

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 1 of 21

Commodity		ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Metals Futures</b>									
COMEX GOLD	GC	218,476	134,675.47	62.2%	215,893.84	1.2%	217,218	165,404.5	31.3%
NYMEX HOT ROLLED STEEL	HR	361	123.37	192.8%	160.95	124.5%	264	232.48	13.4%
NYMEX PLATINUM	PL	13,144	10,537.05	24.7%	14,958.05	-12.1%	14,028	14,391.87	-2.5%
PALLADIUM	PA	7,558	7,733.05	-2.3%	4,743.63	59.3%	6,187	5,313.94	16.4%
URANIUM	UX	20	37.16	-46.2%	21.05	-5.0%	21	17.98	14.1%
COMEX SILVER	SI	84,708	62,945.74	34.6%	50,550.37	67.6%	68,067	53,179.47	28.0%
COMEX MINY GOLD	QO	450	226.16	99.2%	374.11	20.4%	413	263.87	56.6%
COMEX MINY SILVER	QI	40	46.68	-13.8%	28.37	41.9%	34	38.83	-11.2%
COMEX COPPER	HG	87,742	79,652.37	10.2%	69,683.42	25.9%	78,944	67,138.56	17.6%
COMEX MINY COPPER	QC	29	57.05	-48.5%	22.79	29.0%	26	36.25	-27.8%
Aluminium MW Trans Prem Platts	AUP	222	16.89	1212.8%	382.95	-42.1%	300	148.01	102.9%
ALUMINUM	AEP	33	0	-	36	-7.4%	35	18.38	88.4%
ALUMINUM	ALI	36	20.89	70.6%	11.53	209.3%	24	15.98	49.5%
ALUMINUM	MJP	14	0	-	80.68	-83.3%	46	0	-
COPPER	HGS	4	9.16	-61.8%	22.47	-84.4%	13	25.84	-50.7%
E-MICRO GOLD	MGC	5,073	1,227.63	313.3%	2,850.16	78.0%	3,990	1,611.24	147.6%
FERROUS PRODUCTS	BUS	0	0	-	0	-	0	2.21	-100.0%
FERROUS PRODUCTS	SSF	0	0	-	0	-	0	0	-
GOLD	GCK	432	187.58	130.4%	337.16	28.2%	386	202.91	90.2%
IRON ORE 58 CHINA TSI FUTURES	TIC	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA PLATTS FUTURES	PIO	21	0	-	0	-	11	10.33	1.8%
IRON ORE 62 CHINA TSI FUTURES	TIO	787	58.95	1234.7%	1,549.84	-49.2%	1,159	538.17	115.3%
LNDN ZINC	ZNC	2	0	-	2.32	-24.4%	2	1.53	32.8%
SILVER	SIL	398	553.53	-28.1%	314.58	26.5%	357	355.47	0.5%
<b>Metals Options</b>									
COMEX COPPER	HX	108	180	-40.1%	88.26	22.2%	98	107.16	-8.3%
COMEX GOLD	OG	59,886	25,028.53	139.3%	37,998.68	57.6%	49,223	29,780.74	65.3%
COMEX SILVER	SO	6,505	5,067.68	28.4%	3,846.89	69.1%	5,210	4,840.57	7.6%
COPPER	H4E	0	0	-	0	-	0	0.04	-100.0%
GOLD	OG1	61	34.95	74.0%	34.89	74.2%	48	24.18	99.3%
GOLD	OG2	102	18.63	448.8%	30.37	236.7%	67	29.7	126.4%
GOLD	OG3	37	32.11	16.6%	33.47	11.9%	36	22.26	59.5%
GOLD	OG4	38	14.37	161.3%	24.79	51.5%	31	12.79	145.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 2 of 21

Commodity		ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Metals Options</b>									
GOLD	OG5	0	0	-	39.79	-100.0%	19	5.16	275.8%
IRON ORE 62 CHINA TSI CALL OPTION	ICT	158	23.68	567.1%	204.21	-22.6%	181	96.28	87.5%
IRON ORE 62 CHINA TSI PUT OPTION	ICT	23	118.42	-81.0%	235.26	-90.4%	126	194.45	-35.1%
NYMEX PLATINUM	PO	239	389	-38.5%	318.05	-24.8%	278	230.34	20.5%
PALLADIUM	PAO	216	120.05	79.7%	107.89	100.0%	163	169.89	-3.9%
SILVER	SO1	1	1.26	-52.5%	0	-	0	1.69	-81.8%
SILVER	SO2	0	0.95	-100.0%	0	-	0	0.75	-100.0%
SILVER	SO3	0	0.26	-100.0%	0	-	0	0.77	-100.0%
SILVER	SO4	0	0.21	90.0%	0	-	0	0.56	-63.2%
SILVER	SO5	0	0	-	0.26	-100.0%	0	0.8	-84.0%
<b>Energy Futures</b>									
CRUDE OIL PHY	CL	1,280,335	1,066,477.16	20.1%	1,142,647.95	12.0%	1,213,257	799,218.94	51.8%
CRUDE OIL	WS	2,194	3,012.58	-27.2%	1,056.26	107.8%	1,640	794.74	106.4%
MINY WTI CRUDE OIL	QM	19,203	23,174.47	-17.1%	16,457.68	16.7%	17,865	12,448.6	43.5%
BRENT OIL LAST DAY	BZ	108,673	159,104.42	-31.7%	143,174	-24.1%	125,481	103,759.2	20.9%
HEATING OIL PHY	HO	160,088	181,637.89	-11.9%	175,845.68	-9.0%	167,765	146,035.65	14.9%
HTG OIL	BH	0	0	-	0	-	0	8.48	-100.0%
MINY HTG OIL	QH	0	0.26	52.0%	0.42	-5.0%	0	0.39	5.9%
RBOB PHY	RB	192,084	178,308.74	7.7%	176,967.21	8.5%	184,719	159,296.83	16.0%
MINY RBOB GAS	QU	0	0.26	-24.0%	0.16	26.7%	0	0.23	-20.3%
NATURAL GAS	HP	5,934	3,588.58	65.4%	5,275.47	12.5%	5,613	4,221.02	33.0%
LTD NAT GAS	HH	13,250	11,546.21	14.8%	12,350.37	7.3%	12,812	11,452.83	11.9%
MINY NATURAL GAS	QG	1,157	3,007.32	-61.5%	1,375.63	-15.9%	1,263	1,305.13	-3.2%
PJM MONTHLY	JM	25	5.05	388.9%	6.32	291.1%	16	29.11	-45.9%
NATURAL GAS PHY	NG	350,194	369,196.21	-5.1%	340,679.21	2.8%	345,559	323,211.43	6.9%
RBOB GAS	RT	50	76.26	-34.4%	71.05	-29.6%	60	71.39	-15.6%
3.5% FUEL OIL CID MED SWA	7D	19	3.42	465.6%	15.26	26.8%	17	3.54	390.2%
3.5% FUEL OIL CIF BALMO S	8D	3	2.11	42.5%	0.26	1039.8%	2	0.6	175.6%
AEP-DAYTON HUB DAILY	VD	0	0	-	0	-	0	0	-
AEP-DAYTON HUB MTHLY	VM	0	0	-	0	-	0	2.62	-100.0%
AEP-DAYTON HUB OFF-PEAK M	VP	0	0	-	0	-	0	3.72	-100.0%
ALGONQUIN CITYGATES BASIS	B4	29	8	258.1%	33.79	-15.2%	31	5.61	455.5%

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 3 of 21

Commodity		ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
ANR LOUISIANA BASIS SWAP	ND	0	90.11	-100.0%	0	-	0	11.84	-100.0%
ANR OKLAHOMA	NE	64	54.53	17.7%	86.53	-25.8%	75	45.51	65.0%
APPALACHIAN COAL (PHY)	QL	0	23.84	-100.0%	0	-	0	10.48	-100.0%
ARGUS LLS VS. WTI (ARG) T	E5	597	527.74	13.2%	662.58	-9.9%	629	387.82	62.2%
ARGUS PROPAN FAR EST INDE	7E	51	7.42	581.2%	58.11	-13.0%	54	22.89	136.9%
ARGUS PROPAN(SAUDI ARAMCO	9N	49	15	226.0%	56.05	-12.8%	52	28.17	85.9%
AUSTRIALIAN COKE COAL	ALW	13	15.68	-19.7%	16.74	-24.7%	15	7.47	95.6%
BRENT BALMO SWAP	J9	24	8	195.6%	1.05	2146.8%	13	19.19	-34.1%
BRENT CALENDAR SWAP	CY	143	335	-57.2%	14.42	894.0%	81	234.16	-65.6%
BRENT CFD SWAP	6W	0	0	-	0	-	0	3.75	-100.0%
BRENT FINANCIAL FUTURES	BB	17	1,224.63	-98.7%	27.95	-41.0%	22	291.68	-92.4%
BRENT FINANCIAL FUTURES	MBC	0	0	-	73.37	-100.0%	36	4.4	711.8%
BRENT FINANCIAL FUTURES	MDB	0	0	-	0	-	0	1.54	-100.0%
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	93	41.21	125.7%	56.05	65.9%	75	57.85	29.6%
CENTERPOINT BASIS SWAP	PW	0	33.79	-100.0%	33.37	-100.0%	16	89.91	-81.9%
CENTERPOINT EAST INDEX	II	0	0	-	0	-	0	2.68	-100.0%
CENTER POINT NAT GAS FIXED PRICE	DAC	0	0	-	0	-	0	0.13	-100.0%
CHICAGO ETHANOL SWAP	CU	3,735	3,155.32	18.4%	5,035.74	-25.8%	4,369	3,956.88	10.4%
CHICAGO ULSD (PLATTS) SWA	4C	0	0	-	0	-	0	0	-
CHICAGO ULSD PL VS HO SPR	5C	26	4.79	448.1%	14.47	81.4%	21	17.4	17.9%
CHICAGO UNL GAS PL VS RBO	3C	0	11.79	-100.0%	59.21	-100.0%	29	1.36	2015.4%
CIG BASIS	CI	582	11.26	5065.9%	488.37	19.1%	536	189.41	183.1%
CIG ROCKIES NG INDEX SWA	Z8	47	0	-	0	-	24	0	-
CINERGY HUB OFF-PEAK MONT	EJ	3	6.32	-52.5%	0	-	2	2.49	-38.2%
CINERGY HUB PEAK MONTH	EM	0	0	-	0	-	0	0.16	-100.0%
CIN HUB 5MW D AH O PK	K2	3,222	1,237.89	160.3%	3,920	-17.8%	3,562	705.77	404.7%
CIN HUB 5MW D AH PK	H5	298	67.11	343.3%	265.79	11.9%	282	41.81	574.5%
CIN HUB 5MW REAL TIME O P	H4	2,838	0	-	15,461.05	-81.6%	8,988	3,113.64	188.7%
CIN HUB 5MW REAL TIME PK	H3	701	0	-	810	-13.4%	754	81.89	821.0%
COAL SWAP	ACM	17	34.21	-51.8%	51.05	-67.7%	33	16.28	104.7%
COAL SWAP	SSI	0	16.89	-98.2%	3.74	-92.0%	2	12.5	-84.2%
COLUMB GULF MAINLINE NG B	5Z	0	150.16	-100.0%	208.74	-100.0%	102	101.64	0.1%
COLUMBIA GULF MAIN NAT G	L2	0	32.63	-100.0%	0	-	0	13.36	-100.0%
COLUMBIA GULF NAT GAS FIXED PRICE	DCE	0	0	-	0	-	0	1.93	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 4 of 21

