

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 1 of 21

Commodity		ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Metals Futures</b>									
COMEX GOLD	GC	260,011	200,153.64	29.9%	218,476.45	19.0%	232,652	165,404.5	40.7%
NYMEX HOT ROLLED STEEL	HR	189	213.86	-11.5%	361.25	-47.6%	237	232.48	1.9%
NYMEX PLATINUM	PL	18,776	18,569.45	1.1%	13,143.65	42.9%	15,740	14,391.87	9.4%
PALLADIUM	PA	4,405	4,579.45	-3.8%	7,557.95	-41.7%	5,544	5,313.94	4.3%
URANIUM	UX	142	13.64	939.7%	20	608.9%	64	17.98	257.4%
COMEX SILVER	SI	55,113	39,809.95	38.4%	84,708.35	-34.9%	63,395	53,179.47	19.2%
COMEX MINY GOLD	QO	616	333.73	84.6%	450.4	36.8%	486	263.87	84.3%
COMEX MINY SILVER	QI	38	36.45	5.5%	40.25	-4.5%	36	38.83	-7.5%
COMEX COPPER	HG	73,246	60,317	21.4%	87,742	-16.5%	76,889	67,138.56	14.5%
COMEX MINY COPPER	QC	58	30.18	92.9%	29.4	98.1%	38	36.25	4.1%
Aluminium MW Trans Prem Platts	AUP	360	31.59	1038.1%	221.8	62.1%	322	148.01	117.3%
ALUMINUM	AEP	88	0	-	33.35	163.5%	54	18.38	192.9%
ALUMINUM	ALI	31	6.45	381.0%	35.65	-12.9%	26	15.98	65.6%
ALUMINUM	EDP	4	0	-	0	-	2	0	-
ALUMINUM	MJP	15	0	-	13.5	13.1%	35	0	-
COPPER	HGS	51	41.09	23.5%	3.5	1349.4%	26	25.84	2.3%
E-MICRO GOLD	MGC	4,892	1,376.59	255.3%	5,073.25	-3.6%	4,315	1,611.24	167.8%
FERROUS PRODUCTS	BUS	0	0	-	0	-	0	2.21	-100.0%
FERROUS PRODUCTS	SSF	0	0	-	0	-	0	0	-
GOLD	GCK	246	196.77	24.9%	432.2	-43.2%	335	202.91	65.3%
IRON ORE 58 CHINA TSI FUTURES	TIC	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA PLATTS FUTURES	PIO	35	22.09	60.5%	20.5	72.9%	20	10.33	88.9%
IRON ORE 62 CHINA TSI FUTURES	TIO	1,129	586.68	92.5%	786.8	43.5%	1,148	538.17	113.3%
LNDN ZINC	ZNC	0	0	-	1.75	-100.0%	1	1.53	-15.1%
SILVER	SIL	306	370.95	-17.6%	397.9	-23.2%	339	355.47	-4.7%
<b>Metals Options</b>									
COMEX COPPER	HX	85	142.05	-40.2%	107.85	-21.2%	93	107.16	-12.8%
COMEX GOLD	OG	40,716	32,669.77	24.6%	59,885.9	-32.0%	46,155	29,780.74	55.0%
COMEX SILVER	SO	4,916	4,348	13.1%	6,505.1	-24.4%	5,104	4,840.57	5.4%
COPPER	H4E	0	0	-	0	-	0	0.04	-100.0%
GOLD	OG1	71	10.27	593.4%	60.8	17.2%	56	24.18	133.7%
GOLD	OG2	62	25.68	140.7%	102.25	-39.5%	65	29.7	119.8%
GOLD	OG3	53	4.86	985.0%	37.45	40.9%	42	22.26	87.5%

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 2 of 21

Commodity		ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Metals Options</b>									
GOLD	OG4	8	15.91	-52.9%	37.55	-80.0%	23	12.79	77.8%
GOLD	OG5	0	0	-	0	-	12	5.16	140.3%
IRON ORE 62 CHINA TSI CALL OPTION	ICT	880	97.27	804.4%	158	456.8%	433	96.28	349.4%
IRON ORE 62 CHINA TSI PUT OPTION	ICT	244	456.82	-46.6%	22.5	984.8%	169	194.45	-13.2%
NYMEX PLATINUM	PO	150	154.14	-2.6%	239.05	-37.2%	232	230.34	0.6%
PALLADIUM	PAO	190	275	-30.7%	215.75	-11.7%	173	169.89	1.9%
SILVER	SO1	0	0.18	-100.0%	0.6	-100.0%	0	1.69	-88.4%
SILVER	SO2	0	0.05	0.0%	0	-	0	0.75	-97.8%
SILVER	SO3	0	0.55	-58.3%	0	-	0	0.77	-89.3%
SILVER	SO4	0	0	-	0.4	-100.0%	0	0.56	-76.5%
SILVER	SO5	0	0	-	0	-	0	0.8	-89.8%
<b>Energy Futures</b>									
CRUDE OIL PHY	CL	1,043,365	812,919.14	28.3%	1,280,335.15	-18.5%	1,151,984	799,218.94	44.1%
CRUDE OIL	WS	113	824.55	-86.3%	2,194.45	-94.9%	1,089	794.74	37.1%
MINY WTI CRUDE OIL	QM	12,177	16,149.14	-24.6%	19,202.6	-36.6%	15,814	12,448.6	27.0%
BRENT OIL LAST DAY	BZ	88,671	103,176.41	-14.1%	108,672.65	-18.4%	112,205	103,759.2	8.1%
HEATING OIL PHY	HO	130,082	137,383.82	-5.3%	160,088.3	-18.7%	154,174	146,035.65	5.6%
HTG OIL	BH	37	0	-	0	-	13	8.48	58.7%
MINY HTG OIL	QH	0	0.23	80.0%	0.4	2.3%	0	0.39	5.8%
RBOB PHY	RB	169,254	154,368.68	9.6%	192,083.9	-11.9%	179,142	159,296.83	12.5%
MINY RBOB GAS	QU	0	0.36	-25.0%	0.2	36.4%	0	0.23	-5.4%
NATURAL GAS	HP	5,285	2,708.36	95.1%	5,934.4	-10.9%	5,495	4,221.02	30.2%
LTD NAT GAS	HH	13,225	8,277.91	59.8%	13,249.9	-0.2%	12,961	11,452.83	13.2%
MINY NATURAL GAS	QG	1,311	1,388.5	-5.6%	1,156.7	13.4%	1,281	1,305.13	-1.9%
PJM MONTHLY	JM	2	10.91	-83.3%	24.7	-92.6%	11	29.11	-63.2%
NATURAL GAS PHY	NG	347,704	284,317.23	22.3%	350,194.25	-0.7%	346,333	323,211.43	7.2%
RBOB GAS	RT	77	60.41	27.5%	50	54.1%	66	71.39	-7.1%
3.5% FUEL OIL CID MED SWA	7D	10	0.91	1000.0%	19.35	-48.3%	15	3.54	315.2%
3.5% FUEL OIL CIF BALMO S	8D	2	0.23	899.9%	3	-24.2%	2	0.6	211.8%
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%

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 3 of 21

Commodity		ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
ALGONQUIN CITYGATES BASIS	B4	53	0	-	28.65	85.0%	39	5.61	595.9%
ANR LOUISIANA BASIS SWAP	ND	0	0	-	0	-	0	11.84	-100.0%
ANR OKLAHOMA	NE	0	30.45	-100.0%	64.2	-100.0%	48	45.51	5.5%
APPALACHIAN COAL (PHY)	QL	3	11.64	-72.7%	0	-	1	10.48	-89.0%
ARGUS LLS VS. WTI (ARG) T	E5	785	497	57.9%	597.2	31.4%	685	387.82	76.7%
ARGUS PROPAN FAR EST INDE	7E	46	6.68	583.0%	50.55	-9.7%	51	22.89	123.4%
ARGUS PROPAN(SAUDI ARAMCO	9N	34	30.82	10.9%	48.9	-30.1%	46	28.17	62.6%
AUSTRALIAN COKE COAL	ALW	18	7.5	136.4%	12.6	40.7%	16	7.47	110.7%
BRENT BALMO SWAP	J9	11	8.64	24.7%	23.65	-54.4%	12	19.19	-37.6%
BRENT CALENDAR SWAP	CY	203	512.68	-60.4%	143.35	41.7%	125	234.16	-46.7%
BRENT CFD SWAP	6W	0	0	-	0	-	0	3.75	-100.0%
BRENT FINANCIAL FUTURES	BB	15	148.32	-89.7%	16.5	-7.7%	20	291.68	-93.3%
BRENT FINANCIAL FUTURES	MBC	0	0	-	0	-	23	4.4	419.0%
BRENT FINANCIAL FUTURES	MDB	3	0	-	0	-	1	1.54	-36.2%
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	13	6.82	90.0%	93	-86.1%	53	57.85	-9.0%
CENTERPOINT BASIS SWAP	PW	0	0	-	0	-	10	89.91	-88.4%
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	4,496	4,177.36	7.6%	3,735.4	20.4%	4,415	3,956.88	11.6%
CHICAGO ULSD (PLATTS) SWA	4C	0	0	-	0	-	0	0	-
CHICAGO ULSD PL VS HO SPR	5C	11	10.27	10.6%	26.25	-56.7%	17	17.4	-1.1%
CHICAGO UNL GAS PL VS RBO	3C	14	1.64	733.3%	0	-	23	1.36	1613.2%
CIG BASIS	CI	58	19.09	204.0%	581.85	-90.0%	364	189.41	92.1%
CIG ROCKIES NG INDEX SWA	Z8	0	0	-	46.5	-100.0%	15	0	-
CINERGY HUB OFF-PEAK MONT	EJ	0	0	-	3	-100.0%	1	2.49	-60.5%
CINERGY HUB PEAK MONTH	EM	0	0	-	0	-	0	0.16	-100.0%
CIN HUB 5MW D AH O PK	K2	0	0	-	3,222	-100.0%	2,277	705.77	222.7%
CIN HUB 5MW D AH PK	H5	0	0	-	297.5	-100.0%	180	41.81	331.3%
CIN HUB 5MW REAL TIME O P	H4	9,463	0	-	2,838	233.4%	9,159	3,113.64	194.2%
CIN HUB 5MW REAL TIME PK	H3	732	0	-	701.25	4.4%	746	81.89	811.4%
COAL SWAP	ACM	9	6.36	35.7%	16.5	-47.7%	24	16.28	50.0%
COAL SWAP	SSI	0	15.5	-100.0%	0.3	-100.0%	1	12.5	-89.9%
COLUMB GULF MAINLINE NG B	5Z	347	58.36	495.0%	0	-	190	101.64	87.2%
COLUMBIA GULF MAIN NAT G	L2	0	0	-	0	-	0	13.36	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 4 of 21

