

NYMEX/COMEX Exchange ADV Report - Monthly

March 2020

Page 1 of 18

Commodity		ADV MAR 2020	ADV MAR 2019	% CHG	ADV FEB 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Metals Futures									
COMEX GOLD	GC	470,747	319,596.48	47.3%	417,704.84	12.7%	453,548	278,161.89	63.1%
NYMEX HOT ROLLED STEEL	HR	1,396	626.9	122.7%	630.47	121.4%	936	822.07	13.9%
NYMEX PLATINUM	PL	33,550	30,151.14	11.3%	24,922.68	34.6%	27,096	22,624.05	19.8%
PALLADIUM	PA	3,484	5,390.14	-35.4%	6,713.68	-48.1%	5,695	6,027.3	-5.5%
URANIUM	UX	28	148.43	-81.0%	63.16	-55.3%	30	93.03	-68.3%
COMEX SILVER	SI	103,414	67,548.86	53.1%	132,384.58	-21.9%	109,728	77,513.98	41.6%
COMEX E-Mini GOLD	QO	3,370	390.81	762.4%	1,632.42	106.5%	2,210	320.2	590.1%
COMEX E-Mini SILVER	QI	331	147.71	123.8%	171.37	92.9%	226	110	105.0%
COMEX COPPER	HG	105,675	83,244.86	26.9%	148,623.16	-28.9%	116,462	101,731.75	14.5%
COMEX MINY COPPER	QC	24	25.43	-6.2%	35.63	-33.0%	29	27.43	5.0%
ALUMINUM	A38	0	0	-	0	-	0	0.36	-100.0%
ALUMINUM	AEP	377	11.43	3197.2%	271.32	38.9%	295	90.62	225.1%
ALUMINUM	ALA	12	5.71	114.8%	12.63	-2.8%	11	1.97	473.9%
ALUMINUM	ALI	138	0	-	183.79	-24.9%	149	0	-
ALUMINUM	AUP	473	219.05	115.7%	520.32	-9.2%	528	310.23	70.3%
ALUMINUM	CUP	0	0	-	0	-	1	0	-
ALUMINUM	EDP	459	181.43	153.0%	192.37	138.6%	266	123.48	115.2%
ALUMINUM	MJP	98	62.62	56.1%	116.84	-16.4%	101	36.39	177.0%
COPPER	HGS	85	20.14	320.4%	123.53	-31.4%	102	40.18	154.9%
FERROUS PRODUCTS	BUS	179	27.57	549.6%	50.05	257.8%	99	48.31	104.6%
GOLD	SGC	163	0	-	144.47	12.9%	136	0	-
GOLD	SGU	444	0	-	852.47	-48.0%	524	0	-
HOT ROLLED COIL STEEL FUTURES	EHR	2	0	-	0	-	1	0	-
IRON ORE 62 CHINA PLATTS FUTURES	PIO	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI FUTURES	TIO	233	296.33	-21.2%	160.47	45.4%	160	408.59	-60.8%
LNDN ZINC	ZNC	0	5.81	-100.0%	0	-	0	15.89	-100.0%
MICRO GOLD	MGC	80,161	11,643.62	588.5%	45,498.63	76.2%	56,296	10,142.64	455.0%
SILVER	SIL	3,379	661.86	410.6%	2,142.84	57.7%	2,437	766.72	217.9%
Metals Options									
ALUMINUM	ALO	0	0	-	0	-	2	0	-
COMEX COPPER	HX	2,828	3,120.05	-9.4%	5,104.32	-44.6%	3,858	3,054.82	26.3%
COMEX GOLD	OG	87,389	56,327.76	55.1%	93,554.42	-6.6%	85,663	48,164.46	77.9%
COMEX SILVER	SO	12,451	5,943.29	109.5%	13,231.47	-5.9%	11,718	6,431.85	82.2%

NYMEX/COMEX Exchange ADV Report - Monthly

March 2020

Page 2 of 18

Commodity		ADV MAR 2020	ADV MAR 2019	% CHG	ADV FEB 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Metals Options									
COPPER	H1E	0	0.48	-61.8%	12.42	-98.5%	16	0.59	2556.7%
COPPER	H2E	0	0.48	-61.8%	28.79	-99.4%	11	0.36	2913.8%
COPPER	H3E	5	0.52	889.3%	25.32	-79.5%	10	0.44	2166.7%
COPPER	H4E	0	0.48	-80.9%	14.11	-99.4%	6	0.36	1554.5%
COPPER	H5E	0	0.48	-100.0%	0	-	11	0.16	6709.8%
GOLD	OG1	2,589	931.43	178.0%	3,526.63	-26.6%	2,496	963.08	159.2%
GOLD	OG2	2,559	1,691.86	51.2%	2,758.16	-7.2%	2,584	1,073.3	140.7%
GOLD	OG3	1,817	1,383.67	31.3%	2,235.63	-18.7%	2,018	887.69	127.3%
GOLD	OG4	1,196	592.57	101.8%	3,794.11	-68.5%	2,024	434.69	365.6%
GOLD	OG5	0	653.48	-100.0%	0	-	581	224.97	158.3%
HOT ROLLED COIL STEEL CALL OPTION	HRO	0	28.57	-100.0%	3.95	-100.0%	1	9.84	-87.7%
HOT ROLLED COIL STEEL PUT OPTION	HRO	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI CALL OPTION	ICT	48	154.29	-69.1%	17.37	174.8%	22	57.54	-61.3%
IRON ORE 62 CHINA TSI PUT OPTION	ICT	65	85.71	-23.6%	154.74	-57.7%	87	29.51	194.1%
NYMEX PLATINUM	PO	206	93.14	121.7%	229.63	-10.1%	299	169.77	75.9%
PALLADIUM	PAO	75	74.81	0.0%	47.74	56.6%	85	64.54	32.1%
SILVER	SO1	216	29.05	643.3%	289.16	-25.3%	205	41.75	390.9%
SILVER	SO2	292	46.24	531.6%	162.26	80.0%	195	31.02	530.1%
SILVER	SO3	128	65.43	96.3%	241.16	-46.7%	172	55.67	208.4%
SILVER	SO4	20	17.67	15.0%	276.32	-92.6%	138	11.9	1057.3%
SILVER	SO5	0	62.14	-100.0%	0	-	52	21.39	141.5%

