
| WTI CRUDE OIL 12 M CSO F    | 7Z  | 0               | 0               | -      | 0               | -       | 0                 | 15.87             | -100.0% |
| WTI CRUDE OIL 1 M CSO FI    | 7A  | 3,306           | 5,843.18        | -43.4% | 7,508.75        | -56.0%  | 7,295             | 5,758.36          | 26.7%   |

### Commodities and Alternative Investments Futures

|           |    |    |      |        |      |        |   |      |        |
|-----------|----|----|------|--------|------|--------|---|------|--------|
| COCOA TAS | CJ | 6  | 1.23 | 363.0% | 24.9 | -77.2% | 7 | 1.26 | 470.6% |
| COFFEE    | KT | 1  | 4.09 | -84.4% | 1.85 | -65.6% | 3 | 1.69 | 48.1%  |
| COTTON    | TT | 1  | 0.41 | 66.7%  | 0.9  | -24.2% | 2 | 2.92 | -20.9% |
| SUGAR 11  | YO | 10 | 3.09 | 220.6% | 8.85 | 12.0%  | 6 | 3.02 | 105.8% |



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| Commodity                                       | ADV<br>DEC 2015  | ADV<br>DEC 2014     | % CHG        | ADV<br>NOV 2015     | % CHG        | ADV<br>Y.T.D 2015   | ADV<br>Y.T.D 2014   | % CHG        |
|---|------------------|---------------------|--------------|---------------------|--------------|---------------------|---------------------|--------------|
| <b>TOTAL FUTURES GROUP</b>                      |                  |                     |              |                     |              |                     |                     |              |
| Commodities and Alternative Investments Futures | 17               | 8.82                | 91.8%        | 36.5                | -53.7%       | 18                  | 8.89                | 104.7%       |
| Energy Futures                                  | 1,758,604        | 1,419,087.55        | 23.9%        | 1,684,181.55        | 4.4%         | 1,689,390           | 1,371,141.47        | 23.2%        |
| Metals Futures                                  | 237,212          | 258,691.27          | -8.3%        | 384,209.7           | -38.3%       | 308,948             | 294,496.91          | 4.9%         |
| <b>TOTAL FUTURES</b>                            | <b>1,995,833</b> | <b>1,677,787.64</b> | <b>19.0%</b> | <b>2,068,427.75</b> | <b>-3.5%</b> | <b>1,998,355.84</b> | <b>1,665,647.27</b> | <b>20.0%</b> |
| <b>TOTAL OPTIONS GROUP</b>                      |                  |                     |              |                     |              |                     |                     |              |
| Energy Options                                  | 295,190          | 298,937.55          | -1.3%        | 285,554.3           | 3.4%         | 279,235             | 257,627.76          | 8.4%         |
| Metals Options                                  | 26,934           | 34,649.05           | -22.3%       | 35,122.7            | -23.3%       | 35,518              | 42,119.01           | -15.7%       |
| <b>TOTAL OPTIONS</b>                            | <b>322,124</b>   | <b>333,586.59</b>   | <b>-3.4%</b> | <b>320,677</b>      | <b>0.5%</b>  | <b>314,752.86</b>   | <b>299,746.78</b>   | <b>5.0%</b>  |
| <b>TOTAL COMBINED</b>                           |                  |                     |              |                     |              |                     |                     |              |
| Metals  | 264,146          | 293,340.32          | -10.0%       | 419,332.4           | -37.0%       | 344,466             | 336,615.92          | 2.3%         |
| Energy  | 2,053,794        | 1,718,025.09        | 19.5%        | 1,969,735.85        | 4.3%         | 1,968,625           | 1,628,769.24        | 20.9%        |
| Commodities and Alternative Investments         | 17               | 8.82                | 91.8%        | 36.5                | -53.7%       | 18                  | 8.89                | 104.7%       |
| <b>GRAND TOTAL</b>                              | <b>2,317,957</b> | <b>2,011,374.23</b> | <b>15.2%</b> | <b>2,389,104.75</b> | <b>-3.0%</b> | <b>2,313,108.7</b>  | <b>1,965,394.05</b> | <b>17.7%</b> |