Commodity		ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
COLUMBIA GULF NAT GAS FIXED PRICE	DCE	0	0	-	0	-	0	1.93	-100.0%
COLUMBIA GULF ONSHORE	GL	0	0	-	0	-	51	18.27	178.9%
CONWAY NATURAL GASOLINE (OPIS) SWA	8L	1	6.36	-87.1%	34.85	-97.7%	14	4.08	238.0%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	0	0	-	0	-	1	7.76	-84.2%
CONWAY PROPANE 5 DECIMALS SWAP	8K	252	127.86	97.4%	386.85	-34.7%	289	220.14	31.4%
CRUDE OIL	LPS	374	39.77	841.5%	275.1	36.1%	285	120.74	135.6%
CRUDE OIL OUTRIGHTS	37	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	42	7	44.36	-85.0%	1.15	477.1%	3	47.56	-93.7%
CRUDE OIL OUTRIGHTS	DBL	2	238.64	-99.0%	0	-	1	128.9	-99.4%
CRUDE OIL OUTRIGHTS	FE	0	9.32	-100.0%	0	-	0	0.93	-100.0%
CRUDE OIL OUTRIGHTS	HTT	55	0	-	0	-	20	0	-
CRUDE OIL OUTRIGHTS	WCC	163	180.5	-9.7%	278.75	-41.5%	312	251.08	24.3%
CRUDE OIL PHY	CLL	0	0	-	0	-	0	0	-
CRUDE OIL SPRDS	38	0	0	-	5	-100.0%	5	1.19	349.3%
CRUDE OIL SPRDS	WTT	69	20	244.3%	14.65	370.1%	50	29.81	66.6%
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	425.23	-100.0%	0	-	0	93.51	-100.0%
DATED TO FRONTLINE BRENT	FY	0	117.32	-100.0%	152	-100.0%	50	136.86	-63.6%
DEMARC INDEX FUTURE	DI	0	0	-	0	-	0	0	-
DIESEL 10P BRG FOB RDM VS	7X	0	0	-	0	-	0	0.04	-100.0%
DIESEL10PPM BARG VS ICE LS	LSE	0	0	-	0	-	0	0	-
DOMINION TRAN INC - APP I	IH	327	0	-	27.9	1071.7%	138	10.12	1262.0%
DOMINION TRANSMISSION INC	PG	704	163.27	331.2%	1,101.8	-36.1%	879	348.13	152.4%

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 5 of 21

Commodity		ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-	0	0.4	-100.0%
DUBAI CRUDE OIL CALENDAR	DC	13	238.32	-94.5%	37	-64.5%	47	186.66	-74.8%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	0	-	0	3.32	-100.0%
EASTERN RAIL DELIVERY CSX	QX	45	257.27	-82.6%	23.25	93.0%	51	159.71	-68.3%
EAST/WEST FUEL OIL SPREAD	EW	0	17.5	-100.0%	1.55	-100.0%	1	9.28	-93.6%
EIA FLAT TAX ONHWAY DIESE	A5	46	59.45	-21.9%	14.2	226.8%	80	37.31	115.3%
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	43.86	-100.0%	0	-	0	4.62	-100.0%
ELEC ERCOT DLY PEAK	R1	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	O1	0	798.41	-100.0%	0	-	0	69.43	-100.0%
ELEC FINSETTLED	47	0	0	-	63.5	-100.0%	21	6.06	243.4%
ELEC FINSETTLED	49	0	0	-	0	-	0	5.04	-100.0%
ELEC MISO PEAK	4L	0	0	-	0	-	0	6.05	-100.0%
ELEC MISO PEAK	55	0	0	-	0	-	0	8.05	-100.0%
ELEC NYISO OFF-PEAK	4M	0	0	-	0	-	0	22.91	-100.0%
ELEC NYISO OFF-PEAK	58	0	0	-	0	-	0	148.62	-100.0%
ELECTRICITY OFF PEAK	46	0	0	-	1,174	-100.0%	385	110.92	247.0%
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	0	0	-	18.6	-100.0%	6	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	798.41	-100.0%	0	-	70	113.82	-38.4%
ERCOT NORTH ZMCPE 5MW PEAK	I5	0	110.91	-100.0%	0	-	4	12.06	-68.1%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	82	152	-46.3%	98.05	-16.8%	91	116.11	-21.4%
EU LOW SULPHUR GASOIL CRACK	LSC	0	0	-	0	-	0	0	-
EURO 1% FUEL OIL NEW BALM	KX	0	0.23	-100.0%	1.85	-100.0%	3	0.52	564.9%
EURO 3.5% FUEL OIL RDAM B	KR	11	28.05	-61.3%	16.75	-35.1%	14	25.16	-43.2%
EURO 3.5% FUEL OIL SPREAD	FK	31	52.73	-40.3%	19.25	63.4%	33	42.71	-23.4%
EURO-DENOMINATED PETRO PROD	IBE	0	0	-	0	-	0	0	-
EURO-DENOMINATED PETRO PROD	NCP	0	40.91	-100.0%	0	-	1	10.62	-89.2%
EURO GASOIL 10 CAL SWAP	GT	0	0.27	-100.0%	0	-	0	0.06	-11.0%
EURO GASOIL 10PPM VS ICE	ET	4	2.73	50.0%	0.75	445.5%	3	4.21	-31.8%
EUROPE 1% FUEL OIL NWE CA	UF	7	9.45	-23.6%	4.6	57.1%	9	7.59	15.8%
EUROPE 1% FUEL OIL RDAM C	UH	0	0	-	4.55	-100.0%	2	0.66	152.4%