Commodity		ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
COLUMBIA GULF ONSHORE	GL	0	0	-	163.58	-100.0%	80	18.27	336.2%
CONWAY NATURAL GASOLINE (OPIS) SWA	8L	35	1.05	3210.8%	6.63	425.5%	21	4.08	417.3%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	0	6.32	-100.0%	3.95	-100.0%	2	7.76	-75.2%
CONWAY PROPANE 5 DECIMALS SWAP	8K	387	157.21	146.1%	228.95	69.0%	310	220.14	40.8%
CRUDE OIL	LPS	275	0	-	190.26	44.6%	234	120.74	93.6%
CRUDE OIL OUTRIGHTS	42	1	33.11	-96.5%	0.74	56.1%	1	47.56	-98.0%
CRUDE OIL OUTRIGHTS	DBL	0	105.53	-100.0%	0	-	0	128.9	-100.0%
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-	0	0.93	-100.0%
CRUDE OIL OUTRIGHTS	WCC	279	236.05	18.1%	519.47	-46.3%	396	251.08	57.7%
CRUDE OIL PHY	CLL	0	0	-	0	-	0	0	-
CRUDE OIL SPRDS	38	5	0	-	11.84	-57.8%	8	1.19	602.8%
CRUDE OIL SPRDS	WTT	15	0	-	64.26	-77.2%	39	29.81	30.2%
CRUDE OIL TRADE AT MARKER SINGAPOR	CLS	0	0	-	0	-	0	0	-
DAILY PJM	AOR	0	0	-	0	-	0	0	-
DAILY PJM	IDO	0	0	-	0	-	0	0	-
DAILY PJM	NOC	0	0	-	0	-	0	0	-
DAILY PJM	PAP	0	0	-	0	-	0	0	-
DAILY PJM	PEO	0	0	-	0	-	0	0	-
DAILY PJM	PNO	0	0	-	0	-	0	0	-
DAILY PJM	PNP	0	0	-	0	-	0	0	-
DAILY PJM	PWO	0	0	-	0	-	0	0	-
DAILY PJM	PWP	0	0	-	0	-	0	0	-
DAILY PJM	WOR	0	0	-	0	-	0	0	-
DAILY PJM	ZAO	0	0	-	0	-	0	0	-
DAILY PJM	ZGO	0	0	-	0	-	0	31.7	-100.0%
DAILY PJM	ZJO	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWAP	7G	0	0	-	0	-	0	93.51	-100.0%
DATED TO FRONTLINE BRENT	FY	152	115.79	31.3%	0	-	78	136.86	-43.0%
DEMARC INDEX FUTURE	DI	0	0	-	0	-	0	0	-
DIESEL 10P BRG FOB RDM VS	7X	0	0.53	-100.0%	0	-	0	0.04	-100.0%
DIESEL10PPM BARG VS ICE LS	LSE	0	0	-	0	-	0	0	-
DOMINION TRAN INC - APP I	IH	28	0	-	34.74	-19.7%	31	10.12	208.5%
DOMINION TRANSMISSION INC	PG	1,102	48.21	2185.4%	846.32	30.2%	977	348.13	180.7%
DUBAI CRUDE OIL BALMO	BI	0	5.26	-100.0%	0	-	0	0.4	-100.0%
DUBAI CRUDE OIL CALENDAR	DC	37	235.21	-84.3%	96.95	-61.8%	66	186.66	-64.5%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	0	-	0	3.32	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 5 of 21

Commodity		ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
EASTERN RAIL DELIVERY CSX	QX	23	272.63	-91.5%	86.05	-73.0%	54	159.71	-66.3%
EAST/WEST FUEL OIL SPREAD	EW	2	30.53	-94.9%	0.26	488.9%	1	9.28	-90.1%
EIA FLAT TAX ONHWAY DIESE	A5	14	15.95	-11.0%	189.26	-92.5%	99	37.31	166.6%
ELEC ERCOT DLY OFF PK	R4	0	0	-	0	-	0	0	-
ELEC ERCOT DLY PEAK	I7	0	0	-	0	-	0	0	-
ELEC ERCOT DLY PEAK	N1	0	0	-	0	-	0	4.62	-100.0%
ELEC ERCOT DLY PEAK	R1	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	O1	0	0	-	0	-	0	69.43	-100.0%
ELEC FINSETTLED	47	64	0	-	0	-	33	6.06	437.1%
ELEC FINSETTLED	49	0	0	-	0	-	0	5.04	-100.0%
ELEC MISO PEAK	4L	0	0	-	0	-	0	6.05	-100.0%
ELEC MISO PEAK	55	0	0	-	0	-	0	8.05	-100.0%
ELEC NYISO OFF-PEAK	4M	0	0	-	0	-	0	22.91	-100.0%
ELEC NYISO OFF-PEAK	58	0	0	-	0	-	0	148.62	-100.0%
ELECTRICITY OFF PEAK	46	1,174	0	-	0	-	602	110.92	442.8%
ELECTRICITY OFF PEAK	4P	0	0	-	0	-	0	46.17	-100.0%
ELECTRICITY OFF PEAK	50	0	0	-	0	-	0	92.96	-100.0%
EL PASO PERMIAN INDEX SWA	IL	19	0	-	0	-	10	0	-
EMMISSIONS	CPL	0	0	-	0	-	0	1.98	-100.0%
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWA	I6	0	0	-	225.26	-100.0%	110	113.82	-3.6%
ERCOT NORTH ZMCPE 5MW PEAK	I5	0	0	-	12.37	-100.0%	6	12.06	-50.0%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	98	105.79	-7.3%	95.26	2.9%	97	116.11	-16.7%
EU LOW SULPHUR GASOIL CRACK	LSC	0	0	-	0	-	0	0	-
EURO 1% FUEL OIL NEW BALM	KX	2	0	-	9.11	-79.7%	5	0.52	939.9%
EURO 3.5% FUEL OIL RDAM B	KR	17	61.95	-73.0%	15.63	7.2%	16	25.16	-35.6%
EURO 3.5% FUEL OIL SPREAD	FK	19	65.21	-70.5%	48.42	-60.2%	33	42.71	-21.7%
EURO-DENOMINATED PETRO PROD	IBE	0	0	-	0	-	0	0	-
EURO-DENOMINATED PETRO PROD	NCP	0	24.32	-100.0%	3.68	-100.0%	2	10.62	-83.1%
EURO GASOIL 10 CAL SWAP	GT	0	0	-	0.16	-100.0%	0	0.06	39.1%
EURO GASOIL 10PPM VS ICE	ET	1	0.26	185.0%	3.68	-79.6%	2	4.21	-48.2%
EUROPE 1% FUEL OIL NWE CA	UF	5	5.42	-15.1%	15	-69.3%	10	7.59	27.4%
EUROPE 1% FUEL OIL RDAM C	UH	5	6.05	-24.8%	0.53	764.5%	3	0.66	294.7%
EUROPE 3.5% FUEL OIL MED	UI	25	4.21	499.7%	17.58	43.6%	22	5.57	286.0%
EUROPE 3.5% FUEL OIL RDAM	UV	337	639.68	-47.3%	387.05	-12.9%	361	389.23	-7.1%
EUROPEAN GASOIL (ICE)	7F	22,582	823.74	2641.4%	19,737.42	14.4%	21,196	3,046.56	595.7%