Energy Futures

CRUDE OIL PHY	CL	1,859,557	1,134,475.62	63.9%	1,480,565.79	25.6%	1,534,191	1,188,322.64	29.1%
CRUDE OIL	WS	0	354.33	-100.0%	0	-	0	256.23	-99.9%
MINY WTI CRUDE OIL	QM	63,336	17,476.48	262.4%	32,354.42	95.8%	40,165	20,583.87	95.1%
BRENT OIL LAST DAY	BZ	171,858	89,409.05	92.2%	151,490.95	13.4%	156,021	82,889.72	88.2%
HEATING OIL PHY	HO	231,886	161,060.57	44.0%	221,391.89	4.7%	241,340	161,535.54	49.4%
HTG OIL	BH	0	0	-	0	-	0	0	-
MINY HTG OIL	QH	0	0.19	19.3%	0.32	-28.0%	0	0.16	67.3%
RBOB PHY	RB	255,717	240,440.52	6.4%	255,867.63	-0.1%	242,644	207,172.31	17.1%
MINY RBOB GAS	QU	0	0.43	6.0%	0.32	43.9%	0	0.34	3.0%
NATURAL GAS	HP	8,488	3,884.43	118.5%	7,764.05	9.3%	7,659	5,516.05	38.8%

NYMEX/COMEX Exchange ADV Report - Monthly

March 2020

Page 3 of 18

Commodity		ADV MAR 2020	ADV MAR 2019	% CHG	ADV FEB 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Energy Futures									
LTD NAT GAS	HH	10,898	13,180.24	-17.3%	12,917.05	-15.6%	11,833	16,609.64	-28.8%
MINY NATURAL GAS	QG	3,125	963.81	224.2%	2,048.16	52.6%	2,546	1,398.82	82.0%
PJM MONTHLY	JM	0	0	-	0	-	0	0	-
NATURAL GAS PHY	NG	550,825	289,273	90.4%	632,918.53	-13.0%	573,359	370,061.89	54.9%
RBOB GAS	RT	0	0	-	0	-	0	0	-
3.5% FUEL OIL CID MED SWA	7D	0	0.24	-100.0%	0.53	-100.0%	0	0.08	293.4%
3.5% FUEL OIL CIF BALMO S	8D	0	0	-	0	-	0	0.33	-100.0%
AEP-DAYTON HUB DAILY	VD	0	0	-	0	-	0	0	-
ANR OKLAHOMA	NE	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	E5	433	710.95	-39.1%	299.21	44.7%	345	779.1	-55.7%
ARGUS PROPAN FAR EST INDE	7E	322	317.1	1.4%	268.21	19.9%	291	319.05	-8.7%
ARGUS PROPAN(SAUDI ARAMCO	9N	124	134.38	-7.5%	122.47	1.5%	131	147.57	-11.0%
AUSTRIALIAN COKE COAL	ALW	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	J9	34	10.62	216.8%	7.89	326.1%	17	5.7	205.3%
BRENT CALENDAR SWAP	CY	832	80.14	937.6%	357.16	132.8%	569	168.21	238.0%
BRENT FINANCIAL FUTURES	BB	0	0	-	0	-	0	57.38	-100.0%
BRENT FINANCIAL FUTURES	MBC	2	2.86	-20.5%	6.32	-64.0%	3	0.98	203.4%
BRENT OIL LAST DAY	BZL	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	BZS	0	0	-	0	-	0	0	-
CENTERPOINT BASIS SWAP	PW	0	0	-	0	-	0	0	-
CHICAGO ETHANOL SWAP	CU	6,057	6,252.33	-3.1%	4,385.16	38.1%	4,725	5,323.34	-11.2%
CHICAGO ULSD PL VS HO SPR	5C	99	7.14	1291.7%	52.58	89.1%	65	30.02	115.3%
CHICAGO UNL GAS PL VS RBO	3C	7	0	-	0	-	5	8.44	-40.8%
CIG BASIS	CI	0	0	-	0	-	0	0	-
CINERGY HUB OFF-PEAK MONT	EJ	0	0	-	0	-	0	0	-
CINERGY HUB PEAK MONTH	EM	0	0	-	0	-	0	0	-
CIN HUB 5MW D AH PK	H5	0	12.38	-100.0%	27.79	-100.0%	18	36.33	-49.9%
CIN HUB 5MW REAL TIME O P	H4	0	186.67	-100.0%	0	-	0	64.26	-100.0%
CIN HUB 5MW REAL TIME PK	H3	0	0	-	0	-	0	5.33	-100.0%
COAL SWAP	ACM	0	0	-	0	-	0	0	-
COLUMB GULF MAINLINE NG B	5Z	0	0	-	0	-	0	0	-
CONWAY NATURAL GASOLINE (OPIS) SWA	8L	26	4.05	545.7%	29.68	-12.0%	25	13.84	80.5%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	2	15.38	-85.2%	16.84	-86.5%	9	8.41	11.8%
CONWAY PROPANE 5 DECIMALS SWAP	8K	1,052	531.95	97.8%	772.37	36.2%	878	694.66	26.4%
CRUDE OIL	LPS	0	103.57	-100.0%	15.79	-100.0%	31	148.77	-78.9%
CRUDE OIL OUTRIGHTS	42	59	2.67	2110.8%	32.21	83.0%	33	25.93	28.4%