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 6 of 21

Commodity		ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
EUROPE 3.5% FUEL OIL MED	UI	16	12.91	26.1%	25.25	-35.6%	20	5.57	252.1%
EUROPE 3.5% FUEL OIL RDAM	UV	307	677.32	-54.6%	337.15	-8.8%	342	389.23	-12.1%
EUROPEAN GASOIL (ICE)	7F	12,886	563.73	2185.9%	22,582.3	-42.9%	18,199	3,046.56	497.4%
EUROPEAN NAPHTHA BALMO	KZ	9	3.41	149.3%	9.25	-8.1%	8	3.9	104.4%
EUROPEAN NAPHTHA CRACK SPR	EN	159	613.09	-74.0%	131.05	21.6%	177	308.02	-42.4%
EUROPE DATED BRENT SWAP	UB	7	266.59	-97.4%	566.4	-98.8%	193	154.27	25.2%
EUROPE JET KERO NWE CALSW	UJ	1	3.64	-75.0%	0.9	1.0%	1	1.97	-68.4%
EUROPE NAPHTHA CALSWAP	UN	72	101.32	-29.1%	46.1	55.9%	54	59.16	-8.3%
EURO PROPANE CIF ARA SWA	PS	42	17.59	139.5%	42.9	-1.8%	43	19.52	118.4%
FLORIDA GAS ZONE3 BASIS S	FP	25	6.91	263.2%	0	-	9	57.35	-84.2%
FREIGHT MARKETS	FLP	2	1.64	33.3%	18.2	-88.0%	11	3.02	255.6%
FUEL OIL CRACK VS ICE	FO	206	203.82	1.2%	187.55	10.0%	198	175.82	12.4%
FUEL OIL NWE CRACK VS ICE	FI	0	0	-	0	-	0	1.21	-100.0%
FUEL OIL (PLATS) CAR CM	1W	2	0.68	120.0%	0.25	500.0%	3	1.04	152.9%
FUEL OIL (PLATS) CAR CN	1X	2	1.23	33.3%	0.9	81.8%	1	0.81	8.7%
FUELOIL SWAP:CARGOES VS.B	FS	16	44.86	-64.9%	41.65	-62.2%	28	18.4	54.8%
GAS EURO-BOB OXY NWE BARGES	7H	268	411.68	-35.0%	371.55	-28.0%	386	318.24	21.2%
GAS EURO-BOB OXY NWE BARGES CRK	7K	599	933.77	-35.8%	973.85	-38.5%	818	813.04	0.6%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	0	-	0	0.04	-58.5%
GASOIL 0.1 CARGOES CIF NE	TW	0	0	-	0	-	0	0.04	-100.0%
GASOIL 0.1 CIF MED BALMO	X6	0	0	-	0	-	0	0.02	-100.0%
GASOIL 0.1 CIF MED SWAP	Z4	0	0	-	0	-	1	0.2	397.8%
GASOIL 0.1CIF MED VS ICE	Z5	0	0.45	-100.0%	0	-	1	0.97	34.9%
GASOIL 0.1 CIF NWE VS ISE	TU	0	0.45	-100.0%	0	-	0	1.05	-100.0%
GASOIL 0.1 CRG CIF NW VS	4V	0	0.45	-100.0%	0	-	0	0.04	107.6%
GASOIL 0.1 RDAM BRGS VS I	WQ	0	0	-	1.5	-72.7%	1	0.71	-10.1%
GASOIL 0.1 ROTTERDAM BARG	VL	0	0	-	0	-	0	0.04	-100.0%
GASOIL 10P CRG CIF NW VS	3V	0	0.23	-100.0%	0	-	0	0.2	-17.1%
GASOIL 10PPM CARGOES CIF	TY	0	0	-	0	-	0	0.13	-62.3%
GASOIL 10PPM VS ICE SWAP	TP	1	5.45	-75.0%	0.85	60.4%	1	5.77	-84.7%
GASOIL CALENDAR SWAP	GX	2	0.23	859.9%	0.7	211.7%	1	1.04	7.2%
GASOIL CRACK SPREAD CALEN	GZ	75	262.05	-71.6%	59.75	24.8%	59	153.56	-61.7%
GASOIL MINI CALENDAR SWAP	QA	11	16.27	-33.2%	18.85	-42.4%	14	13.13	2.9%
GASOLINE UP-DOWN BALMO SW	1K	11	107.95	-89.5%	10.5	8.2%	13	24.29	-45.3%
GC ULSD VS GC JET SPREAD	VV	0	0	-	0	-	0	0	-
GROUP THREE ULSD (PLATTS)	A7	0	0	-	0	-	0	0.79	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 7 of 21

Commodity		ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
GRP THREE ULSD(PLT)VS HEA	A6	77	137.68	-44.2%	167.2	-54.1%	121	181.85	-33.3%
GRP THREE UNL GS (PLT) VS	A8	32	49.77	-35.2%	70.25	-54.1%	65	74.26	-11.9%
GULF COAST 3% FUEL OIL BA	VZ	48	46.27	4.4%	16	202.0%	50	49.13	1.3%
GULF COAST GASOLINE CLNDR	GS	0	40.91	-100.0%	0	-	21	28.72	-25.8%
GULF COAST JET FUEL CLNDR	GE	0	12.73	-100.0%	0	-	2	14.5	-86.1%
GULF COAST JET VS NYM 2 H	ME	1,659	879.77	88.6%	1,576	5.3%	1,581	1,065.74	48.4%
GULF COAST NO.6 FUEL OIL	MF	2,793	3,331.68	-16.2%	3,306.75	-15.5%	3,134	3,207.63	-2.3%
GULF COAST NO.6 FUEL OIL	MG	69	28.41	142.6%	80.5	-14.4%	70	69.29	0.9%
GULF COAST ULSD CALENDAR	LY	41	57.05	-27.8%	12.05	241.8%	50	34.44	45.4%
GULF COAST ULSD CRACK SPR	GY	10	0	-	15	-31.8%	32	15.65	104.2%
HEATING OIL BALMO CLNDR S	1G	0	0	-	5	-100.0%	3	7.17	-60.0%
HEATING OIL PHY	HOL	0	0	-	0	-	0	0	-
HEATING OIL VS ICE GASOIL	HA	0	0	-	0	-	0	0	-
HENRY HUB BASIS SWAP	HB	848	272.18	211.5%	836.1	1.4%	1,228	584.46	110.0%
HENRY HUB INDEX SWAP FUTU	IN	848	272.18	211.5%	839.35	1.0%	1,128	439.06	156.9%
HENRY HUB SWAP	NN	22,964	19,697.59	16.6%	28,077.95	-18.2%	27,267	21,070.38	29.4%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-	5	4.74	0.2%
HOUSTON SHIP CHANNEL BASI	NH	47	378.86	-87.5%	134.6	-64.8%	209	191.68	8.8%
HOUSTON SHIP CHANNEL INDE	IP	0	0	-	0	-	0	0.71	-100.0%
HUSTN SHIP CHNL PIPE SWP	XJ	0	0	-	0	-	0	16.1	-100.0%
ICE BRENT DUBAI SWAP	DB	0	13.64	-96.7%	0	-	0	49.57	-99.7%
IN DELIVERY MONTH EUA	6T	91	781.64	-88.4%	285	-68.1%	205	413.45	-50.4%
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	9.91	-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	1	14.09	-95.2%	2.25	-69.7%	1	7.13	-86.2%
ISO NEW ENGLAND OFF-PEAK	KI	0	0	-	0	-	0	0	-
ISO NEW ENGLAND PK LMP	NI	1	0	-	0	-	0	0.08	314.5%
JAPAN C&F NAPHTHA CRACK S	JB	12	25.18	-54.3%	6	91.7%	31	12.79	145.0%
JAPAN C&F NAPHTHA SWAP	JA	56	59.91	-7.1%	55.8	-0.3%	62	46.55	33.6%
JAPAN NAPHTHA BALMO SWAP	E6	8	1.14	600.0%	0	-	4	2	119.3%

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 8 of 21

Commodity	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG	
<b>Energy Futures</b>									
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	0	0.23	-100.0%	1.25	-100.0%	0	1.1	-62.8%
JET BARGES VS ICE GASOIL	JR	0	0	-	0	-	0	0.06	508.3%
JET CIF NWE VS ICE	JC	4	4.55	-14.0%	3.95	-1.0%	3	5.04	-39.8%
JET FUEL BRG FOB RDM VS I	9Q	0	0	-	0	-	0	0.16	-79.3%
JET FUEL CRG CIF NEW VS I	6X	0	0	-	1.5	-100.0%	0	0.19	164.7%
JET FUEL UP-DOWN BALMO CL	1M	159	68.64	131.8%	191.5	-16.9%	181	152.02	19.1%
LA CARB DIESEL (OPIS)	LX	0	0	-	0	-	0	0.92	-100.0%
LA CARB DIESEL (OPIS) SWA	KL	86	2.95	2823.1%	9	859.6%	36	30.3	19.9%
LA CARBOB GASOLINE(OPIS)S	JL	48	19.32	147.1%	33.75	41.4%	62	23.52	163.1%
LA JET FUEL VS NYM NO 2 H	MQ	5	0	-	16.15	-71.3%	11	2.13	406.9%
LA JET (OPIS) SWAP	JS	105	37.5	180.2%	101.25	3.8%	89	42.77	107.5%
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	WJ	370	230.27	60.7%	218.8	69.2%	334	435.4	-23.3%
MARS (ARGUS) VS WTI SWAP	YX	168	105.41	59.3%	422.5	-60.2%	343	292.73	17.0%
MARS (ARGUS) VS WTI TRD M	YV	381	212.77	78.9%	588.1	-35.3%	477	67.23	609.8%
MARS BLEND CRUDE OIL	MB	99	0	-	83.8	18.2%	65	0	-
MCCLOSKEY ARA ARGS COAL	MTF	8,702	5,841.23	49.0%	9,675.05	-10.1%	10,345	8,425.86	22.8%
MCCLOSKEY RCH BAY COAL	MFF	1,110	727.73	52.5%	1,183.65	-6.2%	1,367	1,122.24	21.8%
MGF FUT	MGF	0	0	-	3	-100.0%	1	0.34	189.4%
MGN1 SWAP FUT	MGN	5	4.09	14.4%	12.45	-62.4%	9	7.52	18.8%
MICHIGAN BASIS	NF	6	13.82	-59.9%	90.05	-93.8%	61	25.91	137.1%
MICHIGAN MISO	HMO	0	0	-	2,658	-100.0%	2,092	480	335.9%
MICHIGAN MISO	HMW	0	0	-	160.5	-100.0%	119	26.86	341.9%
MINI GAS EUROBOB OXY NWE ARGS BALM	MEB	11	18.36	-39.6%	39.9	-72.2%	19	13.79	35.1%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	0	22.73	-100.0%	9.8	-100.0%	11	18.98	-39.9%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	67	36.27	85.5%	54.8	22.8%	54	34.65	56.7%
MJB FUT	MJB	0	0	-	0	-	0	0.04	-100.0%
MJC FUT	MJC	5	0.91	400.0%	3	51.5%	5	3.08	58.5%
MNC FUT	MNC	194	216.5	-10.3%	197.4	-1.6%	199	201.2	-0.9%
MONT BELVIEU ETHANE 5 DECIMAL	C0	1,826	278.82	555.1%	1,698.85	7.5%	1,567	366.58	327.4%
MONT BELVIEU ETHANE OPIS BALMO	8C	7	4.55	50.0%	7.5	-9.1%	7	10.93	-37.7%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	3,763	1,596.32	135.7%	5,162.55	-27.1%	4,353	2,437.12	78.6%
MONT BELVIEU LDH PROPANE OPIS BALM	8O	51	46.36	9.6%	30.05	69.1%	31	31.14	-0.6%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	379	388.14	-2.4%	769.85	-50.8%	501	256.64	95.1%
MONT BELVIEU NATURAL GASOLINE BALM	R0	12	5.68	117.6%	9.25	33.7%	10	16.44	-37.7%
MONT BELVIEU NORMAL BUTANE 5 DECIM	D0	1,532	579.86	164.3%	1,362.5	12.5%	1,329	828.39	60.4%