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 6 of 21

Commodity		ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
EUROPEAN NAPHTHA BALMO	KZ	9	6	54.2%	6	54.2%	8	3.9	96.7%
EUROPEAN NAPHTHA CRACK SPR	EN	131	398.58	-67.1%	247.05	-47.0%	188	308.02	-39.1%
EUROPE DATED BRENT SWAP	UB	566	82.95	582.8%	15.79	3487.2%	298	154.27	93.3%
EUROPE JET KERO NWE CALSW	UJ	1	5.53	-83.7%	0	-	0	1.97	-76.6%
EUROPE NAPHTHA CALSWAP	UN	46	93.74	-50.8%	42.53	8.4%	44	59.16	-25.0%
EURO PROPANE CIF ARA SWA	PS	43	9.42	355.4%	42.89	0.0%	43	19.52	119.8%
FLORIDA GAS ZONE3 BASIS S	FP	0	33.79	-100.0%	0	-	0	57.35	-100.0%
FREIGHT MARKETS	FLP	18	0	-	12.79	42.3%	16	3.02	415.4%
FUEL OIL CRACK VS ICE	FO	188	245.84	-23.7%	198	-5.3%	193	175.82	9.6%
FUEL OIL NWE CRACK VS ICE	FI	0	5.53	-100.0%	0	-	0	1.21	-100.0%
FUEL OIL (PLATS) CAR CM	1W	0	0	-	6.47	-96.1%	3	1.04	214.5%
FUEL OIL (PLATS) CAR CN	1X	1	4.63	-80.6%	0	-	0	0.81	-43.3%
FUELOIL SWAP:CARGOES VS.B	FS	42	34.21	21.7%	29.42	41.6%	36	18.4	93.9%
GAS EURO-BOB OXY NWE BARGES	7H	372	503.63	-26.2%	536.84	-30.8%	452	318.24	42.1%
GAS EURO-BOB OXY NWE BARGES CRK	7K	974	1,396.05	-30.2%	907.74	7.3%	942	813.04	15.8%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0.05	-100.0%	0	-	0	0.04	-100.0%
GASOIL 0.1 CARGOES CIF NE	TW	0	0	-	0	-	0	0.04	-100.0%
GASOIL 0.1 CIF MED BALMO	X6	0	0	-	0	-	0	0.02	-100.0%
GASOIL 0.1 CIF MED SWAP	Z4	0	0	-	3.16	-100.0%	2	0.2	678.6%
GASOIL 0.1CIF MED VS ICE	Z5	0	0.79	-100.0%	4.21	-100.0%	2	0.97	111.0%
GASOIL 0.1 CIF NWE VS ISE	TU	0	0	-	0	-	0	1.05	-100.0%
GASOIL 0.1 CRG CIF NW VS	4V	0	0	-	0.26	-100.0%	0	0.04	224.6%
GASOIL 0.1 RDAM BRGS VS I	WQ	2	1.32	14.0%	0	-	1	0.71	8.1%
GASOIL 0.1 ROTTERDAM BARG	VL	0	0	-	0	-	0	0.04	-100.0%
GASOIL 10P CRG CIF NW VS	3V	0	0	-	0.53	-100.0%	0	0.2	29.8%
GASOIL 10PPM CARGOES CIF	TY	0	0	-	0.16	-100.0%	0	0.13	-41.0%
GASOIL 10PPM VS ICE SWAP	TP	1	8.74	-90.3%	0.37	130.7%	1	5.77	-89.3%
GASOIL CALENDAR SWAP	GX	1	7.37	-90.5%	0.32	121.7%	1	1.04	-50.7%
GASOIL CRACK SPREAD CALEN	GZ	60	514.16	-88.4%	39.63	50.8%	50	153.56	-67.5%
GASOIL MINI CALENDAR SWAP	QA	19	5.26	258.1%	10.95	72.2%	15	13.13	14.3%
GASOLINE UP-DOWN BALMO SW	1K	11	17.63	-40.4%	18.42	-43.0%	14	24.29	-40.9%
GC ULSD VS GC JET SPREAD	VV	0	0	-	0	-	0	0	-
GROUP THREE ULSD (PLATTS)	A7	0	0	-	0	-	0	0.79	-100.0%
GRP THREE ULSD(PLT)VS HEA	A6	167	210.84	-20.7%	124.26	34.6%	146	181.85	-19.6%
GRP THREE UNL GS (PLT) VS	A8	70	87.32	-19.5%	98.68	-28.8%	84	74.26	13.3%
GULF COAST 3% FUEL OIL BA	VZ	16	62.26	-74.3%	87	-81.6%	51	49.13	3.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 7 of 21

Commodity		ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
GULF COAST GASOLINE CLNDR	GS	0	51.32	-100.0%	68.42	-100.0%	33	28.72	16.1%
GULF COAST JET FUEL CLNDR	GE	0	61.63	-100.0%	6.47	-100.0%	3	14.5	-78.2%
GULF COAST JET VS NYM 2 H	ME	1,576	796.26	97.9%	1,495.89	5.4%	1,537	1,065.74	44.2%
GULF COAST NO.6 FUEL OIL	MF	3,307	4,553.74	-27.4%	3,348.58	-1.2%	3,327	3,207.63	3.7%
GULF COAST NO.6 FUEL OIL	MG	81	15.53	418.5%	60	34.2%	71	69.29	1.8%
GULF COAST ULSD CALENDAR	LY	12	22.26	-45.9%	100.37	-88.0%	55	34.44	59.9%
GULF COAST ULSD CRACK SPR	GY	15	30.26	-50.4%	75	-80.0%	44	15.65	182.6%
HEATING OIL BALMO CLNDR S	1G	5	0	-	3.95	26.7%	4	7.17	-37.4%
HEATING OIL PHY	HOL	0	0	-	0	-	0	0	-
HEATING OIL VS ICE GASOIL	HA	0	0	-	0	-	0	0	-
HENRY HUB BASIS SWAP	HB	836	677.68	23.4%	2,079.32	-59.8%	1,442	584.46	146.7%
HENRY HUB INDEX SWAP FUTU	IN	839	227.16	269.5%	1,756.05	-52.2%	1,286	439.06	192.9%
HENRY HUB SWAP	NN	28,078	27,611.47	1.7%	31,396.16	-10.6%	29,695	21,070.38	40.9%
HENRY HUB SWING FUTURE	SN	0	0	-	15.26	-100.0%	7	4.74	56.8%
HOUSTON SHIP CHANNEL BASI	NH	135	76.95	74.9%	473.16	-71.6%	300	191.68	56.3%
HOUSTON SHIP CHANNEL INDE	IP	0	0	-	0	-	0	0.71	-100.0%
HUSTN SHIP CHNL PIPE SWP	XJ	0	0	-	0	-	0	16.1	-100.0%
ICE BRENT DUBAI SWAP	DB	0	113.16	-100.0%	0	-	0	49.57	-100.0%
IN DELIVERY MONTH EUA	6T	285	160.11	78.0%	252.63	12.8%	269	413.45	-34.9%
INDIANA MISO	FAD	0	0	-	0	-	0	0	-
INDIANA MISO	FDM	0	0	-	0	-	0	0	-
INDIANA MISO	FTD	0	0	-	0	-	0	0	-
INDIANA MISO	FTM	0	0	-	0	-	0	0	-
INDIANA MISO	PDD	0	0	-	0	-	0	0	-
INDIANA MISO	PDM	0	41.37	-100.0%	0	-	0	8.85	-100.0%
INDIANA MISO	PTD	0	0	-	0	-	0	0	-
INDIANA MISO	PTM	0	0	-	0	-	0	0	-
INDONESIAN COAL	MCC	2	6.32	-64.4%	0	-	1	7.13	-83.8%
ISO NEW ENGLAND OFF-PEAK	KI	0	0	-	0	-	0	0	-
ISO NEW ENGLAND PK LMP	NI	0	0	-	0	-	0	0.08	-100.0%
JAPAN C&F NAPHTHA CRACK S	JB	6	5.58	7.5%	81	-92.6%	43	12.79	232.5%
JAPAN C&F NAPHTHA SWAP	JA	56	68.42	-18.4%	76.42	-27.0%	66	46.55	41.5%
JAPAN NAPHTHA BALMO SWAP	E6	0	6.95	-100.0%	4.84	-100.0%	2	2	18.2%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	1	4.84	-74.2%	0	-	1	1.1	-41.9%
JET BARGES VS ICE GASOIL	JR	0	0	-	1.16	-100.0%	1	0.06	851.3%
JET CIF NWE VS ICE	JC	4	6.42	-38.5%	1.05	275.3%	3	5.04	-49.6%

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 8 of 21

Commodity		ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
JET FUEL BRG FOB RDM VS I	9Q	0	0	-	0.11	-100.0%	0	0.16	-67.6%
JET FUEL CRG CIF NEW VS I	6X	2	0	-	0	-	1	0.19	314.0%
JET FUEL UP-DOWN BALMO CL	1M	192	45.42	321.6%	195.26	-1.9%	193	152.02	27.2%
LA CARB DIESEL (OPIS)	LX	0	0	-	0	-	0	0.92	-100.0%
LA CARB DIESEL (OPIS) SWA	KL	9	33.68	-73.3%	7.21	24.8%	8	30.3	-73.2%
LA CARBOB GASOLINE(OPIS)S	JL	34	19.74	71.0%	107.89	-68.7%	70	23.52	197.1%
LA JET FUEL VS NYM NO 2 H	MQ	16	0	-	12.37	30.6%	14	2.13	570.3%
LA JET (OPIS) SWAP	JS	101	47.37	113.8%	56.58	79.0%	79	42.77	85.9%
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	WJ	219	665.32	-67.1%	413.95	-47.1%	314	435.4	-27.9%
MARS (ARGUS) VS WTI SWAP	YX	423	306.58	37.8%	460.42	-8.2%	441	292.73	50.6%
MARS (ARGUS) VS WTI TRD M	YV	588	9.21	6285.1%	472.11	24.6%	532	67.23	690.8%
MARS BLEND CRUDE OIL	MB	84	0	-	6.05	1284.5%	46	0	-
MCCLOSKEY ARA ARGS COAL	MTF	9,675	8,461.74	14.3%	12,950.95	-25.3%	11,271	8,425.86	33.8%
MCCLOSKEY RCH BAY COAL	MFF	1,184	811.26	45.9%	1,857.68	-36.3%	1,512	1,122.24	34.7%
MGF FUT	MGF	3	0	-	0	-	2	0.34	352.6%
MGN1 SWAP FUT	MGN	12	15.26	-18.4%	10.16	22.6%	11	7.52	50.7%
MICHIGAN BASIS	NF	90	0	-	96	-6.2%	93	25.91	258.8%
MICHIGAN MISO	HMO	2,658	1,237.89	114.7%	3,920	-32.2%	3,273	480	581.8%
MICHIGAN MISO	HMW	161	67.11	139.2%	212.11	-24.3%	186	26.86	591.2%
MINI GAS EUROBOB OXY NWE ARGS BALM	MEB	40	18.47	116.0%	5	698.0%	23	13.79	66.0%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	10	26.32	-62.8%	26.32	-62.8%	18	18.98	-6.0%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	55	29.79	84.0%	38.68	41.7%	47	34.65	35.5%
MJB FUT	MJB	0	0	-	0	-	0	0.04	-100.0%
MJC FUT	MJC	3	3.16	-5.0%	7.26	-58.7%	5	3.08	64.7%
MNC FUT	MNC	197	225.26	-12.4%	207.42	-4.8%	202	201.2	0.5%
MONT BELVIEU ETHANE 5 DECIMAL	C0	1,699	208.89	713.3%	1,126.58	50.8%	1,420	366.58	287.4%
MONT BELVIEU ETHANE OPIS BALMO	8C	8	10.79	-30.5%	6.05	23.9%	7	10.93	-37.8%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	5,163	2,520.53	104.8%	4,183.79	23.4%	4,686	2,437.12	92.3%
MONT BELVIEU LDH PROPANE OPIS BALM	8O	30	43.79	-31.4%	8.95	235.9%	20	31.14	-36.5%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	770	455.21	69.1%	357.95	115.1%	569	256.64	121.8%
MONT BELVIEU NATURAL GASOLINE BALM	R0	9	27.37	-66.2%	8.84	4.6%	9	16.44	-45.0%
MONT BELVIEU NORMAL BUTANE 5 DECIM	D0	1,363	754.32	80.6%	1,058.11	28.8%	1,214	828.39	46.6%
MONT BELVIEU NORMAL BUTANE BALMO	8J	60	31.05	93.9%	27.32	120.4%	44	21.44	106.1%
NAT GAS BASIS SWAP	SGW	0	0	-	0	-	0	0.16	-100.0%
NAT GAS BASIS SWAP	TZ6	180	0	-	15.89	1031.2%	100	20.69	383.1%