NYMEX/COMEX Exchange ADV Report - Monthly

March 2020

Page 4 of 18

Commodity		ADV MAR 2020	ADV MAR 2019	% CHG	ADV FEB 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Energy Futures									
CRUDE OIL OUTRIGHTS	CC5	27	4.29	536.4%	31.58	-13.6%	30	13.28	127.7%
CRUDE OIL OUTRIGHTS	CSW	0	51.43	-100.0%	0	-	0	30.33	-100.0%
CRUDE OIL OUTRIGHTS	DAB	9	0	-	0	-	5	0	-
CRUDE OIL OUTRIGHTS	DBL	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	GSW	0	0	-	0	-	0	4.52	-100.0%
CRUDE OIL OUTRIGHTS	HTT	8,441	3,250	159.7%	3,042.89	177.4%	5,115	2,769.72	84.7%
CRUDE OIL OUTRIGHTS	LSW	66	2.86	2198.9%	41.84	57.0%	48	33.85	40.3%
CRUDE OIL OUTRIGHTS	WCW	134	184.76	-27.7%	238.16	-43.9%	162	345.11	-52.9%
CRUDE OIL PHY	CLL	0	0	-	0	-	0	0	-
CRUDE OIL PHY	HCL	343	1,105.48	-69.0%	664.84	-48.5%	508	1,140.1	-55.5%
CRUDE OIL SPRDS	38	0	0	-	0	-	0	0	-
CRUDE OIL SPRDS	ANT	13	0	-	0	-	5	0	-
CRUDE OIL SPRDS	HIL	0	0	-	0	-	2	0	-
CRUDE OIL SPRDS	WTT	2,366	632.81	273.9%	1,443	64.0%	1,740	929.69	87.1%
CRUDE OIL TRADE AT MARKER SINGAPOR	CLS	0	0	-	0	-	0	0	-
DAILY PJM	AOR	0	0	-	0	-	0	0	-
DAILY PJM	IDO	0	0	-	0	-	0	0	-
DAILY PJM	NOC	0	0	-	0	-	0	0	-
DAILY PJM	PAP	0	0	-	0	-	0	0	-
DAILY PJM	PEO	0	0	-	0	-	0	0	-
DAILY PJM	PNO	0	0	-	0	-	0	0	-
DAILY PJM	PNP	0	0	-	0	-	0	0	-
DAILY PJM	PWO	0	0	-	0	-	0	0	-
DAILY PJM	PWP	0	0	-	0	-	0	0	-
DAILY PJM	WOR	0	0	-	0	-	0	0	-
DAILY PJM	ZAO	0	0	-	0	-	0	0	-
DAILY PJM	ZGO	0	0	-	0	-	0	0	-
DAILY PJM	ZJO	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWAP	7G	29	0	-	0	-	10	0	-
DATED TO FRONTLINE BRENT	FY	0	0	-	0	-	0	9.84	-100.0%
DOMINION TRAN INC - APP I	IH	0	0	-	0	-	0	0	-
DOMINION TRANSMISSION INC	PG	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL BALMO	BI	14	0	-	0	-	5	0	-
DUBAI CRUDE OIL CALENDAR	DC	304	41.57	630.4%	0	-	108	250.79	-57.0%
DUTCH TTF NATURAL GAS CAL MONTH FU1	TTF	2,368	548.19	332.0%	1,009.47	134.6%	1,755	448	291.7%
EAST/WEST FUEL OIL SPREAD	EW	0	0	-	0	-	0	0	-

NYMEX/COMEX Exchange ADV Report - Monthly

March 2020

Page 5 of 18

Commodity		ADV MAR 2020	ADV MAR 2019	% CHG	ADV FEB 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Energy Futures									
EIA FLAT TAX ONHWAY DIESE	A5	35	1.9	1751.8%	82.74	-57.4%	55	16.85	227.4%
ELEC FINSETTLED	47	0	0	-	0	-	0	0	-
ELEC MISO PEAK	4L	0	0	-	0	-	0	0	-
ELEC NYISO OFF-PEAK	4M	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	46	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	4P	0	0	-	0	-	0	0	-
ETHANOL	MTH	0	0	-	1.58	-100.0%	0	0.16	195.2%
ETHANOL	Z1B	0	0	-	0	-	0	0	-
ETHANOL SWAP	MT2	2	3.33	-45.5%	0	-	6	3.44	60.7%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	478	241.19	98.0%	234.42	103.8%	321	220.23	45.7%
EURO 1% FUEL OIL NEW BALM	KX	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL RDAM B	KR	0	5	-100.0%	0	-	1	2.38	-76.3%
EURO 3.5% FUEL OIL SPREAD	FK	0	2.14	-89.4%	0.63	-64.0%	0	0.74	-51.9%
EURO GASOIL 10PPM VS ICE	ET	0	0	-	0	-	1	0	-
EUROPE 1% FUEL OIL NWE CA	UF	0	0	-	0	-	0	1.54	-100.0%
EUROPE 1% FUEL OIL RDAM C	UH	0	0	-	0	-	0	0	-
EUROPE 3.5% FUEL OIL MED	UI	0	3.71	-100.0%	1.05	-100.0%	1	4.48	-86.7%
EUROPE 3.5% FUEL OIL RDAM	UV	27	87.48	-69.0%	21.58	25.8%	23	71.02	-68.3%
EUROPEAN GASOIL (ICE)	7F	3	10.48	-72.7%	2.79	2.7%	4	7.02	-40.7%
EUROPEAN NAPHTHA BALMO	KZ	0	13.71	-100.0%	0.53	-100.0%	0	12.41	-98.7%
EUROPEAN NAPHTHA CRACK SPR	EN	160	304.67	-47.3%	104.79	53.1%	116	280.44	-58.7%
EUROPE DATED BRENT SWAP	UB	0	8.38	-100.0%	0	-	0	12.26	-100.0%
EUROPE JET KERO NWE CALSW	UJ	0	0	-	0	-	0	0	-
EUROPE NAPHTHA CALSWAP	UN	32	144.05	-77.5%	32	1.4%	35	119.23	-70.6%
EURO PROPANE CIF ARA SWA	PS	117	137.95	-15.0%	115.16	1.9%	115	103.62	11.4%
FREIGHT MARKETS	ACB	33	0	-	0	-	12	0	-
FREIGHT MARKETS	BF1	0	0	-	0	-	0	0	-
FREIGHT MARKETS	BF2	5	0	-	0.79	504.5%	3	0	-
FREIGHT MARKETS	BF3	0	0	-	0	-	0	0	-
FREIGHT MARKETS	FLP	5	2.1	140.8%	1.11	356.5%	4	7.05	-40.7%
FREIGHT MARKETS	FRC	0	16.9	-100.0%	0	-	1	6.07	-89.4%
FREIGHT MARKETS	FRS	0	0	-	0	-	0	0	-
FREIGHT MARKETS	T2D	8	7.14	5.0%	4.74	58.3%	8	30.74	-74.8%
FREIGHT MARKETS	TD3	0	3.33	-100.0%	0	-	0	1.15	-100.0%
FREIGHT MARKETS	TD8	0	0	-	0	-	0	0.98	-100.0%
FREIGHT MARKETS	USC	0	0	-	0	-	1	0	-