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 9 of 21

Commodity		ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
MONT BELVIEU NORMAL BUTANE BALMO	8J	22	9.86	126.7%	60.2	-62.9%	36	21.44	69.4%
NAT GAS BASIS SWAP	SGW	0	0	-	0	-	0	0.16	-100.0%
NAT GAS BASIS SWAP	TZ6	107	0	-	179.8	-40.6%	102	20.69	395.1%
NATURAL GAS	XSC	0	0	-	0	-	0	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	CFS	0	0	-	0	-	0	13.5	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	DSF	0	0	-	0	-	0	25.5	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	MFS	0	0	-	0	-	0	5.79	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	PFS	0	0	-	0	-	0	1.96	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	WFS	0	0	-	0	-	0	2.26	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	Z5P	0	0	-	0	-	0	1.77	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	ZTS	0	0	-	0	-	0	0.33	-100.0%
NATURAL GAS INDEX	TZI	28	0	-	0	-	10	0	-
NATURAL GAS PEN SWP	NP	6,312	9,130.5	-30.9%	6,377.45	-1.0%	5,898	8,695.84	-32.2%
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	932	640.36	45.6%	760	22.7%	739	1,261.42	-41.4%
NEPOOL INTR HUB 5MW D AH	U6	106	39.18	169.7%	0	-	46	80.59	-42.3%
NEPOOL NE MASS 5MW D AH O	P8	0	0	-	0	-	0	15.49	-100.0%
NEPOOL NE MASS 5MW D AH P	P7	29	0	-	0	-	10	5.47	91.7%
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	39.18	-100.0%	0	-	0	43.75	-100.0%
NEPOOL RHODE IL 5MW D AH	U5	0	640.36	-100.0%	0	-	0	432.82	-100.0%
NEPOOL SE MASS 5MW D AH O	P5	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH P	P4	0	0	-	0	-	0	0	-
NEPOOL W CNT MASS 5MW D A	L9	182	0	-	0	-	66	175.37	-62.6%
NEPOOL W CNTR M 5MW D AH	R6	77	0	-	0	-	28	6.72	311.1%
NEW ENGLAND HUB PEAK DAIL	CE	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	EZ	95	10.23	833.3%	80.5	18.6%	127	47.71	166.3%
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	41	89.82	-54.3%	268.3	-84.7%	223	199.95	11.5%
NGPL MIDCONTINENT INDEX	IW	0	8.18	-100.0%	214	-100.0%	70	1.19	5817.0%
NGPL TEX/OK	PD	49	180.82	-72.7%	196.65	-74.9%	296	333.11	-11.0%
NGPL TEXOK INDEX	OI	0	0	-	0	-	0	4.53	-100.0%
N ILLINOIS HUB DAILY	UD	0	0	-	0	-	0	0	-

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 10 of 21

Commodity		ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
N ILLINOIS HUB MTHLY	UM	0	0	-	0	-	0	0.28	-100.0%
NO 2 UP-DOWN SPREAD CALEN	UT	0	60.23	-100.0%	47.5	-100.0%	37	15.94	133.9%
NORTHEN NATURAL GAS DEMAR	PE	13	5.45	130.0%	0	-	6	23.37	-74.5%
NORTHEN NATURAL GAS VENTU	PF	43	4.36	890.6%	32.9	31.4%	26	22.62	16.6%
NORTHERN ILLINOIS OFF-PEA	UO	0	0	-	0	-	0	0.4	-100.0%
NORTHWEST ROCKIES BASIS S	NR	708	72.18	880.2%	1,063.6	-33.5%	942	537.3	75.3%
N ROCKIES PIPE SWAP	XR	0	0	-	0	-	0	3.92	-100.0%
NY1% VS GC SPREAD SWAP	VR	110	120.14	-8.6%	55	99.6%	95	109.28	-12.8%
NY 2.2% FUEL OIL (PLATTS	Y3	2	0	-	1.25	60.0%	3	3.87	-20.0%
NY 3.0% FUEL OIL (PLATTS	H1	13	10	25.0%	12.5	0.0%	10	20.73	-52.6%
NY HARBOR 1% FUEL OIL BAL	VK	1	2.27	-40.0%	0	-	0	2.1	-76.6%
NY HARBOR HEAT OIL SWP	MP	211	192.64	9.4%	163.9	28.5%	179	212.5	-15.7%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	10	59.77	-82.9%	45	-77.3%	18	15.98	15.4%
NY HARBOR RESIDUAL FUEL 1	MM	124	255.05	-51.5%	328.25	-62.3%	255	245.38	3.8%
NY HARBOR RESIDUAL FUEL C	ML	0	0	-	0	-	0	0.4	-100.0%
NYH NO 2 CRACK SPREAD CAL	HK	54	0	-	31.5	72.6%	66	123.39	-46.3%
NY H OIL PLATTS VS NYMEX	YH	0	10	-100.0%	0	-	0	3.86	-100.0%
NYISO A	KA	0	1.95	-100.0%	0	-	0	3.88	-100.0%
NYISO A OFF-PEAK	KB	0	3.64	-100.0%	0	-	0	1.74	-100.0%
NYISO CAPACITY	NNC	15	16.91	-11.3%	8.4	78.6%	9	14.72	-40.2%
NYISO CAPACITY	NRS	15	14.09	4.5%	6	145.5%	9	20.43	-54.0%
NYISO G	KG	0	0	-	0	-	0	1.86	-100.0%
NYISO G OFF-PEAK	KH	0	0	-	0	-	0	0.75	-100.0%
NYISO J	KJ	4	5.91	-33.8%	0	-	1	12.81	-89.0%
NYISO J OFF-PEAK	KK	2	8.18	-77.8%	0	-	1	2.33	-71.9%
NYISO ZONE A 5MW D AH O P	K4	4,451	0	-	1,254	254.9%	2,016	1,712	17.8%
NYISO ZONE A 5MW D AH PK	K3	20	0	-	0	-	7	76.37	-90.8%
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	3,753	0	-	4,867.5	-22.9%	2,949	1,013	191.2%
NYISO ZONE G 5MW D AH PK	T3	109	60	82.4%	331.2	-67.0%	178	140.19	27.3%
NYISO ZONE J 5MW D AH O P	D4	0	0	-	4,680	-100.0%	1,534	252.47	507.8%
NYISO ZONE J 5MW D AH PK	D3	49	0	-	276.5	-82.3%	119	37.47	217.4%
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	0	35.68	-100.0%	0	-	0	6.9	-100.0%
NYMEX ALUMINUM FUTURES	AN	0	0	-	0	-	0	0	-
NYMEX ULSD VS NYMEX HO	UY	0	0	-	0	-	0	4.7	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 11 of 21

Commodity		ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
NY ULSD (ARGUS) VS HEATING OIL	7Y	22	119.36	-81.4%	58.3	-61.9%	41	130.95	-68.3%
ONEOK OKLAHOMA NG BASIS	8X	14	22.09	-37.0%	0	-	12	11.82	5.2%
ONTARIO POWER SWAPS	OFD	0	0	-	0	-	3	0	-
ONTARIO POWER SWAPS	OFM	0	0	-	187.5	-100.0%	61	631.84	-90.3%
ONTARIO POWER SWAPS	OPD	1	0	-	1.25	-27.3%	1	1.4	-18.2%
ONTARIO POWER SWAPS	OPM	0	0	-	11.5	-100.0%	4	35.53	-89.4%
PANHANDLE BASIS SWAP FUTU	PH	176	328.55	-46.4%	485.15	-63.7%	337	520.98	-35.2%
PANHANDLE INDEX SWAP FUTU	IV	0	0	-	27.9	-100.0%	9	10.43	-12.3%
PANHANDLE PIPE SWAP	XH	0	0	-	0	-	0	1.24	-100.0%
PERMIAN BASIS SWAP	PM	64	16.55	284.1%	150.1	-57.7%	177	145.73	21.2%
PETROCHEMICALS	22	1	1.41	-12.9%	2.65	-53.7%	2	1.59	0.3%
PETROCHEMICALS	32	1	2.95	-52.3%	2.65	-46.8%	2	2.43	1.8%
PETROCHEMICALS	8I	2	28.86	-93.4%	36.85	-94.8%	13	20.64	-38.1%
PETROCHEMICALS	91	4	1.41	206.5%	2.65	63.0%	4	1.41	151.7%
PETROCHEMICALS	HPE	0	1.09	-100.0%	0	-	0	0.23	43.1%
PETROCHEMICALS	LPE	0	1.36	-100.0%	0	-	0	0.3	-100.0%
PETROCHEMICALS	MAC	4	0	-	1.5	142.4%	2	0	-
PETROCHEMICALS	MAE	3	2.73	16.7%	0.5	536.4%	1	1.15	28.7%
PETROCHEMICALS	MAS	1	3.64	-75.0%	2.5	-63.6%	3	1.4	98.6%
PETROCHEMICALS	MBE	232	84.77	173.7%	79.5	191.9%	129	89.84	44.1%
PETROCHEMICALS	MNB	95	81.41	17.1%	46.1	106.8%	77	63.07	22.8%
PETRO CRCKS & SPRDS ASIA	STI	0	0	-	0	-	17	4.2	310.1%
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	5	19.36	-74.2%	0.5	900.0%	3	15.19	-81.7%
PETRO CRCKS & SPRDS NA	EXR	65	59.32	9.6%	58.45	11.2%	72	53.4	34.7%
PETRO CRCKS & SPRDS NA	FOC	33	12.5	163.6%	18.75	75.8%	30	32.21	-7.1%
PETRO CRCKS & SPRDS NA	GBB	0	0	-	0	-	0	0.2	-100.0%
PETRO CRCKS & SPRDS NA	GCC	14	0	-	31.25	-56.4%	18	2.77	536.9%
PETRO CRCKS & SPRDS NA	GCI	59	51.64	13.6%	23	154.9%	36	47.39	-23.4%
PETRO CRCKS & SPRDS NA	GCM	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	GCU	249	591.82	-58.0%	576.55	-56.9%	398	529.97	-24.9%
PETRO CRCKS & SPRDS NA	GFC	0	0	-	0	-	0	0.4	-100.0%
PETRO CRCKS & SPRDS NA	HOB	403	211.41	90.5%	151.6	165.6%	261	153.3	70.1%
PETRO CRCKS & SPRDS NA	KSD	0	0	-	0	-	0	1.54	-100.0%
PETRO CRCKS & SPRDS NA	NFG	0	0	-	0	-	4	0.79	356.2%