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 9 of 21

Commodity		ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
NATURAL GAS	XSC	0	0	-	0	-	0	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	CFS	0	0	-	0	-	0	13.5	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	DSF	0	0	-	0	-	0	25.5	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	MFS	0	0	-	0	-	0	5.79	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	PFS	0	0	-	0	-	0	1.96	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	WFS	0	0	-	0	-	0	2.26	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	Z5P	0	0	-	0	-	0	1.77	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	ZTS	0	0	-	0	-	0	0.33	-100.0%
NATURAL GAS PEN SWP	NP	6,377	14,686.16	-56.6%	4,912.47	29.8%	5,664	8,695.84	-34.9%
NEPOOL CNCTCT 5MW D AH O	P3	0	0	-	0	-	0	0	-
NEPOOL CONECTIC 5MW D AH	P2	0	0	-	0	-	0	0	-
NEPOOL INTR HUB 5MW D AH	H2	760	0	-	492.63	54.3%	630	1,261.42	-50.1%
NEPOOL INTR HUB 5MW D AH	U6	0	0	-	26.84	-100.0%	13	80.59	-83.8%
NEPOOL NE MASS 5MW D AH O	P8	0	0	-	0	-	0	15.49	-100.0%
NEPOOL NE MASS 5MW D AH P	P7	0	0	-	0	-	0	5.47	-100.0%
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	0	0	-	0	-	0	43.75	-100.0%
NEPOOL RHODE IL 5MW D AH	U5	0	0	-	0	-	0	432.82	-100.0%
NEPOOL SE MASS 5MW D AH O	P5	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH P	P4	0	0	-	0	-	0	0	-
NEPOOL W CNT MASS 5MW D A	L9	0	0	-	0	-	0	175.37	-100.0%
NEPOOL W CNTR M 5MW D AH	R6	0	0	-	0	-	0	6.72	-100.0%
NEW ENGLAND HUB PEAK DAIL	CE	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	EZ	81	39.21	105.3%	212.63	-62.1%	145	47.71	203.7%
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	268	109.63	144.7%	385.79	-30.5%	326	199.95	62.8%
NGPL MIDCONTINENT INDEX	IW	214	0	-	0	-	110	1.19	9154.8%
NGPL TEX/OK	PD	197	34.26	473.9%	687.16	-71.4%	436	333.11	30.8%
NGPL TEXOK INDEX	OI	0	0	-	0	-	0	4.53	-100.0%
N ILLINOIS HUB DAILY	UD	0	0	-	0	-	0	0	-
N ILLINOIS HUB MTHLY	UM	0	0	-	0	-	0	0.28	-100.0%
NO 2 UP-DOWN SPREAD CALEN	UT	48	10.53	351.3%	69.74	-31.9%	58	15.94	265.8%
NORTHEN NATURAL GAS DEMAR	PE	0	6.53	-100.0%	4.58	-100.0%	2	23.37	-90.5%
NORTHEN NATURAL GAS VENTU	PF	33	22.53	46.1%	0	-	17	22.62	-25.4%

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 10 of 21

Commodity		ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
NORTHERN ILLINOIS OFF-PEA	UO	0	0	-	0	-	0	0.4	-100.0%
NORTHWEST ROCKIES BASIS S	NR	1,064	195.79	443.2%	1,085.11	-2.0%	1,074	537.3	99.9%
N ROCKIES PIPE SWAP	XR	0	0	-	0	-	0	3.92	-100.0%
NY1% VS GC SPREAD SWAP	VR	55	204.89	-73.2%	121.05	-54.6%	87	109.28	-20.2%
NY 2.2% FUEL OIL (PLATTS	Y3	1	0	-	6.32	-80.2%	4	3.87	-4.0%
NY 3.0% FUEL OIL (PLATTS	H1	13	17.11	-26.9%	3.95	216.7%	8	20.73	-59.8%
NY HARBOR 1% FUEL OIL BAL	VK	0	0	-	0	-	0	2.1	-100.0%
NY HARBOR HEAT OIL SWP	MP	164	246.58	-33.5%	158.95	3.1%	161	212.5	-24.0%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	45	47.37	-5.0%	0	-	23	15.98	44.4%
NY HARBOR RESIDUAL FUEL 1	MM	328	246.89	33.0%	328.84	-0.2%	329	245.38	33.9%
NY HARBOR RESIDUAL FUEL C	ML	0	0	-	0	-	0	0.4	-100.0%
NYH NO 2 CRACK SPREAD CAL	HK	32	140.47	-77.6%	116.63	-73.0%	73	123.39	-40.9%
NY H OIL PLATTS VS NYMEX	YH	0	13.95	-100.0%	0	-	0	3.86	-100.0%
NYISO A	KA	0	49.42	-100.0%	0	-	0	3.88	-100.0%
NYISO A OFF-PEAK	KB	0	18.95	-100.0%	0	-	0	1.74	-100.0%
NYISO CAPACITY	NNC	8	6.32	33.0%	2.05	309.2%	5	14.72	-63.9%
NYISO CAPACITY	NRS	6	25.26	-76.3%	6.79	-11.6%	6	20.43	-68.8%
NYISO G	KG	0	16.89	-100.0%	0	-	0	1.86	-100.0%
NYISO G OFF-PEAK	KH	0	7.89	-100.0%	0	-	0	0.75	-100.0%
NYISO J	KJ	0	33.68	-100.0%	0	-	0	12.81	-100.0%
NYISO J OFF-PEAK	KK	0	9.47	-100.0%	0	-	0	2.33	-100.0%
NYISO ZONE A 5MW D AH O P	K4	1,254	0	-	0	-	643	1,712	-62.4%
NYISO ZONE A 5MW D AH PK	K3	0	0	-	0	-	0	76.37	-100.0%
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	0	-
NYISO ZONE G 5MW D AH O P	D2	4,868	0	-	0	-	2,496	1,013	146.4%
NYISO ZONE G 5MW D AH PK	T3	331	69.47	376.7%	97.47	239.8%	217	140.19	55.0%
NYISO ZONE J 5MW D AH O P	D4	4,680	0	-	0	-	2,400	252.47	850.6%
NYISO ZONE J 5MW D AH PK	D3	277	0	-	34.21	708.2%	158	37.47	322.9%
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	0	6.58	-100.0%	0	-	0	6.9	-100.0%
NYMEX ALUMINUM FUTURES	AN	0	0	-	0	-	0	0	-
NYMEX ULSD VS NYMEX HO	UY	0	9.47	-100.0%	0	-	0	4.7	-100.0%
NY ULSD (ARGUS) VS HEATING OIL	7Y	58	150.16	-61.2%	46.05	26.6%	52	130.95	-60.0%
ONEOK OKLAHOMA NG BASIS	8X	0	19.26	-100.0%	23.84	-100.0%	12	11.82	-1.7%
ONTARIO POWER SWAPS	OFD	0	0	-	8.42	-100.0%	4	0	-
ONTARIO POWER SWAPS	OFM	188	0	-	0	-	96	631.84	-84.8%