NYMEX/COMEX Exchange ADV Report - Monthly

March 2020

Page 6 of 18

Commodity		ADV MAR 2020	ADV MAR 2019	% CHG	ADV FEB 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Energy Futures									
FUEL OIL CRACK VS ICE	FO	21	87.19	-76.4%	31.95	-35.7%	24	64.43	-63.1%
FUEL OIL NWE CRACK VS ICE	FI	0	0	-	0	-	0	0.25	-100.0%
FUEL OIL (PLATS) CAR CM	1W	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CN	1X	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	FS	0	8.14	-96.7%	0.68	-60.1%	1	11.95	-94.1%
GAS EURO-BOB OXY NWE BARGES	7H	158	445	-64.4%	93.32	69.6%	127	389.66	-67.4%
GAS EURO-BOB OXY NWE BARGES CRK	7K	304	613.62	-50.4%	568	-46.5%	366	509.3	-28.1%
GASOIL 0.1 CIF NWE VS ISE	TU	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	WQ	0	0	-	0	-	0	0.25	-100.0%
GASOIL 0.1 ROTTERDAM BARG	VL	0	0.57	-60.2%	0.26	-13.6%	0	0.39	23.0%
GASOIL 10PPM VS ICE SWAP	TP	0	0.71	-100.0%	0	-	0	0.39	-100.0%
GASOIL CALENDAR SWAP	GX	6	0	-	1.58	254.1%	3	0.89	200.6%
GASOIL CRACK SPREAD CALEN	GZ	0	7.14	-100.0%	143.53	-100.0%	180	7.57	2279.0%
GASOIL MINI CALENDAR SWAP	QA	53	6.57	707.9%	41.26	28.7%	40	9.7	308.2%
GERMAN POWER BASELOAD CAL MONTH F	DEB	14	235.43	-94.2%	26.53	-48.8%	135	97.33	39.1%
GROUP THREE ULSD (PLATTS)	A7	0	0	-	0	-	0	0	-
GROUP THREE UNLEAD GAS (P	A9	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	A6	211	122.62	71.8%	179.47	17.4%	200	141.64	40.9%
GRP THREE UNL GS (PLT) VS	A8	204	232.62	-12.4%	184.37	10.6%	182	174.25	4.3%
GULF COAST 3% FUEL OIL BA	VZ	8	52.33	-84.4%	49.74	-83.5%	30	43.77	-32.5%
GULF COAST JET FUEL CLNDR	GE	10	2.43	321.1%	2.05	398.3%	7	4.38	68.0%
GULF COAST JET VS NYM 2 H	ME	1,403	965.24	45.4%	911	54.0%	1,161	915.51	26.8%
GULF COAST NO.6 FUEL OIL	MF	1,312	1,082.67	21.1%	1,089.95	20.3%	1,051	1,311.56	-19.9%
GULF COAST NO.6 FUEL OIL	MG	0	13.48	-100.0%	0	-	8	15.05	-48.3%
GULF COAST ULSD CALENDAR	LY	38	8.71	336.1%	33.63	13.0%	41	18.25	123.6%
GULF COAST ULSD CRACK SPR	GY	11	0	-	43.42	-74.9%	17	0	-
HEATING OIL BALMO CLNDR S	1G	23	0	-	0.79	2778.7%	9	0.16	5558.5%
HEATING OIL CRCK SPRD BAL	1H	0	0	-	0	-	0	0	-
HEATING OIL PHY	HOL	0	0	-	0	-	0	0	-
HENRY HUB BASIS SWAP	HB	195	0	-	0	-	69	0	-
HENRY HUB INDEX SWAP FUTU	IN	195	0	-	0	-	97	0	-
HENRY HUB SWAP	NN	3,392	2,855.57	18.8%	4,587.74	-26.1%	3,998	6,218.33	-35.7%
HOUSTON SHIP CHANNEL BASI	NH	0	0	-	0	-	0	0	-
ICE BRENT DUBAI SWAP	DB	491	48.33	915.5%	246.32	99.3%	326	247.95	31.4%
INDIANA MISO	FAD	0	0	-	0	-	0	0	-
INDIANA MISO	FTD	0	0	-	0	-	0	0	-