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 12 of 21

Commodity		ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
PETRO CRCKS & SPRDS NA	NYF	0	10.23	-100.0%	0	-	2	9.09	-82.0%
PETRO CRCKS & SPRDS NA	RBB	265	718.23	-63.2%	408.2	-35.2%	446	495.57	-10.0%
PETRO CRCKS & SPRDS NA	RVG	363	9.09	3894.0%	375.25	-3.2%	333	24.92	1237.0%
PETRO CRCKS & SPRDS NA	SF3	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	1NB	69	102.91	-33.3%	121	-43.3%	123	79.57	54.7%
PETRO CRK&SPRD EURO	1ND	0	0	-	0	-	0	0.2	-100.0%
PETRO CRK&SPRD EURO	43	18	13.95	30.3%	4.4	313.2%	9	14.77	-38.9%
PETRO CRK&SPRD EURO	BFR	0	0	-	0	-	0	0.67	-100.0%
PETRO CRK&SPRD EURO	BOB	80	57.95	37.8%	125	-36.1%	117	79.89	46.5%
PETRO CRK&SPRD EURO	EOB	1	1.64	-55.6%	0.25	190.9%	1	1.8	-45.4%
PETRO CRK&SPRD EURO	EPN	5	1.09	316.7%	5.55	-18.1%	5	2.29	138.8%
PETRO CRK&SPRD EURO	EVC	62	134.27	-53.6%	33.5	86.0%	54	64.91	-17.0%
PETRO CRK&SPRD EURO	FBT	1	0	-	3	-69.7%	3	3.44	-19.0%
PETRO CRK&SPRD EURO	FVB	0	0.23	-100.0%	0	-	0	0.12	-100.0%
PETRO CRK&SPRD EURO	GCB	1	1.95	-41.9%	3.75	-69.7%	9	4.58	100.6%
PETRO CRK&SPRD EURO	GOC	0	1.36	-100.0%	0	-	0	2.66	-100.0%
PETRO CRK&SPRD EURO	LSU	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	MGB	0	0.91	-100.0%	0	-	0	1.72	-100.0%
PETRO CRK&SPRD EURO	MUD	3	7.41	-64.4%	6.2	-57.5%	6	3.78	53.9%
PETRO CRK&SPRD EURO	NBB	1	0	-	2.4	-48.9%	1	0.22	455.6%
PETRO CRK&SPRD EURO	NOB	23	5.73	300.8%	19.8	15.9%	18	9.47	93.5%
PETRO CRK&SPRD EURO	SFB	0	0	-	0	-	0	0.06	591.1%
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	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	2	0	-	0	-	1	0.07	1052.9%
PETROLEUM PRODUCTS	MBS	0	0	-	1.05	-100.0%	8	0	-
PETROLEUM PRODUCTS	MPE	7	0	-	35.9	-81.0%	19	0	-
PETROLEUM PRODUCTS ASIA	E6M	1	8.18	-83.3%	5.25	-74.0%	3	3.41	-24.5%
PETROLEUM PRODUCTS ASIA	MJN	67	108.41	-37.8%	39.1	72.4%	56	75.59	-25.7%
PETRO OUTRIGHT EURO	0A	0	0	-	0	-	0	0.36	-100.0%
PETRO OUTRIGHT EURO	0B	2	13.27	-82.9%	11.75	-80.7%	6	4.25	44.8%
PETRO OUTRIGHT EURO	0C	3	0	-	0	-	1	0.84	28.5%

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 13 of 21

Commodity	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG	
<b>Energy Futures</b>									
PETRO OUTFRIGHT EURO	0D	248	202.09	22.9%	243.65	1.9%	235	206.77	13.4%
PETRO OUTFRIGHT EURO	0E	48	35.36	36.4%	31.45	53.3%	38	24.09	59.6%
PETRO OUTFRIGHT EURO	0F	53	44.05	20.0%	39.8	32.8%	48	44.93	7.0%
PETRO OUTFRIGHT EURO	1T	1	0	-	0	-	0	0.36	-7.8%
PETRO OUTFRIGHT EURO	33	0	0	-	4.85	-100.0%	2	2.44	-18.1%
PETRO OUTFRIGHT EURO	5L	1	9.32	-85.4%	6.75	-79.8%	5	5.32	-9.0%
PETRO OUTFRIGHT EURO	63	7	1.36	416.7%	3.75	87.9%	6	4.92	13.9%
PETRO OUTFRIGHT EURO	6L	0	0	-	0	-	0	0.06	-100.0%
PETRO OUTFRIGHT EURO	7I	2	1.14	100.0%	4.4	-48.3%	7	8.62	-18.2%
PETRO OUTFRIGHT EURO	7P	0	1.82	-100.0%	0	-	0	0.16	-100.0%
PETRO OUTFRIGHT EURO	7R	6	14.77	-60.0%	15.2	-61.1%	12	12.44	-4.5%
PETRO OUTFRIGHT EURO	88	0	6.05	-96.2%	0	-	0	1.21	-93.2%
PETRO OUTFRIGHT EURO	CGB	0	0	-	0	-	0	0.12	-17.0%
PETRO OUTFRIGHT EURO	CPB	0	0	-	0	-	1	2	-34.4%
PETRO OUTFRIGHT EURO	EFF	4	0.23	1859.7%	3	48.5%	3	0.67	405.5%
PETRO OUTFRIGHT EURO	EFM	1	2.23	-69.4%	0.5	36.4%	1	1.8	-18.0%
PETRO OUTFRIGHT EURO	ENS	5	2.73	66.7%	11.25	-59.6%	7	2.78	151.3%
PETRO OUTFRIGHT EURO	EWN	14	4.5	211.1%	3.35	317.9%	8	4.1	84.6%
PETRO OUTFRIGHT EURO	FBD	0	1.09	-100.0%	0	-	0	0.48	-100.0%
PETRO OUTFRIGHT EURO	MBB	0	3.18	-100.0%	0	-	1	0.97	-42.4%
PETRO OUTFRIGHT EURO	MBN	56	36.59	53.7%	58.75	-4.3%	52	53.79	-2.4%
PETRO OUTFRIGHT EURO	SMU	0	0	-	0	-	0	2.37	-100.0%
PETRO OUTFRIGHT EURO	T0	1	14.41	-91.5%	0	-	2	7.89	-74.7%
PETRO OUTFRIGHT EURO	ULB	4	43.86	-90.7%	0	-	1	6.13	-75.9%
PETRO OUTFRIGHT EURO	V0	0	50.18	-100.0%	0	-	0	11.37	-100.0%
PETRO OUTFRIGHT EURO	W0	2	0	-	0	-	1	0	-
PETRO OUTFRIGHT EURO	X0	0	10.09	-100.0%	0	-	0	2.76	-100.0%
PETRO OUTFRIGHT EURO	Y0	0	4.55	-100.0%	0	-	0	0.4	-100.0%
PETRO OUTFRIGHT NA	FCB	2	23.27	-92.0%	0	-	2	12.18	-81.6%
PETRO OUTFRIGHT NA	FOB	0	0.45	-100.0%	0	-	0	0.04	-100.0%
PETRO OUTFRIGHT NA	FOM	0	0.68	-100.0%	0	-	0	0.25	-79.9%
PETRO OUTFRIGHT NA	JE	5	0	-	0.6	771.2%	7	2.23	222.3%
PETRO OUTFRIGHT NA	JET	107	4.55	2255.0%	110.75	-3.3%	92	66.82	37.9%
PETRO OUTFRIGHT NA	MBL	0	17.18	-100.0%	0	-	0	2.95	-100.0%
PETRO OUTFRIGHT NA	MEN	38	13.86	173.8%	39.7	-4.4%	42	30.68	35.8%
PETRO OUTFRIGHT NA	MEO	376	443.09	-15.0%	552.15	-31.8%	460	397.09	15.9%