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 11 of 21

Commodity	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG	
<b>Energy Futures</b>									
ONTARIO POWER SWAPS	OPD	1	0	-	1.32	-5.0%	1	1.4	-8.6%
ONTARIO POWER SWAPS	OPM	12	48.42	-76.3%	0	-	6	35.53	-83.4%
PANHANDLE BASIS SWAP FUTU	PH	485	334.05	45.2%	368.74	31.6%	428	520.98	-17.8%
PANHANDLE INDEX SWAP FUTU	IV	28	0	-	0	-	14	10.43	37.2%
PANHANDLE PIPE SWAP	XH	0	0	-	0	-	0	1.24	-100.0%
PERMIAN BASIS SWAP	PM	150	67.58	122.1%	335.63	-55.3%	240	145.73	65.0%
PETROCHEMICALS	22	3	0.63	319.6%	0.89	196.2%	2	1.59	13.2%
PETROCHEMICALS	32	3	1.53	73.6%	3.53	-24.9%	3	2.43	26.6%
PETROCHEMICALS	8I	37	7.84	369.9%	0	-	19	20.64	-8.5%
PETROCHEMICALS	91	3	1.26	109.8%	3.58	-26.0%	3	1.41	120.5%
PETROCHEMICALS	HPE	0	0.95	-100.0%	1.05	-100.0%	1	0.23	123.7%
PETROCHEMICALS	LPE	0	0	-	0	-	0	0.3	-100.0%
PETROCHEMICALS	MAC	2	0	-	0	-	1	0	-
PETROCHEMICALS	MAE	1	0.53	-5.0%	0.53	-5.0%	1	1.15	-55.3%
PETROCHEMICALS	MAS	3	1.58	58.3%	5.26	-52.5%	4	1.4	174.1%
PETROCHEMICALS	MBE	80	55.26	43.9%	63.16	25.9%	72	89.84	-20.4%
PETROCHEMICALS	MNB	46	80.63	-42.8%	89.68	-48.6%	67	63.07	6.8%
PETRO CRCKS & SPRDS ASIA	STI	0	0	-	55.26	-100.0%	27	4.2	541.4%
PETRO CRCKS & SPRDS ASIA	STR	0	0	-	0	-	0	3	-100.0%
PETRO CRCKS & SPRDS ASIA	STS	0	0	-	0	-	0	1.26	-100.0%
PETRO CRCKS & SPRDS NA	CRB	1	6.32	-92.1%	2.63	-81.0%	2	15.19	-89.9%
PETRO CRCKS & SPRDS NA	EXR	58	61.42	-4.8%	94.21	-38.0%	76	53.4	42.1%
PETRO CRCKS & SPRDS NA	FOC	19	27.63	-32.1%	38.16	-50.9%	28	32.21	-12.4%
PETRO CRCKS & SPRDS NA	GBB	0	0	-	0	-	0	0.2	-100.0%
PETRO CRCKS & SPRDS NA	GCC	31	0	-	7.89	295.8%	20	2.77	618.2%
PETRO CRCKS & SPRDS NA	GCI	23	62.63	-63.3%	24.47	-6.0%	24	47.39	-50.0%
PETRO CRCKS & SPRDS NA	GCM	0	0	-	0.95	-100.0%	0	0	-
PETRO CRCKS & SPRDS NA	GCU	577	907.42	-36.5%	382.53	50.7%	482	529.97	-9.0%
PETRO CRCKS & SPRDS NA	GFC	0	5.26	-100.0%	0	-	0	0.4	-100.0%
PETRO CRCKS & SPRDS NA	HOB	152	243.84	-37.8%	211.16	-28.2%	181	153.3	17.8%
PETRO CRCKS & SPRDS NA	KSD	0	0	-	0	-	0	1.54	-100.0%
PETRO CRCKS & SPRDS NA	NFG	0	0	-	11.58	-100.0%	6	0.79	613.6%
PETRO CRCKS & SPRDS NA	NYF	0	43.42	-100.0%	5.26	-100.0%	3	9.09	-71.8%
PETRO CRCKS & SPRDS NA	RBB	408	802.16	-49.1%	696.63	-41.4%	549	495.57	10.7%
PETRO CRCKS & SPRDS NA	RVG	375	77.11	386.7%	254.47	47.5%	316	24.92	1169.5%
PETRO CRCKS & SPRDS NA	SF3	0	0	-	1	-100.0%	0	0	-

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 12 of 21

Commodity		ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
PETRO CRK&SPRD EURO	1NB	121	145.26	-16.7%	188.26	-35.7%	154	79.57	93.3%
PETRO CRK&SPRD EURO	1ND	0	0	-	0	-	0	0.2	-100.0%
PETRO CRK&SPRD EURO	43	4	16.11	-72.7%	3.32	32.7%	4	14.77	-73.8%
PETRO CRK&SPRD EURO	BFR	0	0.53	-100.0%	0	-	0	0.67	-100.0%
PETRO CRK&SPRD EURO	BOB	125	142.05	-12.0%	151.84	-17.7%	138	79.89	72.8%
PETRO CRK&SPRD EURO	EOB	0	1.26	-80.2%	2.05	-87.8%	1	1.8	-37.4%
PETRO CRK&SPRD EURO	EPN	6	0.79	603.0%	6.47	-14.3%	6	2.29	161.7%
PETRO CRK&SPRD EURO	EVC	34	123.11	-72.8%	65.53	-48.9%	49	64.91	-24.3%
PETRO CRK&SPRD EURO	FBT	3	0.53	470.0%	4.74	-36.7%	4	3.44	11.9%
PETRO CRK&SPRD EURO	FVB	0	0	-	0	-	0	0.12	-100.0%
PETRO CRK&SPRD EURO	GCB	4	0	-	24.21	-84.5%	14	4.58	199.7%
PETRO CRK&SPRD EURO	GOC	0	6.79	-100.0%	0	-	0	2.66	-100.0%
PETRO CRK&SPRD EURO	LSU	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	MGB	0	5.79	-100.0%	0	-	0	1.72	-100.0%
PETRO CRK&SPRD EURO	MUD	6	2.11	194.5%	9.11	-31.9%	8	3.78	101.3%
PETRO CRK&SPRD EURO	NBB	2	0	-	0	-	1	0.22	456.2%
PETRO CRK&SPRD EURO	NOB	20	9.37	111.3%	11.42	73.4%	16	9.47	66.0%
PETRO CRK&SPRD EURO	SFB	0	0	-	1.32	-100.0%	1	0.06	980.9%
PETRO CRK&SPRD EURO	SFC	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	D44	0	0	-	0	-	0	0.13	-100.0%
PETROLEUM PRODUCTS	D45	0	0	-	0	-	0	0.23	-100.0%
PETROLEUM PRODUCTS	D64	0	1.05	-100.0%	0	-	0	0.83	-100.0%
PETROLEUM PRODUCTS	D65	0	0	-	0	-	0	0.55	-100.0%
PETROLEUM PRODUCTS	EWB	0	0	-	0	-	0	0.1	-100.0%
PETROLEUM PRODUCTS	EWG	0	0	-	0	-	0	0.07	-100.0%
PETROLEUM PRODUCTS	MBS	1	0	-	23.68	-95.6%	12	0	-
PETROLEUM PRODUCTS	MPE	36	0	-	16.32	120.0%	26	0	-
PETROLEUM PRODUCTS ASIA	E6M	5	5.11	2.8%	1.16	353.4%	3	3.41	-4.4%
PETROLEUM PRODUCTS ASIA	MJN	39	87.58	-55.4%	61	-35.9%	50	75.59	-34.2%
PETRO OUTRIGHT EURO	0A	0	1.58	-100.0%	0	-	0	0.36	-100.0%
PETRO OUTRIGHT EURO	0B	12	5.16	127.8%	4.74	148.1%	8	4.25	96.3%
PETRO OUTRIGHT EURO	0C	0	0	-	0.53	-100.0%	0	0.84	-69.5%
PETRO OUTRIGHT EURO	0D	244	252.21	-3.4%	208.89	16.6%	227	206.77	9.6%
PETRO OUTRIGHT EURO	0E	31	21.95	43.3%	34.47	-8.8%	33	24.09	36.7%
PETRO OUTRIGHT EURO	0F	40	38.47	3.4%	51.26	-22.4%	45	44.93	1.0%
PETRO OUTRIGHT EURO	1T	0	0.58	-100.0%	0	-	0	0.36	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 13 of 21

Commodity	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG	
<b>Energy Futures</b>									
PETRO OUtright EURO	33	5	4.84	0.2%	1.32	268.6%	3	2.44	28.1%
PETRO OUtright EURO	5L	7	5.79	16.6%	6.84	-1.3%	7	5.32	27.8%
PETRO OUtright EURO	63	4	1.58	137.5%	5.89	-36.4%	5	4.92	-2.6%
PETRO OUtright EURO	6L	0	0	-	0	-	0	0.06	-100.0%
PETRO OUtright EURO	7I	4	3.79	16.1%	15.37	-71.4%	10	8.62	13.0%
PETRO OUtright EURO	7P	0	0	-	0	-	0	0.16	-100.0%
PETRO OUtright EURO	7R	15	22.47	-32.4%	15.32	-0.8%	15	12.44	22.6%
PETRO OUtright EURO	88	0	0	-	0	-	0	1.21	-100.0%
PETRO OUtright EURO	CGB	0	0	-	0.32	-100.0%	0	0.12	29.7%
PETRO OUtright EURO	CPB	0	0.42	-100.0%	3.68	-100.0%	2	2	-10.3%
PETRO OUtright EURO	EFF	3	2.11	42.5%	2.53	18.8%	3	0.67	314.6%
PETRO OUtright EURO	EFM	1	6.32	-92.1%	3.42	-85.4%	2	1.8	6.9%
PETRO OUtright EURO	ENS	11	6.84	64.4%	5.32	111.6%	8	2.78	200.8%
PETRO OUtright EURO	EWN	3	4.42	-24.2%	4.58	-26.8%	4	4.1	-3.8%
PETRO OUtright EURO	FBD	0	0	-	0	-	0	0.48	-100.0%
PETRO OUtright EURO	MBB	0	0	-	1.79	-100.0%	1	0.97	-10.0%
PETRO OUtright EURO	MBN	59	96.84	-39.3%	41.53	41.5%	50	53.79	-6.4%
PETRO OUtright EURO	SMU	0	0	-	0	-	0	2.37	-100.0%
PETRO OUtright EURO	T0	0	24.21	-100.0%	5	-100.0%	2	7.89	-69.1%
PETRO OUtright EURO	ULB	0	30.79	-100.0%	0	-	0	6.13	-100.0%
PETRO OUtright EURO	V0	0	7.89	-100.0%	0	-	0	11.37	-100.0%
PETRO OUtright EURO	X0	0	0	-	0	-	0	2.76	-100.0%
PETRO OUtright EURO	Y0	0	0	-	0	-	0	0.4	-100.0%
PETRO OUtright NA	FCB	0	10.26	-100.0%	5.05	-100.0%	2	12.18	-79.8%
PETRO OUtright NA	FOB	0	0	-	0	-	0	0.04	-100.0%
PETRO OUtright NA	FOM	0	0	-	0.16	-100.0%	0	0.25	-68.6%
PETRO OUtright NA	JE	1	0	-	16.42	-96.3%	8	2.23	272.0%
PETRO OUtright NA	JET	111	0	-	55.26	100.4%	84	66.82	25.3%
PETRO OUtright NA	MBL	0	0.95	-100.0%	0	-	0	2.95	-100.0%
PETRO OUtright NA	MEN	40	27.26	45.6%	48	-17.3%	44	30.68	42.6%
PETRO OUtright NA	MEO	552	491.37	12.4%	459.89	20.1%	507	397.09	27.7%
PETRO OUtright NA	MFD	2	0	-	8.74	-82.8%	5	3.59	40.2%
PETRO OUtright NA	MMF	9	18.16	-52.1%	6.58	32.2%	8	7.66	0.0%
PETRO OUtright NA	NYT	0	0	-	0	-	0	0.1	-100.0%
PETRO OUtright NA	XER	0	0	-	0	-	0	0.36	-100.0%
PJM AD HUB 5MW REAL TIME	V3	8,186	0	-	5,437.89	50.5%	6,847	6,568.19	4.2%