NYMEX/COMEX Exchange ADV Report - Monthly

March 2020

Page 7 of 18

Commodity		ADV MAR 2020	ADV MAR 2019	% CHG	ADV FEB 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Energy Futures									
INDIANA MISO	PDD	0	0	-	0	-	0	0	-
INDIANA MISO	PTD	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	ICI	16	50.14	-69.1%	8.11	91.2%	9	23.49	-63.5%
JAPAN C&F NAPHTHA CRACK S	JB	7	0	-	0	-	2	0	-
JAPAN C&F NAPHTHA SWAP	JA	9	80.14	-89.2%	12.68	-31.6%	10	71.34	-85.6%
JAPAN NAPHTHA BALMO SWAP	E6	0	4.38	-100.0%	0	-	0	4.44	-89.8%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	0	0	-	0	-	0	0	-
JET CIF NWE VS ICE	JC	0	0	-	0	-	0	1.15	-100.0%
JET FUEL CRG CIF NEW VS I	6X	0	0	-	0	-	0	0	-
JET FUEL UP-DOWN BALMO CL	1M	98	130.48	-25.0%	118.68	-17.6%	119	158.18	-24.7%
JKM LNG Futures	JKM	0	187.1	-99.9%	41.84	-99.5%	38	86.95	-55.9%
LA CARB DIESEL (OPIS) SWA	KL	38	5.95	530.0%	19.47	92.6%	23	4.67	393.7%
LA CARBOB GASOLINE(OPIS)S	JL	3	17.86	-80.9%	5.26	-35.2%	6	25.82	-76.6%
LA JET (OPIS) SWAP	JS	30	48.81	-39.5%	44.74	-34.0%	50	61.89	-19.3%
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	WJ	8	186.19	-96.0%	20.26	-63.0%	25	150.62	-83.3%
LOS ANGELES CARB GASOLINE	MH	0	0	-	0	-	0	0	-
MARS (ARGUS) VS WTI SWAP	YX	0	174.05	-100.0%	2.63	-100.0%	40	121.39	-67.0%
MARS (ARGUS) VS WTI TRD M	YV	1,205	534.05	125.6%	617.11	95.3%	859	1,054.8	-18.6%
MCCLOSKEY ARA ARGS COAL	MTF	1,101	1,622.05	-32.1%	1,424.32	-22.7%	1,301	1,395.82	-6.8%
MCCLOSKEY RCH BAY COAL	MFF	62	118	-47.8%	69.26	-11.0%	75	138.43	-46.0%
MGF FUT	MGF	0	0	-	0	-	0	0	-
MGN1 SWAP FUT	MGN	3	2.38	33.6%	5.26	-39.5%	3	2.79	21.5%
MICHIGAN BASIS	NF	0	0	-	0	-	0	0	-
MICHIGAN MISO	HMO	0	0	-	0	-	0	0	-
MICHIGAN MISO	HMW	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARGS BALM	MEB	2	2.1	-2.4%	1.68	21.5%	1	10.43	-88.1%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	16	10.95	45.3%	16.84	-5.5%	11	26.16	-58.7%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	28	93.1	-70.0%	30.95	-9.7%	42	93.26	-54.8%
MJC FUT	MJC	0	1.43	-100.0%	0	-	0	1.8	-100.0%
MNC FUT	MNC	119	256	-53.7%	66.26	78.8%	97	217.23	-55.3%
MONT BELVIEU ETHANE 5 DECIMAL	C0	885	601.9	47.0%	903.89	-2.1%	851	669.31	27.1%
MONT BELVIEU ETHANE OPIS BALMO	8C	4	2.38	71.8%	1.32	210.9%	3	9.75	-66.1%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	10,199	6,541.67	55.9%	9,125.68	11.8%	9,445	6,356.41	48.6%
MONT BELVIEU LDH PROPANE OPIS BALM	8O	122	121.57	0.6%	134.79	-9.3%	155	193.02	-19.6%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	2,974	365	714.7%	1,997.68	48.9%	1,866	400.05	366.4%

NYMEX/COMEX Exchange ADV Report - Monthly

March 2020

Page 8 of 18

Commodity		ADV MAR 2020	ADV MAR 2019	% CHG	ADV FEB 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Energy Futures									
MONT BELVIEU NATURAL GASOLINE BALM	R0	47	34.05	37.8%	63.26	-25.9%	38	36.21	5.8%
MONT BELVIEU NORMAL BUTANE 5 DECIM	D0	4,095	1,737.86	135.6%	3,753.47	9.1%	3,684	1,724.46	113.6%
MONT BELVIEU NORMAL BUTANE BALMO	8J	69	68.1	1.6%	42.21	63.9%	62	74.33	-16.6%
NAT GAS BASIS SWAP	TZ6	0	0	-	0	-	0	0	-
NATURAL GAS PEN SWP	NP	3,257	991.14	228.6%	1,925.63	69.1%	2,299	1,309.05	75.7%
NEPOOL INTR HUB 5MW D AH	H2	0	0	-	736.42	-100.0%	226	271.48	-16.9%
NEPOOL INTR HUB 5MW D AH	U6	0	0	-	40.42	-100.0%	12	0	-
NEPOOL NE MASS 5MW D AH O	P8	0	0	-	0	-	0	0	-
NEPOOL NE MASS 5MW D AH P	P7	0	0	-	0	-	0	0	-
NEW ENGLAND HUB PEAK DAIL	CE	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	EZ	37	54.38	-32.3%	28.95	27.2%	42	37.49	12.8%
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	0	0	-	0	-	0	20.33	-100.0%
NGPL TEX/OK	PD	0	0	-	0	-	0	0	-
N ILLINOIS HUB DAILY	UD	0	0	-	0	-	0	0	-
NO 2 UP-DOWN SPREAD CALEN	UT	0	10.71	-100.0%	2.63	-100.0%	4	9.43	-61.5%
NORTHEN NATURAL GAS DEMAR	PE	0	0	-	0	-	0	0	-
NORTHEN NATURAL GAS VENTU	PF	0	0	-	0	-	0	0	-
NORTHWEST ROCKIES BASIS S	NR	0	0	-	0	-	0	50.92	-100.0%
N ROCKIES PIPE SWAP	XR	0	0	-	0	-	0	0	-
NY1% VS GC SPREAD SWAP	VR	31	17.14	82.2%	19.53	59.9%	22	26.48	-16.7%
NY 3.0% FUEL OIL (PLATTS	H1	0	9.52	-100.0%	0	-	0	7.38	-100.0%
NY HARBOR 1% FUEL OIL BAL	VK	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	MP	381	45.43	739.5%	208.63	82.8%	276	93.25	195.8%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	0	0	-	0	-	0	5.16	-100.0%
NY HARBOR RESIDUAL FUEL 1	MM	81	46.52	74.3%	57.42	41.2%	75	47.15	58.3%
NY HARBOR RESIDUAL FUEL C	ML	0	0	-	0	-	0	0	-
NYH NO 2 CRACK SPREAD CAL	HK	109	12.62	764.5%	86.89	25.5%	79	14.18	454.6%
NYISO CAPACITY	LHV	0	0	-	0	-	0	3.93	-100.0%
NYISO CAPACITY	NNC	0	0	-	0	-	0	0	-
NYISO CAPACITY	NRS	0	0	-	0	-	0	0.98	-100.0%
NYISO ZONE A 5MW D AH O P	K4	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	K3	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH O P	D2	0	0	-	0	-	0	90.49	-100.0%
NYISO ZONE G 5MW D AH PK	T3	0	0	-	0	-	0	0	-