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 14 of 21

Commodity		ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
PETRO OUTHRIGHT NA	MFD	3	0	-	1.5	81.8%	4	3.59	17.1%
PETRO OUTHRIGHT NA	MMF	5	12.64	-60.4%	8.7	-42.5%	7	7.66	-12.5%
PETRO OUTHRIGHT NA	NYT	0	0	-	0	-	0	0.1	-100.0%
PETRO OUTHRIGHT NA	XER	0	0	-	0	-	0	0.36	-100.0%
PJM AD HUB 5MW REAL TIME	V3	17,660	0	-	8,186	115.7%	10,747	6,568.19	63.6%
PJM AD HUB 5MW REAL TIME	Z9	595	0	-	409.95	45.1%	518	442.59	17.1%
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	4,255	0	-	0	-	1,534	341.68	349.1%
PJM COMED 5MW D AH PK	D8	232	0	-	0	-	84	28.26	195.8%
PJM DAILY	JD	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	R7	434	0	-	187.5	131.6%	218	941.93	-76.8%
PJM DAYTON DA PEAK	D7	24	0	-	11.5	111.5%	13	65.2	-80.8%
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	167.27	-100.0%	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	188	0	-	53	254.9%	152	274.42	-44.8%
PJM NI HUB 5MW REAL TIME	B6	5,939	0	-	3,535.5	68.0%	5,826	7,427.85	-21.6%
PJM NILL DA OFF-PEAK	L3	4,552	196.41	2217.8%	876.45	419.4%	2,913	2,003.33	45.4%
PJM NILL DA PEAK	N3	251	24.05	943.7%	23.05	988.7%	129	93.74	37.3%
PJM OFF-PEAK LMP SWAP FUT	JP	0	10.91	-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 PEPKO 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	0	0	-	5,850	-100.0%	1,918	7.75	24658.4%
PJM PSEG DA PEAK	L6	0	0	-	127.5	-100.0%	42	0.43	9514.4%
PJM WES HUB PEAK LMP 50 M	4S	0	0	-	0	-	0	0	-
PJM WESTH DA OFF-PEAK	E4	0	0	-	8,004.5	-100.0%	2,624	3,192.55	-17.8%

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 15 of 21

Commodity		ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
PJM WESTHDA PEAK	J4	0	0	-	323.75	-100.0%	114	166.56	-31.7%
PJM WESTH RT OFF-PEAK	N9	39,955	0	-	73,487.8	-45.6%	43,656	14,350.82	204.2%
PJM WESTH RT PEAK	L1	2,894	0	-	6,057.3	-52.2%	3,792	992.34	282.1%
PLASTICS	PGP	18	70.45	-74.8%	16.5	7.4%	21	41.8	-49.0%
PREMIUM UNLD 10P FOB MED	3G	14	7.55	81.3%	16.15	-15.3%	17	13.4	27.2%
PREMIUM UNLEAD 10PPM FOB	8G	1	2.05	-66.7%	2.95	-76.9%	2	2.76	-35.8%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0.1	-100.0%	0	0.33	-90.1%
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	4	3.68	-3.7%	1.45	144.5%	2	1.34	34.2%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	0	2.95	-100.0%	8.75	-100.0%	16	9.93	56.6%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	368	177.59	107.3%	287.9	27.9%	378	358.93	5.3%
RBOB CALENDAR SWAP	RL	178	282.5	-36.9%	242.5	-26.5%	242	336.13	-28.0%
RBOB CRACK SPREAD	RM	36	7.95	353.1%	199.8	-82.0%	119	50.57	136.1%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-	0	0.12	-100.0%
RBOB GASOLINE BALMO CLNDR	1D	7	49.55	-85.3%	100.8	-92.8%	36	51.86	-31.2%
RBOB PHY	RBL	0	0	-	0	-	0	0	-
RBOB SPREAD (PLATTS) SWAP	RI	0	0	-	0	-	0	0.36	-100.0%
RBOB UP-DOWN CALENDAR SWA	RV	0	351.36	-100.0%	88.25	-100.0%	151	482.61	-68.7%
RBOB VS HEATING OIL SWAP	RH	39	47.73	-18.5%	86.25	-54.9%	55	48.48	12.6%
ROCKIES KERN OPAL - NW IN	IR	0	0	-	36.8	-100.0%	12	7.43	62.4%
SAN JUAN BASIS SWAP	NJ	47	24.55	92.6%	225.8	-79.1%	158	117.92	34.2%
SAN JUAN PIPE SWAP	XX	0	0	-	0	-	0	0	-
SINGAPORE 180CST BALMO	BS	0	1.05	-100.0%	0.5	-100.0%	2	1.81	11.4%
SINGAPORE 380CST BALMO	BT	17	1.59	971.4%	1.8	847.0%	7	5.02	47.2%
SINGAPORE 380CST FUEL OIL	SE	348	342.91	1.4%	158.25	119.8%	277	250.97	10.6%
SINGAPORE FUEL 180CST CAL	UA	64	96.45	-33.3%	59	9.1%	62	87.78	-29.3%
SINGAPORE FUEL OIL SPREAD	SD	33	23.41	39.8%	11.5	184.6%	19	22.56	-15.1%
SINGAPORE GASOIL	MTB	11	6.14	74.1%	29.3	-63.5%	16	5.77	182.1%
SINGAPORE GASOIL	MTS	159	80.91	96.1%	129.9	22.2%	151	119.77	26.3%
SINGAPORE GASOIL	STL	0	6.82	-100.0%	0	-	2	0.59	176.5%
SINGAPORE GASOIL	STZ	0	0	-	0	-	0	0.99	-100.0%
SINGAPORE GASOIL BALMO	VU	18	8.82	107.2%	2.5	630.9%	14	5.2	174.8%
SINGAPORE GASOIL CALENDAR	MSG	2	19.55	-88.4%	2.35	-3.3%	2	27.15	-94.1%
SINGAPORE GASOIL SWAP	SG	60	125.45	-52.1%	60.4	-0.4%	80	110.89	-27.9%
SINGAPORE GASOIL VS ICE	GA	58	15.68	269.6%	65.25	-11.2%	60	23.72	150.9%
SINGAPORE JET KERO BALMO	BX	0	2.27	-100.0%	2.8	-100.0%	1	2.17	-57.8%
SINGAPORE JET KERO GASOIL	RK	47	28.18	65.3%	25	86.4%	36	14.39	153.5%

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 16 of 21

Commodity		ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
SINGAPORE JET KEROSENE SW	KS	39	104.55	-62.4%	22.5	74.7%	29	64.68	-55.9%
SINGAPORE JET KERO VS. GASOIL BALMO	Z0	0	0	-	0	-	0	0.2	-100.0%
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	39	18.86	107.2%	1.25	3027.3%	15	14.3	1.5%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	336	512.86	-34.4%	284.75	18.1%	340	317.86	6.9%
SINGAPORE NAPHTHA BALMO	KU	1	0	-	0	-	0	0	-
SINGAPORE NAPHTHA SWAP	SP	0	6.82	-100.0%	0	-	0	4.64	-100.0%
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	0	0	-	280	-100.0%	92	1.93	4659.4%
SONAT BASIS SWAP FUTURE	SZ	0	52.55	-100.0%	0	-	0	58.17	-100.0%
SOUTHERN NAT LA NAT GAS	M8	0	194.55	-100.0%	0	-	9	16.92	-49.4%
SOUTH STAR TEX OKLHM KNS	8Z	0	57.64	-100.0%	0	-	0	28.68	-100.0%
Sumas Basis Swap	NK	23	65	-64.0%	62.1	-62.3%	37	56.71	-35.5%
SUMAS NAT GAS PLATTS FIXED PRICE	DVS	0	0	-	0	-	0	11.43	-100.0%
TC2 ROTTERDAM TO USAC 37K	TM	0	0	-	0	-	0	0.05	-100.0%
TC5 RAS TANURA TO YOKOHAM	TH	0	0.68	-100.0%	0.75	-100.0%	0	0.12	107.3%
TCO BASIS SWAP	TC	183	118	54.7%	36.8	396.2%	218	155.65	40.3%
TCO NG INDEX SWAP	Q1	0	0	-	0	-	0	15.43	-100.0%
TENN 800 LEG NAT GAS INDE	L4	47	0	-	0	-	17	12.62	34.7%
TENNESSEE 500 LEG BASIS S	NM	0	10.91	-100.0%	0	-	0	21.84	-100.0%
TENNESSEE 800 LEG NG BASI	6Z	0	2.73	-100.0%	0	-	7	15.45	-54.6%
TENNESSEE ZONE 0 BASIS SW	NQ	19	0	-	18	8.1%	13	4.08	216.7%
Tetco ELA Basis	TE	0	0	-	0	-	0	5.38	-100.0%
TETCO M-3 INDEX	IX	112	0	-	12.4	802.5%	44	43.73	1.6%
Tetco STX Basis	TX	0	0	-	44.05	-100.0%	14	18.45	-21.7%
TEXAS EASTERN ZONE M-3 BA	NX	275	38.91	607.2%	445.95	-38.3%	407	99.24	309.7%
TEXAS GAS ZONE1 NG BASIS	9F	0	257.45	-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	0	37.36	-100.0%	3.1	-100.0%	8	27.57	-70.9%
TRANSCO ZONE4 BASIS SWAP	TR	26	109.45	-76.0%	167.85	-84.3%	109	299.94	-63.7%
TRANSCO ZONE 4 NAT GAS IN	B2	0	0	-	0	-	0	4.9	-100.0%
TRANSCO ZONE 6 BASIS SWAP	NZ	99	16	521.3%	10.7	829.1%	57	42.16	34.5%
TRANSCO ZONE 6 INDEX	IT	101	0	-	0	-	46	0.3	15365.7%
TRANSCO ZONE 6 PIPE SWAP	XZ4	0	0	-	0	-	0	0.48	-100.0%
UCM FUT	UCM	1	0.91	25.0%	3	-62.1%	2	2.28	-28.2%
ULSD 10PPM CIF MED SWAP	Z6	0	0	-	0	-	0	0	-