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 14 of 21

Commodity		ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
PJM AD HUB 5MW REAL TIME	Z9	410	0	-	543.95	-24.6%	475	442.59	7.4%
PJM AECO DA OFF-PEAK	X1	0	0	-	0	-	0	0	-
PJM AECO DA PEAK	Y1	0	0	-	0	-	0	0.52	-100.0%
PJM APS ZONE DA OFF-PEAK	W4	0	0	-	0	-	0	0	-
PJM APS ZONE DA PEAK	S4	0	0	-	0	-	0	0	-
PJM ATSI ELEC	MOD	0	0	-	0	-	0	92.49	-100.0%
PJM ATSI ELEC	MPD	0	0	-	0	-	0	5.04	-100.0%
PJM BGE DA OFF-PEAK	R3	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	E3	0	0	-	0	-	0	0	-
PJM COMED 5MW D AH O PK	D9	0	0	-	0	-	0	341.68	-100.0%
PJM COMED 5MW D AH PK	D8	0	0	-	0	-	0	28.26	-100.0%
PJM DAILY	JD	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	R7	188	0	-	0	-	96	941.93	-89.8%
PJM DAYTON DA PEAK	D7	12	0	-	0	-	6	65.2	-91.0%
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 JCPL DA OFF-PEAK	F2	0	0	-	0	-	0	60.71	-100.0%
PJM JCPL DA PEAK	J2	0	0	-	0	-	0	2.57	-100.0%
PJM NI HUB 5MW REAL TIME	B3	53	0	-	212.89	-75.1%	131	274.42	-52.3%
PJM NI HUB 5MW REAL TIME	B6	3,536	0	-	8,106.32	-56.4%	5,762	7,427.85	-22.4%
PJM NILL DA OFF-PEAK	L3	876	163.42	436.3%	3,159.58	-72.3%	1,989	2,003.33	-0.7%
PJM NILL DA PEAK	N3	23	1.05	2089.8%	98.21	-76.5%	60	93.74	-36.3%
PJM OFF-PEAK LMP SWAP FUT	JP	0	12.63	-100.0%	0	-	0	7.37	-100.0%
PJM PECO ZONE5MW PEAK CAL MO DAY A	4N	0	0	-	0	-	0	2.57	-100.0%
PJM PEPCO DA OFF-PEAK	Q8	0	0	-	0	-	0	29.41	-100.0%
PJM PPL DA OFF-PEAK	F5	0	0	-	0	-	0	241.71	-100.0%
PJM PPL DA PEAK	L5	0	0	-	0	-	0	13.1	-100.0%
PJM PSEG DA OFF-PEAK	W6	5,850	0	-	0	-	3,000	7.75	38624.7%
PJM PSEG DA PEAK	L6	128	0	-	0	-	65	0.43	14937.9%
PJM WES HUB PEAK LMP 50 M	4S	0	0	-	0	-	0	0	-
PJM WESTH DA OFF-PEAK	E4	8,005	0	-	0	-	4,105	3,192.55	28.6%
PJM WESTHDA PEAK	J4	324	0	-	24.21	1237.2%	178	166.56	6.8%
PJM WESTH RT OFF-PEAK	N9	73,488	0	-	16,540.21	344.3%	45,744	14,350.82	218.8%
PJM WESTH RT PEAK	L1	6,057	0	-	2,447.42	147.5%	4,299	992.34	333.2%
PLASTICS	PGP	17	43.16	-61.8%	30.53	-45.9%	23	41.8	-44.2%
PREMIUM UNLD 10P FOB MED	3G	16	21.16	-23.7%	21.89	-26.2%	19	13.4	41.4%

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 15 of 21

Commodity		ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
PREMIUM UNLEAD 10PPM FOB	8G	3	3.58	-17.6%	1.79	64.9%	2	2.76	-13.6%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-	0	0.33	-84.5%
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	1	2.89	-49.9%	0.16	818.3%	1	1.34	-38.9%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	9	5.26	66.2%	40.74	-78.5%	24	9.93	145.0%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	288	346.11	-16.8%	484.21	-40.5%	384	358.93	6.9%
RBOB CALENDAR SWAP	RL	243	310.11	-21.8%	315.68	-23.2%	278	336.13	-17.2%
RBOB CRACK SPREAD	RM	200	52.11	283.5%	131.26	52.2%	166	50.57	229.0%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-	0	0.12	-100.0%
RBOB GASOLINE BALMO CLNDR	1D	101	20.05	402.7%	0	-	52	51.86	-0.3%
RBOB PHY	RBL	0	0	-	0	-	0	0	-
RBOB SPREAD (PLATTS) SWAP	RI	0	3.11	-100.0%	0	-	0	0.36	-100.0%
RBOB UP-DOWN CALENDAR SWA	RV	88	681.84	-87.1%	391.47	-77.5%	236	482.61	-51.1%
RBOB VS HEATING OIL SWAP	RH	86	31.58	173.1%	39.47	118.5%	63	48.48	30.9%
ROCKIES KERN OPAL - NW IN	IR	37	0	-	0	-	19	7.43	154.0%
SAN JUAN BASIS SWAP	NJ	226	67.58	234.1%	215.79	4.6%	221	117.92	87.4%
SAN JUAN PIPE SWAP	XX	0	0	-	0	-	0	0	-
SINGAPORE 180CST BALMO	BS	1	1.42	-64.8%	5.95	-91.6%	3	1.81	74.2%
SINGAPORE 380CST BALMO	BT	2	4.05	-55.6%	2.11	-14.5%	2	5.02	-61.2%
SINGAPORE 380CST FUEL OIL	SE	158	261.26	-39.4%	321.58	-50.8%	238	250.97	-5.2%
SINGAPORE FUEL 180CST CAL	UA	59	148.89	-60.4%	62.68	-5.9%	61	87.78	-30.7%
SINGAPORE FUEL OIL SPREAD	SD	12	34.58	-66.7%	11.47	0.2%	11	22.56	-49.1%
SINGAPORE GASOIL	MTB	29	10.26	185.5%	9.05	223.7%	19	5.77	236.8%
SINGAPORE GASOIL	MTS	130	140.84	-7.8%	165.37	-21.4%	147	119.77	22.9%
SINGAPORE GASOIL	STL	0	0	-	5.26	-100.0%	3	0.59	332.5%
SINGAPORE GASOIL	STZ	0	0	-	0	-	0	0.99	-100.0%
SINGAPORE GASOIL BALMO	VU	3	9.21	-72.9%	22.11	-88.7%	12	5.2	131.7%
SINGAPORE GASOIL CALENDAR	MSG	2	27.47	-91.4%	0	-	1	27.15	-95.6%
SINGAPORE GASOIL SWAP	SG	60	249.84	-75.8%	123.42	-51.1%	91	110.89	-17.8%
SINGAPORE GASOIL VS ICE	GA	65	47.37	37.8%	55.26	18.1%	60	23.72	154.6%
SINGAPORE JET KERO BALMO	BX	3	0	-	0	-	1	2.17	-33.9%
SINGAPORE JET KERO GASOIL	RK	25	25	0.0%	36.84	-32.1%	31	14.39	113.9%
SINGAPORE JET KEROSENE SW	KS	23	133.95	-83.2%	22.37	0.6%	22	64.68	-65.3%
SINGAPORE JET KERO VS. GASOIL BALMO	Z0	0	0	-	0	-	0	0.2	-100.0%
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	1	22.11	-94.3%	0	-	1	14.3	-95.5%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	285	749.11	-62.0%	401.53	-29.1%	342	317.86	7.5%
SINGAPORE NAPHTHA SWAP	SP	0	5.26	-100.0%	0	-	0	4.64	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 16 of 21