NYMEX/COMEX Exchange ADV Report - Monthly

March 2020

Page 9 of 18

Commodity		ADV MAR 2020	ADV MAR 2019	% CHG	ADV FEB 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Energy Futures									
NYISO ZONE J 5MW D AH O P	D4	0	0	-	0	-	0	0	-
NYISO ZONE J 5MW D AH PK	D3	0	0	-	0	-	0	0	-
NYMEX ALUMINUM FUTURES	AN	0	0	-	0	-	0	0	-
NYMEX ULSD VS NYMEX HO	UY	0	33.33	-100.0%	15.79	-100.0%	5	23.77	-79.6%
NY ULSD (ARGUS) VS HEATING OIL	7Y	68	1.29	5150.1%	0	-	32	6.84	365.3%
ONEOK OKLAHOMA NG BASIS	8X	0	0	-	0	-	0	0	-
ONTARIO POWER SWAPS	OPD	0	0	-	0	-	0	0	-
ONTARIO POWER SWAPS	OPM	0	0	-	0	-	0	0	-
PANHANDLE BASIS SWAP FUTU	PH	0	0	-	0	-	0	0	-
PERMIAN BASIS SWAP	PM	0	0	-	0	-	0	0	-
PETROCHEMICALS	22	7	3.33	110.0%	9.74	-28.1%	8	8.66	-10.4%
PETROCHEMICALS	32	4	11.1	-66.4%	8.21	-54.6%	4	6.51	-34.8%
PETROCHEMICALS	3NA	0	0	-	0.16	-13.6%	0	0.28	-65.3%
PETROCHEMICALS	51	0	0	-	0.26	-100.0%	0	0	-
PETROCHEMICALS	81	0	0	-	3.16	-100.0%	1	0	-
PETROCHEMICALS	8I	18	25.1	-26.5%	30.58	-39.6%	37	29.2	26.8%
PETROCHEMICALS	91	24	20.86	16.6%	24.89	-2.3%	22	26.07	-14.6%
PETROCHEMICALS	MAA	1	0	-	0	-	0	0.49	-50.8%
PETROCHEMICALS	MAE	23	13.1	78.8%	14.37	62.9%	28	11.05	149.2%
PETROCHEMICALS	MAS	26	6.9	278.5%	12.74	105.2%	18	8.11	121.8%
PETROCHEMICALS	MBE	11	14.29	-20.5%	10	13.6%	12	12.79	-6.7%
PETROCHEMICALS	MNB	6	16.76	-67.2%	12.21	-55.0%	6	49.11	-87.2%
PETROCHEMICALS	MPS	8	7.38	12.7%	9.74	-14.6%	8	8.69	-4.0%
PETRO CRCKS & SPRDS ASIA	STI	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS ASIA	STR	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS ASIA	STS	0	1.33	-100.0%	7.89	-100.0%	2	0.46	427.1%
PETRO CRCKS & SPRDS NA	CRB	987	385.24	156.1%	655.26	50.6%	704	307.21	129.2%
PETRO CRCKS & SPRDS NA	EXR	99	215.05	-54.0%	111.37	-11.2%	104	163.64	-36.7%
PETRO CRCKS & SPRDS NA	FOC	0	10.48	-100.0%	0	-	0	22.46	-100.0%
PETRO CRCKS & SPRDS NA	GBB	9	42.86	-78.8%	14.47	-37.2%	11	45.9	-76.3%
PETRO CRCKS & SPRDS NA	GCC	10	0	-	0	-	3	0	-
PETRO CRCKS & SPRDS NA	GCI	66	72.19	-8.1%	46.32	43.2%	74	57.15	30.3%
PETRO CRCKS & SPRDS NA	GCM	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	GCU	126	227.33	-44.4%	163.89	-22.9%	192	201.38	-4.4%
PETRO CRCKS & SPRDS NA	GFC	0	0	-	0	-	0	1.64	-100.0%
PETRO CRCKS & SPRDS NA	HOB	109	8.57	1172.7%	32.68	233.8%	118	15.74	648.3%