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 17 of 21

Commodity		ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>									
ULSD 10PPM CIF MED VS ICE	Z7	2	5	-56.4%	0.25	772.7%	1	4.42	-72.2%
ULSD 10PPM CIF VS ICE GAS	7V	0	0	-	0	-	1	0.1	480.8%
ULSD UP-DOWN BALMO SWP	1L	167	94.59	76.6%	115	45.3%	123	179.31	-31.3%
UP DOWN GC ULSD VS NMX HO	LT	2,197	1,798.59	22.2%	2,763.65	-20.5%	2,617	1,974.87	32.5%
USGC UNL 87 CRACK SPREAD	RU	1	0	-	7.5	-84.8%	3	14.03	-79.6%
VENTURA NAT GAS PLATTS FIXED PRICE	DVA	0	0	-	0	-	0	0.17	-100.0%
WAHA BASIS	NW	88	137.27	-36.2%	330.75	-73.5%	192	161.57	19.0%
WAHA INDEX SWAP FUTURE	IY	38	0	-	31	23.2%	24	6.77	253.7%
WESTERN RAIL DELIVERY PRB	QP	80	52.95	51.2%	30	166.8%	57	103.64	-45.3%
WTI-BRENT BULLET SWAP	BY	0	0	-	0	-	0	0	-
WTI-BRENT CALENDAR SWAP	BK	319	819.32	-61.1%	913.8	-65.1%	616	1,097.31	-43.8%
WTI CALENDAR	CS	1,634	1,797.45	-9.1%	1,542.8	5.9%	1,621	1,600.02	1.3%
WTS (ARGUS) VS WTI SWAP	FF	19	586.36	-96.7%	109	-82.3%	69	240.85	-71.3%
WTS (ARGUS) VS WTI TRD MT	FH	3	106.27	-97.4%	19	-85.6%	26	76.89	-66.6%
<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	71	2,262.86	-96.9%	24	193.8%	34	605.34	-94.4%
BRENT OIL LAST DAY	BE	250	260.23	-3.9%	342.45	-27.0%	216	207.99	3.6%
BRENT OIL LAST DAY	BZO	18	0	-	262	-93.0%	195	2.85	6749.9%
BRENT OIL LAST DAY	OS	56	568.18	-90.1%	0.8	6900.0%	90	218.15	-58.8%
COAL API2 INDEX	CLA	345	245.68	40.6%	467.5	-26.1%	430	261.75	64.2%
COAL API2 INDEX	CQA	905	177.05	410.9%	1,052.95	-14.1%	1,053	397.83	164.6%
COAL API2 INDEX	MTC	0	0	-	0	-	0	0.6	-100.0%
COAL API4 INDEX	RLA	0	0	-	0	-	1	5.53	-85.2%
COAL API4 INDEX	RQA	23	0	-	22.5	1.0%	20	2.37	729.5%
COAL SWAP	CPF	2	14.77	-87.7%	6.25	-70.9%	6	2.89	107.4%
COAL SWAP	RPF	0	1.59	-100.0%	0.3	-100.0%	0	15.14	-99.3%
CRUDE OIL 1MO	WA	11,866	7,064.45	68.0%	8,641.75	37.3%	10,643	9,324.93	14.1%
CRUDE OIL APO	AO	1,154	1,967.77	-41.4%	1,578.75	-26.9%	1,082	2,856.53	-62.1%
CRUDE OIL CALNDR STRIP	6F	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	AH	0	27.27	-100.0%	0	-	2	85.38	-97.1%
CRUDE OIL OUTRIGHTS	DBP	0	40.91	-100.0%	0	-	0	3.56	-100.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 18 of 21

Commodity	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG	
<b>Energy Options</b>									
CRUDE OIL PHY	CD	138	68.18	101.7%	232.5	-40.9%	162	70.75	128.8%
CRUDE OIL PHY	LC	1,632	1,732.59	-5.8%	3,307.7	-50.7%	2,870	1,924.91	49.1%
CRUDE OIL PHY	LO	163,991	167,926.23	-2.3%	201,130.25	-18.5%	198,476	156,628.74	26.7%
CRUDE OIL PHY	LO1	364	297.05	22.6%	369	-1.3%	302	200.65	50.4%
CRUDE OIL PHY	LO2	329	134.09	145.4%	223.8	47.0%	238	159.28	49.4%
CRUDE OIL PHY	LO3	85	94.64	-10.7%	138.15	-38.8%	118	98.22	19.7%
CRUDE OIL PHY	LO4	84	163.41	-48.7%	246.65	-66.0%	190	119.77	58.5%
CRUDE OIL PHY	LO5	0	0	-	0	-	113	60.55	86.4%
DAILY CRUDE OIL	DNM	0	72.73	-100.0%	0	-	0	31.62	-100.0%
ELEC FINSETTLED	PML	2	0	-	1.5	33.3%	1	0.15	687.2%
ELEC MISO PEAK	9T	0	0	-	0	-	0	10.04	-100.0%
ELECTRICITY OFF PEAK	N9P	0	0	-	0	-	0	0	-
ETHANOL	CE1	1	0	-	0	-	0	0	-
ETHANOL	CE3	1	0	-	0	-	0	0	-
ETHANOL SWAP	CVR	185	433.82	-57.3%	180.2	2.9%	230	288.51	-20.1%
ETHANOL SWAP	GVR	0	0	-	0	-	4	15.55	-77.0%
EURO-DENOMINATED PETRO PROD	EFB	0	0	-	0	-	0	0	-
EURO-DENOMINATED PETRO PROD	NWE	0	0	-	0	-	0	0.06	-100.0%
EUROPEAN JET KEROSENE NWE (PLATTS)	30	0	0	-	3	-100.0%	1	0	-
GASOIL CRACK SPREAD AVG PRICE OPTIO	3U	0	0	-	0	-	0	0	-
GASOLINE	GCE	40	0	-	0	-	14	0.49	2793.2%
HEATING OIL PHY	LB	1	18.32	-95.0%	1.7	-46.5%	10	24.53	-60.0%
HEATING OIL PHY	OH	2,645	2,746.91	-3.7%	2,421.45	9.2%	2,856	2,397.86	19.1%
HENRY HUB FINANCIAL LAST	E7	54	56.41	-4.6%	84.25	-36.1%	67	93.52	-28.3%
HO 1 MONTH CLNDR OPTIONS	FA	32	2.27	1300.0%	0	-	77	13.83	457.0%
HUSTN SHIP CHNL PIPE SWP	PK	0	98.18	-100.0%	0	-	0	14.72	-100.0%
LLS CRUDE OIL	WJO	55	0	-	75	-27.3%	44	16.13	174.5%
MCCLOSKEY ARA ARGS COAL	MTO	56	3.41	1540.0%	228	-75.5%	95	35.55	167.0%
MCCLOSKEY RCH BAY COAL	MFO	41	0	-	0	-	15	7.41	99.1%
NATURAL GAS	G10	0	0	-	25	-100.0%	8	0	-
NATURAL GAS 12 M CSO FIN	G7	0	0	-	0	-	0	10.28	-100.0%
NATURAL GAS 1 M CSO FIN	G4	114	27.27	316.7%	427.5	-73.4%	463	1,073.97	-56.9%
NATURAL GAS 2 M CSO FIN	G2	0	0	-	50	-100.0%	16	19.57	-16.2%
NATURAL GAS 3 M CSO FIN	G3	1,284	68.18	1783.7%	211.55	507.1%	591	258.68	128.5%
NATURAL GAS 5 M CSO FIN	G5	25	31.82	-21.4%	0	-	9	10.67	-15.5%
NATURAL GAS 6 M CSO FIN	G6	16	717.05	-97.8%	177.5	-91.0%	67	185.38	-63.7%