Commodity		ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
SING FUEL	MSD	0	0	-	0	-	0	0.04	-100.0%
SOCAL BASIS SWAP	NS	0	0	-	0	-	0	0.38	-100.0%
SOCAL PIPE SWAP	XN	280	0	-	0	-	144	1.93	7344.1%
SONAT BASIS SWAP FUTURE	SZ	0	35.58	-100.0%	0	-	0	58.17	-100.0%
SOUTHERN NAT LA NAT GAS	M8	0	0	-	27.47	-100.0%	13	16.92	-20.9%
SOUTH STAR TEX OKLHM KNS	8Z	0	67.58	-100.0%	0	-	0	28.68	-100.0%
Sumas Basis Swap	NK	62	77.58	-20.0%	25	148.4%	44	56.71	-22.4%
SUMAS NAT GAS PLATTS FIXED PRICE	DVS	0	0	-	0	-	0	11.43	-100.0%
TC2 ROTTERDAM TO USAC 37K	TM	0	0	-	0	-	0	0.05	-100.0%
TC5 RAS TANURA TO YOKOHAM	TH	1	0	-	0	-	0	0.12	224.3%
TCO BASIS SWAP	TC	37	33.79	8.9%	451.05	-91.8%	239	155.65	53.3%
TCO NG INDEX SWAP	Q1	0	0	-	0	-	0	15.43	-100.0%
TENN 800 LEG NAT GAS INDE	L4	0	0	-	0	-	0	12.62	-100.0%
TENNESSEE 500 LEG BASIS S	NM	0	45.05	-100.0%	0	-	0	21.84	-100.0%
TENNESSEE 800 LEG NG BASI	6Z	0	0	-	22.53	-100.0%	11	15.45	-29.0%
TENNESSEE ZONE 0 BASIS SW	NQ	18	0	-	0	-	9	4.08	126.3%
Tetco ELA Basis	TE	0	0	-	0	-	0	5.38	-100.0%
TETCO M-3 INDEX	IX	12	0	-	0	-	6	43.73	-85.5%
Tetco STX Basis	TX	44	11.26	291.1%	0	-	23	18.45	22.4%
TEXAS EASTERN ZONE M-3 BA	NX	446	22.53	1879.7%	517.37	-13.8%	481	99.24	384.4%
TEXAS GAS ZONE1 NG BASIS	9F	0	247.68	-100.0%	0	-	0	63.86	-100.0%
TRANSCO ZONE 1 NG BASIS	8E	0	0	-	0	-	0	1.45	-100.0%
Transco Zone 3 Basis	CZ	3	22.53	-86.2%	22.53	-86.2%	13	27.57	-54.4%
TRANSCO ZONE4 BASIS SWAP	TR	168	225.26	-25.5%	142.89	17.5%	156	299.94	-48.1%
TRANSCO ZONE 4 NAT GAS IN	B2	0	0	-	0	-	0	4.9	-100.0%
TRANSCO ZONE 6 BASIS SWAP	NZ	11	0	-	55.63	-80.8%	33	42.16	-22.7%
TRANSCO ZONE 6 INDEX	IT	0	2.11	-100.0%	31.79	-100.0%	15	0.3	5055.5%
TRANSCO ZONE 6 PIPE SWAP	XZ4	0	0	-	0	-	0	0.48	-100.0%
UCM FUT	UCM FUT	3	2	50.0%	0.79	280.0%	2	2.28	-15.8%
ULSD 10PPM CIF MED SWAP	Z6	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED VS ICE	Z7	0	12.89	-98.1%	1.16	-78.4%	1	4.42	-84.3%
ULSD 10PPM CIF VS ICE GAS	7V	0	0	-	1.84	-100.0%	1	0.1	808.3%
ULSD UP-DOWN BALMO SWP	1L	115	192.89	-40.4%	80.79	42.3%	98	179.31	-45.2%
UP DOWN GC ULSD VS NMX HO	LT	2,764	2,120.63	30.3%	2,948.79	-6.3%	2,854	1,974.87	44.5%
USGC UNL 87 CRACK SPREAD	RU	8	48.68	-84.6%	0	-	4	14.03	-72.6%
VENTURA NAT GAS PLATTS FIXED PRICE	DVA	0	0	-	0	-	0	0.17	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 17 of 21

Commodity		ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
WAHA BASIS	NW	331	49.89	562.9%	167.79	97.1%	251	161.57	55.6%
WAHA INDEX SWAP FUTURE	IY	31	0	-	0	-	16	6.77	134.9%
WESTERN RAIL DELIVERY PRB	QP	30	94.47	-68.2%	57.89	-48.2%	44	103.64	-57.9%
WTI-BRENT BULLET SWAP	BY	0	0	-	0	-	0	0	-
WTI-BRENT CALENDAR SWAP	BK	914	1,744.26	-47.6%	647.84	41.1%	784	1,097.31	-28.5%
WTI CALENDAR	CS	1,543	2,621.84	-41.2%	1,687.16	-8.6%	1,613	1,600.02	0.8%
WTS (ARGUS) VS WTI SWAP	FF	109	359.05	-69.6%	85	28.2%	97	240.85	-59.6%
WTS (ARGUS) VS WTI TRD MT	FH	19	118.16	-83.9%	59.21	-67.9%	39	76.89	-49.8%
<b>Energy Options</b>									
1 MO GASOIL CAL SWAP SPR	GXA	0	0	-	0	-	0	0.4	-100.0%
APPALACHIAN COAL	6K	0	0	-	0	-	0	0.16	-100.0%
BRENT CALENDAR SWAP	BA	24	692.11	-96.5%	1.58	1420.0%	13	605.34	-97.8%
BRENT OIL LAST DAY	BE	342	340.63	0.5%	42.11	713.3%	196	207.99	-5.7%
BRENT OIL LAST DAY	BZO	262	0	-	328.95	-20.4%	295	2.85	10252.6%
BRENT OIL LAST DAY	OS	1	272.26	-99.7%	222.68	-99.6%	109	218.15	-50.1%
COAL API2 INDEX	CLA	468	226.32	106.6%	488.16	-4.2%	478	261.75	82.4%
COAL API2 INDEX	CQA	1,053	534.74	96.9%	1,223.68	-14.0%	1,136	397.83	185.6%
COAL API2 INDEX	MTC	0	0	-	0	-	0	0.6	-100.0%
COAL API4 INDEX	RLA	0	15.79	-100.0%	2.63	-100.0%	1	5.53	-76.8%
COAL API4 INDEX	RQA	23	0	-	13.16	71.0%	18	2.37	656.9%
COAL SWAP	CPF	6	0	-	10.53	-40.6%	8	2.89	188.8%
COAL SWAP	RPF	0	0.79	-62.0%	0	-	0	15.14	-99.0%
CRUDE OIL 1MO	WA	8,642	8,317.11	3.9%	11,334.32	-23.8%	9,954	9,324.93	6.7%
CRUDE OIL APO	AO	1,579	6,333.11	-75.1%	477.32	230.8%	1,042	2,856.53	-63.5%
CRUDE OIL CALNDR STRIP	6F	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	AH	0	0	-	7.89	-100.0%	4	85.38	-95.5%
CRUDE OIL OUTRIGHTS	DBP	0	0	-	0	-	0	3.56	-100.0%
CRUDE OIL PHY	CD	233	151.32	53.7%	115.79	100.8%	176	70.75	148.3%
CRUDE OIL PHY	LC	3,308	4,767.79	-30.6%	3,841.53	-13.9%	3,568	1,924.91	85.3%
CRUDE OIL PHY	LO	201,130	192,242.53	4.6%	235,611.32	-14.6%	217,929	156,628.74	39.1%
CRUDE OIL PHY	LO1	369	339.63	8.6%	158.89	132.2%	267	200.65	32.9%
CRUDE OIL PHY	LO2	224	254.68	-12.1%	147.47	51.8%	187	159.28	17.2%
CRUDE OIL PHY	LO3	138	140.79	-1.9%	134.26	2.9%	136	98.22	38.7%

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 18 of 21

Commodity		ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Options</b>									
CRUDE OIL PHY	LO4	247	166.16	48.4%	252.79	-2.4%	250	119.77	108.4%
CRUDE OIL PHY	LO5	0	0	-	362.37	-100.0%	177	60.55	191.6%
DAILY CRUDE OIL	DNM	0	263.16	-100.0%	0	-	0	31.62	-100.0%
ELEC FINSETTLED	PML	2	0.84	78.1%	0	-	1	0.15	399.2%
ELEC MISO PEAK	9T	0	0	-	0	-	0	10.04	-100.0%
ELECTRICITY OFF PEAK	N9P	0	0	-	0	-	0	0	-
ETHANOL SWAP	CVR	180	292.26	-38.3%	335.37	-46.3%	256	288.51	-11.3%
ETHANOL SWAP	GVR	0	9.47	-100.0%	11.47	-100.0%	6	15.55	-64.1%
EURO-DENOMINATED PETRO PROD	EFB	0	0	-	0	-	0	0	-
EURO-DENOMINATED PETRO PROD	NWE	0	0	-	0	-	0	0.06	-100.0%
EUROPEAN JET KEROSENE NWE (PLATTS)	30	3	0	-	0	-	2	0	-
GASOIL CRACK SPREAD AVG PRICE OPTIO	3U	0	0	-	0	-	0	0	-
GASOLINE	GCE	0	0	-	0	-	0	0.49	-100.0%
HEATING OIL PHY	LB	2	43.84	-96.1%	28.68	-94.1%	15	24.53	-39.5%
HEATING OIL PHY	OH	2,421	4,556.16	-46.9%	3,556.47	-31.9%	2,974	2,397.86	24.0%
HENRY HUB FINANCIAL LAST	E7	84	176.95	-52.4%	64.32	31.0%	75	93.52	-20.3%
HO 1 MONTH CLNDR OPTIONS	FA	0	76.32	-100.0%	210.53	-100.0%	103	13.83	641.4%
HUSTN SHIP CHNL PIPE SWP	PK	0	0	-	0	-	0	14.72	-100.0%
LLS CRUDE OIL	WJO	75	0	-	0	-	38	16.13	138.5%
MCCLOSKEY ARA ARGS COAL	MTO	228	0	-	0	-	117	35.55	228.9%
MCCLOSKEY RCH BAY COAL	MFO	0	0	-	0	-	0	7.41	-100.0%
NATURAL GAS	G10	25	0	-	0	-	13	0	-
NATURAL GAS 12 M CSO FIN	G7	0	0	-	0	-	0	10.28	-100.0%
NATURAL GAS 1 M CSO FIN	G4	428	3,222.89	-86.7%	904.21	-52.7%	660	1,073.97	-38.6%
NATURAL GAS 2 M CSO FIN	G2	50	0	-	0	-	26	19.57	31.1%
NATURAL GAS 3 M CSO FIN	G3	212	390	-45.8%	187.89	12.6%	200	258.68	-22.7%
NATURAL GAS 5 M CSO FIN	G5	0	13.16	-100.0%	0	-	0	10.67	-100.0%
NATURAL GAS 6 M CSO FIN	G6	178	1,313.16	-86.5%	10.53	1586.3%	96	185.38	-48.1%
NATURAL GAS OPTION ON CALENDAR STR	6J	105	16.84	522.8%	375.79	-72.1%	237	51.46	360.3%
NATURAL GAS PHY	KD	1,698	1,160.05	46.3%	1,539.53	10.3%	1,621	1,072.45	51.1%
NATURAL GAS PHY	LN	108,060	62,181	73.8%	101,440.95	6.5%	104,835	77,448.58	35.4%
NATURAL GAS PHY	ON	13,751	10,702.21	28.5%	16,224.21	-15.2%	14,956	11,975.07	24.9%
NATURAL GAS PHY	ON5	0	0	-	0	-	0	0.1	-100.0%
NG HH 3 MONTH CAL	IC	0	0	-	13.16	-100.0%	6	0	-
N ROCKIES PIPE SWAP	ZR	0	0	-	0	-	0	25.41	-100.0%
NY HARBOR HEAT OIL SWP	AT	263	811.63	-67.6%	656.89	-59.9%	455	655.77	-30.6%