NYMEX/COMEX Exchange ADV Report - Monthly

March 2020

Page 10 of 18

Commodity		ADV MAR 2020	ADV MAR 2019	% CHG	ADV FEB 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Energy Futures									
PETRO CRCKS & SPRDS NA	NYF	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	RBB	341	352.71	-3.2%	256.26	33.2%	296	493.49	-40.0%
PETRO CRCKS & SPRDS NA	RVG	637	831.19	-23.3%	562.37	13.3%	511	760.62	-32.8%
PETRO CRCKS & SPRDS NA	SF3	0	6.9	-100.0%	0	-	0	5.75	-97.2%
PETRO CRK&SPRD EURO	1NB	20	81.43	-74.9%	28.42	-28.0%	46	90.77	-49.6%
PETRO CRK&SPRD EURO	43	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	BFR	0	2.86	-100.0%	0	-	0	0.98	-100.0%
PETRO CRK&SPRD EURO	BOB	3	24.43	-89.4%	5.47	-52.7%	4	27.1	-86.5%
PETRO CRK&SPRD EURO	EOB	0	0.71	-100.0%	0	-	0	0.25	-34.4%
PETRO CRK&SPRD EURO	EPN	32	31.14	1.1%	27.58	14.2%	29	30.77	-5.3%
PETRO CRK&SPRD EURO	EVC	0	31.67	-100.0%	4.89	-100.0%	2	26.44	-90.7%
PETRO CRK&SPRD EURO	FBT	0	2.86	-100.0%	0	-	0	0.98	-100.0%
PETRO CRK&SPRD EURO	FVB	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	GCB	0	0	-	0	-	0	4.62	-100.0%
PETRO CRK&SPRD EURO	GOC	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	MGB	0	2.86	-100.0%	0	-	0	0.98	-100.0%
PETRO CRK&SPRD EURO	MUD	2	0	-	2.63	-30.9%	2	0.16	884.1%
PETRO CRK&SPRD EURO	NBB	0	0.24	-100.0%	0.26	-100.0%	0	0.61	-86.7%
PETRO CRK&SPRD EURO	NOB	6	34.14	-82.3%	5.47	10.4%	4	31.75	-85.9%
PETRO CRK&SPRD EURO	SFB	0	0	-	0	-	0	0.49	-100.0%
PETROLEUM PRODUCTS	1NM	7	0	-	2.63	150.5%	9	1.15	659.0%
PETROLEUM PRODUCTS	EWG	7	95.24	-92.8%	82.89	-91.8%	59	161.79	-63.4%
PETROLEUM PRODUCTS	H5F	110	0	-	24.74	343.2%	48	0	-
PETROLEUM PRODUCTS	JCC	10	0	-	0	-	10	0	-
PETROLEUM PRODUCTS	MME	0	0	-	0	-	2	0	-
PETROLEUM PRODUCTS	NCC	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	R5E	0	0	-	0.11	-100.0%	0	0	-
PETROLEUM PRODUCTS	R5F	1	0	-	1.21	-39.9%	1	0	-
PETROLEUM PRODUCTS	S53	0	0	-	1.53	-100.0%	0	0	-
PETROLEUM PRODUCTS	UP5	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	VU	9	0	-	7.89	7.7%	6	2.21	162.4%
PETROLEUM PRODUCTS ASIA	E6M	0	0.48	-100.0%	1.58	-100.0%	0	0.82	-41.0%
PETROLEUM PRODUCTS ASIA	MJN	23	84.1	-72.7%	26.05	-11.9%	27	84.72	-68.6%
PETROLEUM PRODUCTS ASIA	MSB	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	OB	4	0	-	0	-	2	0	-
PETRO OUTRIGHT EURO	OC	0	0	-	0	-	0	0.08	-100.0%

NYMEX/COMEX Exchange ADV Report - Monthly

March 2020

Page 11 of 18

Commodity		ADV MAR 2020	ADV MAR 2019	% CHG	ADV FEB 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Energy Futures									
PETRO OUTRIGHT EURO	0D	9	53.43	-82.6%	18.21	-49.1%	20	54.8	-64.3%
PETRO OUTRIGHT EURO	0E	0	0	-	0	-	0	0.51	-100.0%
PETRO OUTRIGHT EURO	0F	0	31.24	-100.0%	5.89	-100.0%	7	20.13	-66.9%
PETRO OUTRIGHT EURO	1T	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	5L	0	3.38	-100.0%	1.26	-100.0%	0	2.02	-80.8%
PETRO OUTRIGHT EURO	63	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	7I	0	8.33	-100.0%	2.37	-100.0%	1	5.77	-87.4%
PETRO OUTRIGHT EURO	7R	1	5.57	-82.9%	2.05	-53.5%	1	13.39	-92.8%
PETRO OUTRIGHT EURO	88	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	CBB	0	0	-	0.26	-100.0%	1	0	-
PETRO OUTRIGHT EURO	CGB	0	0	-	0	-	0	0.33	-65.6%
PETRO OUTRIGHT EURO	CPB	5	13.81	-67.1%	8.42	-46.0%	8	20.08	-58.6%
PETRO OUTRIGHT EURO	EFF	0	0.95	-100.0%	0.53	-100.0%	0	1.72	-90.6%
PETRO OUTRIGHT EURO	EFM	0	0	-	0	-	0	0.36	-100.0%
PETRO OUTRIGHT EURO	ENS	0	0.48	-100.0%	0	-	0	0.16	-100.0%
PETRO OUTRIGHT EURO	EWN	5	44.95	-88.4%	2.79	87.4%	3	40.93	-93.4%
PETRO OUTRIGHT EURO	FLB	0	0	-	0	-	0	0.1	-100.0%
PETRO OUTRIGHT EURO	GNO	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	H5G	0	0	-	6.32	-100.0%	4	0	-
PETRO OUTRIGHT EURO	M1B	6	0	-	45.79	-86.8%	28	0	-
PETRO OUTRIGHT EURO	M35	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	MBB	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	MBN	23	12.38	81.7%	22.47	0.1%	16	14.03	14.2%
PETRO OUTRIGHT EURO	MEF	10	15.95	-40.2%	0	-	4	15.9	-77.6%
PETRO OUTRIGHT EURO	R53	1	0.57	43.2%	4.21	-80.6%	3	0.2	1187.4%
PETRO OUTRIGHT EURO	R5B	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	R5M	20	0	-	25.21	-21.7%	22	0	-
PETRO OUTRIGHT EURO	R5O	28	1.43	1853.6%	37.47	-25.5%	24	0.49	4803.0%
PETRO OUTRIGHT EURO	RBM	1	0	-	0.53	-5.0%	0	0	-
PETRO OUTRIGHT EURO	S5F	4	0	-	2.68	52.4%	4	0	-
PETRO OUTRIGHT EURO	S5M	93	0.43	21556.1%	63.79	45.5%	72	0.85	8351.4%
PETRO OUTRIGHT EURO	S5O	26	0	-	19.58	33.5%	21	0	-
PETRO OUTRIGHT EURO	SMU	0	0	-	0	-	0	2.05	-100.0%
PETRO OUTRIGHT EURO	T0	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	T2B	0	0	-	0	-	0	0.25	-100.0%
PETRO OUTRIGHT EURO	TMB	0	0	-	0	-	0	0	-