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 19 of 21

Commodity		ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Options</b>									
NATURAL GAS OPTION ON CALENDAR STR	6J	95	26.36	262.1%	104.9	-9.0%	186	51.46	261.2%
NATURAL GAS PHY	KD	1,607	1,054.09	52.5%	1,697.5	-5.3%	1,616	1,072.45	50.7%
NATURAL GAS PHY	LN	85,198	53,485.91	59.3%	108,060.3	-21.2%	97,753	77,448.58	26.2%
NATURAL GAS PHY	ON	11,421	7,911	44.4%	13,751.15	-16.9%	13,681	11,975.07	14.2%
NATURAL GAS PHY	ON5	0	0	-	0	-	0	0.1	-100.0%
NG HH 3 MONTH CAL	IC	0	0	-	0	-	4	0	-
N ROCKIES PIPE SWAP	ZR	33	0	-	0	-	12	25.41	-53.6%
NY HARBOR HEAT OIL SWP	AT	175	483.27	-63.8%	263.35	-33.7%	354	655.77	-46.0%
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	6.36	-100.0%	0	-	0	1.03	-100.0%
PETROCHEMICALS	4H	90	19.18	369.2%	52	73.1%	79	52.73	48.9%
PETROCHEMICALS	4I	0	0	-	0	-	0	0	-
PETROCHEMICALS	4J	7	7.5	-9.1%	90	-92.4%	32	7.27	339.6%
PETROCHEMICALS	4K	0	0	-	0	-	0	0	-
PETROCHEMICALS	CPR	0	0	-	0	-	8	0.06	14574.1%
PETRO OUTRIGHT EURO	8H	0	0	-	0	-	0	0.71	-100.0%
PGE CITYGATE PIPE SWAP	CW	0	0	-	0	-	0	0	-
PJM CALENDAR STRIP	6O	0	0	-	0	-	0	6.48	-100.0%
PJM ELECTRIC	6OO	0	0	-	0	-	0	0	-
PJM MONTHLY	JO	0	0	-	0	-	0	0	-
PJM WES HUB PEAK CAL MTH	6OA	0	0	-	7	-100.0%	2	0.79	190.3%
PJM WES HUB PEAK CAL MTH	JOA	95	0	-	410	-76.7%	169	0	-
PJM WES HUB PEAK LMP 50MW	PMA	55	0	-	0	-	20	0	-
RBOB CALENDAR SWAP	RA	0	71.59	-100.0%	56.25	-100.0%	19	85.57	-77.5%
RBOB PHY	OB	2,138	1,067.27	100.3%	2,508.25	-14.8%	2,253	1,374.66	63.9%
RBOB PHY	RF	0	70.55	-100.0%	0	-	0	21.5	-98.5%
ROTTERDAM 3.5%FUEL OIL CL	Q6	11	6.82	60.0%	0	-	5	2.43	88.8%
SAN JUAN PIPE SWAP	PJ	0	0	-	0	-	0	20.13	-100.0%
SHORT TERM	U11	10	6.82	50.0%	21.75	-53.0%	19	13.87	35.9%
SHORT TERM	U12	0	3.41	-100.0%	32.75	-100.0%	23	8.16	187.2%
SHORT TERM	U13	0	2.27	-100.0%	0	-	25	10.02	145.4%
SHORT TERM	U14	34	0	-	0	-	30	6.62	351.9%
SHORT TERM	U15	16	0	-	0	-	20	10.87	81.0%
SHORT TERM	U22	30	0	-	27.5	7.4%	24	6.17	285.5%
SHORT TERM	U23	7	26.36	-74.1%	7.5	-9.1%	5	9.74	-49.5%

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 20 of 21

Commodity	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG	
<b>Energy Options</b>									
SHORT TERM	U24	25	13.64	83.3%	0	-	9	8.32	8.4%
SHORT TERM	U25	0	28.41	-100.0%	0	-	3	3.95	-15.0%
SHORT TERM	U26	0	0	-	54	-100.0%	18	4.25	316.7%
SHORT TERM CRUDE OIL	C02	0	0	-	0	-	0	0	-
SHORT TERM NATURAL GAS	U01	25	2.27	1000.0%	41.25	-39.4%	34	7.33	363.9%
SHORT TERM NATURAL GAS	U02	53	0	-	50	6.8%	36	23.77	50.0%
SHORT TERM NATURAL GAS	U03	9	28.41	-68.0%	5	81.8%	5	12.25	-59.9%
SHORT TERM NATURAL GAS	U04	13	0	-	40	-68.8%	18	9.21	91.4%
SHORT TERM NATURAL GAS	U05	0	13.64	-100.0%	27.5	-100.0%	13	8.7	50.8%
SHORT TERM NATURAL GAS	U06	0	17.05	-100.0%	0	-	12	9.19	30.2%
SHORT TERM NATURAL GAS	U07	0	0	-	0	-	33	11.54	184.1%
SHORT TERM NATURAL GAS	U08	11	0	-	22.5	-49.5%	16	7.81	110.0%
SHORT TERM NATURAL GAS	U09	14	38.64	-64.7%	52.35	-74.0%	22	21.47	2.9%
SHORT TERM NATURAL GAS	U10	110	27.27	302.5%	15	631.8%	45	14.82	200.3%
SHORT TERM NATURAL GAS	U16	33	35.23	-6.5%	28	17.7%	21	11.96	76.2%
SHORT TERM NATURAL GAS	U17	5	15	-69.7%	14	-67.5%	6	7.85	-20.6%
SHORT TERM NATURAL GAS	U18	27	0	-	13.75	98.3%	14	4.35	229.9%
SHORT TERM NATURAL GAS	U19	0	75	-100.0%	19	-100.0%	13	12.53	2.1%
SHORT TERM NATURAL GAS	U20	0	19.55	-100.0%	0	-	9	6.84	27.1%
SHORT TERM NATURAL GAS	U21	5	0	-	0	-	7	9.29	-25.0%
SHORT TERM NATURAL GAS	U27	0	0	-	0	-	0	4.84	-100.0%
SHORT TERM NATURAL GAS	U28	0	0	-	0	-	12	1.78	568.2%
SHORT TERM NATURAL GAS	U29	0	0	-	0	-	22	6.32	243.5%
SHORT TERM NATURAL GAS	U30	23	5.68	300.0%	0	-	8	16.11	-49.1%
SHORT TERM NATURAL GAS	U31	34	9.09	275.0%	0	-	12	1.5	718.6%
SINGAPORE FUEL OIL 180 CS	C5	0	0	-	0	-	0	0	-
SINGAPORE GASOIL CALENDAR	M2	0	0	-	0	-	0	1.19	-100.0%
SINGAPORE JET FUEL CALENDAR	N2	0	0	-	0	-	0	5.93	-100.0%
SOCAL PIPE SWAP	ZN	0	0	-	500	-100.0%	164	0	-
WTI 12 MONTH CALENDAR OPT	WZ	0	0	-	0	-	0	7.91	-100.0%
WTI-BRENT BULLET SWAP	BV	876	1,374.55	-36.3%	1,700	-48.5%	1,641	1,060.71	54.7%
WTI CRUDE OIL 1 M CSO FI	7A	10,593	7,215.91	46.8%	7,422.5	42.7%	9,991	7,294.69	37.0%

## NYMEX/COMEX Exchange ADV Report - Monthly

March 2016

Page 21 of 21

Commodity	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Commodities and Alternative Investments Futures</b>								
COCOA TAS	3	3.55	-21.8%	13.9	-80.1%	11	7.18	57.1%
COFFEE	1	2.18	-56.3%	1.65	-42.2%	1	2.51	-56.9%
COTTON	0	2	-86.4%	12.75	-97.9%	5	2.31	98.5%
SUGAR 11	1	5.95	-90.8%	2.4	-77.3%	3	6.21	-51.9%
<b>TOTAL FUTURES GROUP</b>								
Commodities and Alternative Investments Futures	5	13.68	-66.8%	30.7	-85.2%	20	18.21	9.5%
Energy Futures	1,998,698	1,596,710.5	25.2%	2,377,118.3	-15.9%	2,184,711	1,689,389.83	29.3%
Metals Futures	419,752	326,689.59	28.5%	419,549.9	0.0%	401,705	308,947.8	30.0%
<b>TOTAL FUTURES</b>	<b>2,418,455</b>	<b>1,923,413.77</b>	<b>25.7%</b>	<b>2,796,698.9</b>	<b>-13.5%</b>	<b>2,586,435.62</b>	<b>1,998,355.84</b>	<b>29.4%</b>
<b>TOTAL OPTIONS GROUP</b>								
Energy Options	298,739	260,491.41	14.7%	359,029	-16.8%	349,329	279,234.75	25.1%
Metals Options	47,375	38,200.55	24.0%	67,373.2	-29.7%	52,558	35,518.11	48.0%
<b>TOTAL OPTIONS</b>	<b>346,114</b>	<b>298,691.95</b>	<b>15.9%</b>	<b>426,402.2</b>	<b>-18.8%</b>	<b>401,886.98</b>	<b>314,752.86</b>	<b>27.7%</b>
<b>TOTAL COMBINED</b>								
Metals	467,128	364,890.14	28.0%	486,923.1	-4.1%	454,263	344,465.91	31.9%
Energy	2,297,437	1,857,201.91	23.7%	2,736,147.3	-16.0%	2,534,040	1,968,624.58	28.7%
Commodities and Alternative Investments	5	13.68	-66.8%	30.7	-85.2%	20	18.21	9.5%
<b>GRAND TOTAL</b>	<b>2,764,569</b>	<b>2,222,105.73</b>	<b>24.4%</b>	<b>3,223,101.1</b>	<b>-14.2%</b>	<b>2,988,322.61</b>	<b>2,313,108.7</b>	<b>29.2%</b>