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 19 of 21

Commodity		ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Options</b>									
NYISO ZONE G 5MW PEAK OPTIONS	9U	0	0	-	0	-	0	2.17	-100.0%
NYMEX EUROPEAN GASOIL APO	F7	0	0	-	0	-	0	5.78	-100.0%
NYMEX EUROPEAN GASOIL OPT	F8	0	4.21	-100.0%	0	-	0	1.03	-100.0%
PETROCHEMICALS	4H	52	2.21	2252.3%	93.16	-44.2%	72	52.73	36.6%
PETROCHEMICALS	4I	0	0	-	0	-	0	0	-
PETROCHEMICALS	4J	90	0	-	0	-	46	7.27	534.6%
PETROCHEMICALS	4K	0	0	-	0	-	0	0	-
PETROCHEMICALS	CPR	0	0	-	26.05	-100.0%	13	0.06	22851.7%
PETRO OUTRIGHT EURO	8H	0	1.58	-100.0%	0	-	0	0.71	-100.0%
PGE CITYGATE PIPE SWAP	CW	0	0	-	0	-	0	0	-
PJM CALENDAR STRIP	6O	0	17.89	-100.0%	0	-	0	6.48	-100.0%
PJM ELECTRIC	6OO	0	0	-	0	-	0	0	-
PJM MONTHLY	JO	0	0	-	0	-	0	0	-
PJM WES HUB PEAK CAL MTH	6OA	7	0	-	0	-	4	0.79	354.1%
PJM WES HUB PEAK CAL MTH	JOA	410	0	-	0	-	210	0	-
RBOB CALENDAR SWAP	RA	56	17.16	227.8%	2.53	2126.6%	30	85.57	-64.9%
RBOB PHY	OB	2,508	1,339.68	87.2%	2,118.53	18.4%	2,318	1,374.66	68.7%
RBOB PHY	RF	0	22.11	-100.0%	1.05	-100.0%	1	21.5	-97.6%
ROTTERDAM 3.5%FUEL OIL CL	Q6	0	4.74	-100.0%	2.11	-100.0%	1	2.43	-57.8%
SAN JUAN PIPE SWAP	PJ	0	0	-	0	-	0	20.13	-100.0%
SHORT TERM	U11	22	37.11	-41.4%	25.79	-15.7%	24	13.87	71.0%
SHORT TERM	U12	33	29.21	12.1%	40.79	-19.7%	37	8.16	349.2%
SHORT TERM	U13	0	10.53	-100.0%	78.95	-100.0%	38	10.02	283.9%
SHORT TERM	U14	0	0	-	56.58	-100.0%	28	6.62	316.3%
SHORT TERM	U15	0	0	-	44.74	-100.0%	22	10.87	100.5%
SHORT TERM	U22	28	0	-	13.16	109.0%	21	6.17	232.7%
SHORT TERM	U23	8	10.53	-28.7%	0	-	4	9.74	-60.5%
SHORT TERM	U24	0	0	-	0	-	0	8.32	-100.0%
SHORT TERM	U25	0	0	-	10.79	-100.0%	5	3.95	33.0%
SHORT TERM	U26	54	13.16	310.4%	0	-	28	4.25	551.7%
SHORT TERM CRUDE OIL	C02	0	0	-	0	-	0	0	-
SHORT TERM NATURAL GAS	U01	41	0	-	36.84	12.0%	39	7.33	433.3%
SHORT TERM NATURAL GAS	U02	50	34.21	46.2%	0	-	26	23.77	7.9%
SHORT TERM NATURAL GAS	U03	5	19.74	-74.7%	0	-	3	12.25	-79.1%
SHORT TERM NATURAL GAS	U04	40	36.84	8.6%	0	-	21	9.21	122.7%
SHORT TERM NATURAL GAS	U05	28	10.53	161.3%	13.16	109.0%	21	8.7	135.9%

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 20 of 21

Commodity		ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Options</b>									
SHORT TERM NATURAL GAS	U06	0	23.68	-100.0%	38.42	-100.0%	19	9.19	103.7%
SHORT TERM NATURAL GAS	U07	0	0	-	105.26	-100.0%	51	11.54	344.3%
SHORT TERM NATURAL GAS	U08	23	0	-	15.79	42.5%	19	7.81	146.3%
SHORT TERM NATURAL GAS	U09	52	42.16	24.2%	0	-	27	21.47	25.1%
SHORT TERM NATURAL GAS	U10	15	1.32	1040.0%	0	-	8	14.82	-48.1%
SHORT TERM NATURAL GAS	U16	28	0	-	0	-	14	11.96	20.1%
SHORT TERM NATURAL GAS	U17	14	18.68	-25.1%	0	-	7	7.85	-8.5%
SHORT TERM NATURAL GAS	U18	14	1.32	945.0%	0	-	7	4.35	62.2%
SHORT TERM NATURAL GAS	U19	19	14.21	33.7%	21.05	-9.8%	20	12.53	59.6%
SHORT TERM NATURAL GAS	U20	0	5.26	-100.0%	27.89	-100.0%	14	6.84	98.7%
SHORT TERM NATURAL GAS	U21	0	0	-	17.11	-100.0%	8	9.29	-10.3%
SHORT TERM NATURAL GAS	U27	0	48.68	-100.0%	0	-	0	4.84	-100.0%
SHORT TERM NATURAL GAS	U28	0	0	-	38.16	-100.0%	19	1.78	945.1%
SHORT TERM NATURAL GAS	U29	0	0	-	69.74	-100.0%	34	6.32	437.2%
SHORT TERM NATURAL GAS	U30	0	0	-	0	-	0	16.11	-100.0%
SHORT TERM NATURAL GAS	U31	0	0	-	0	-	0	1.5	-100.0%
SINGAPORE FUEL OIL 180 CS	C5	0	0	-	0	-	0	0	-
SINGAPORE GASOIL CALENDAR	M2	0	0	-	0	-	0	1.19	-100.0%
SINGAPORE JET FUEL CALENDAR	N2	0	0	-	0	-	0	5.93	-100.0%
SOCAL PIPE SWAP	ZN	500	0	-	0	-	256	0	-
WTI 12 MONTH CALENDAR OPT	WZ	0	0	-	0	-	0	7.91	-100.0%
WTI-BRENT BULLET SWAP	BV	1,700	1,176.58	44.5%	2,463.95	-31.0%	2,072	1,060.71	95.4%
WTI CRUDE OIL 1 M CSO FI	7A	7,423	12,498.42	-40.6%	11,998.53	-38.1%	9,652	7,294.69	32.3%
<b>Commodities and Alternative Investments Futures</b>									
COCOA TAS	CJ	14	3.26	326.0%	18.37	-24.3%	16	7.18	124.0%
COFFEE	KT	2	5.42	-69.6%	0.63	161.2%	1	2.51	-54.0%
COTTON	TT	13	2.11	505.6%	1	1175.0%	7	2.31	203.8%
SUGAR 11	YO	2	11.05	-78.3%	6.42	-62.6%	4	6.21	-29.8%

## NYMEX/COMEX Exchange ADV Report - Monthly

February 2016

Page 21 of 21

Commodity	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>TOTAL FUTURES GROUP</b>								
Commodities and Alternative Investments Futures	31	21.84	40.6%	26.42	16.2%	29	18.21	57.2%
Energy Futures	2,377,118	2,096,310.74	13.4%	2,197,559.37	8.2%	2,289,641	1,689,389.83	35.5%
Metals Futures	419,550	298,108.74	40.7%	362,024.26	15.9%	391,525	308,947.8	26.7%
<b>TOTAL FUTURES</b>	<b>2,796,699</b>	<b>2,394,441.32</b>	<b>16.8%</b>	<b>2,559,610.05</b>	<b>9.3%</b>	<b>2,681,194.08</b>	<b>1,998,355.84</b>	<b>34.2%</b>
<b>TOTAL OPTIONS GROUP</b>								
Energy Options	359,029	315,467.42	13.8%	397,697.53	-9.7%	377,868	279,234.75	35.3%
Metals Options	67,373	31,030.11	117.1%	42,962.84	56.8%	55,481	35,518.11	56.2%
<b>TOTAL OPTIONS</b>	<b>426,402</b>	<b>346,497.53</b>	<b>23.1%</b>	<b>440,660.37</b>	<b>-3.2%</b>	<b>433,348.49</b>	<b>314,752.86</b>	<b>37.7%</b>
<b>TOTAL COMBINED</b>								
Metals	486,923	329,138.84	47.9%	404,987.11	20.2%	447,006	344,465.91	29.8%
Energy	2,736,147	2,411,778.16	13.4%	2,595,256.9	5.4%	2,667,508	1,968,624.58	35.5%
Commodities and Alternative Investments	31	21.84	40.6%	26.42	16.2%	29	18.21	57.2%
<b>GRAND TOTAL</b>	<b>3,223,101</b>	<b>2,740,938.84</b>	<b>17.6%</b>	<b>3,000,270.42</b>	<b>7.4%</b>	<b>3,114,542.56</b>	<b>2,313,108.7</b>	<b>34.6%</b>