NYMEX/COMEX Exchange ADV Report - Monthly

March 2020

Page 12 of 18

Commodity		ADV MAR 2020	ADV MAR 2019	% CHG	ADV FEB 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Energy Futures									
PETRO OUTRIGHT EURO	ULB	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	UNB	0	0	-	15.79	-100.0%	5	0	-
PETRO OUTRIGHT EURO	V0	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	DBB	3	0	-	0	-	1	0	-
PETRO OUTRIGHT NA	FCB	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	H5B	56	0	-	6.32	784.5%	22	0	-
PETRO OUTRIGHT NA	JE	22	0	-	0	-	8	0	-
PETRO OUTRIGHT NA	JET	31	111.9	-72.6%	46.05	-33.4%	41	106.15	-61.3%
PETRO OUTRIGHT NA	JTB	1	38.1	-97.0%	19.21	-94.1%	24	34.84	-29.9%
PETRO OUTRIGHT NA	MBL	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	MEN	4	14.86	-72.5%	9.74	-58.0%	5	11.02	-58.3%
PETRO OUTRIGHT NA	MEO	74	148.29	-50.3%	36.53	101.8%	66	140.52	-53.3%
PETRO OUTRIGHT NA	MFD	1	0	-	0	-	1	0	-
PETRO OUTRIGHT NA	MMF	0	3.86	-100.0%	0	-	1	3.7	-69.5%
PJM AD HUB 5MW REAL TIME	V3	0	0	-	0	-	0	1,149.51	-100.0%
PJM AD HUB 5MW REAL TIME	Z9	0	0	-	0	-	0	20.9	-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	0	-
PJM COMED 5MW D AH PK	D8	0	0	-	0	-	0	0	-
PJM DAILY	JD	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	R7	0	0	-	0	-	0	0	-
PJM DAYTON DA PEAK	D7	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	B3	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	B6	0	0	-	0	-	0	0	-
PJM NILL DA OFF-PEAK	L3	0	0	-	0	-	0	0	-
PJM NILL DA PEAK	N3	0	0	-	0	-	0	0	-
PJM OFF-PEAK LMP SWAP FUT	JP	0	0	-	0	-	0	0	-
PJM PECO ZONE5MW PEAK CAL MO DAY A	4N	0	0	-	0	-	0	0	-
PJM PSEG DA OFF-PEAK	W6	0	0	-	0	-	0	0	-
PJM PSEG DA PEAK	L6	0	0	-	0	-	0	0	-
PJM WESTH DA OFF-PEAK	E4	0	0	-	0	-	0	0	-
PJM WESTHDA PEAK	J4	0	0	-	0	-	0	0	-
PJM WESTH RT OFF-PEAK	N9	0	0	-	0	-	0	383.61	-100.0%
PJM WESTH RT PEAK	L1	0	485.71	-100.0%	161.05	-100.0%	144	257.1	-44.2%
PLASTICS	PGP	69	23.33	197.7%	39.79	74.6%	49	47.62	2.1%

NYMEX/COMEX Exchange ADV Report - Monthly

March 2020

Page 13 of 18

Commodity		ADV MAR 2020	ADV MAR 2019	% CHG	ADV FEB 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Energy Futures									
PREMIUM UNLND 10P FOB MED	3G	4	1.62	135.8%	0.63	504.5%	3	8.89	-71.3%
PREMIUM UNLEAD 10PPM FOB	8G	0	0	-	0	-	0	0.3	-100.0%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-	0	0.33	-100.0%
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	0	0	-	0	-	0	0.49	-100.0%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	72	64.71	11.5%	91.74	-21.3%	107	115.57	-7.4%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	803	955.62	-16.0%	1,343.84	-40.2%	1,129	893.74	26.4%
RBOB CALENDAR SWAP	RL	248	215.76	14.9%	231.21	7.2%	256	254.43	0.6%
RBOB CRACK SPREAD	RM	106	56.9	86.9%	129.74	-18.0%	93	41.48	123.2%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-	0	0	-
RBOB GASOLINE BALMO CLNDR	1D	32	24.33	32.6%	30	7.6%	21	44.31	-53.4%
RBOB PHY	RBL	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	RH	55	0	-	15.79	245.5%	24	1.23	1867.8%
SAN JUAN BASIS SWAP	NJ	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	XX	0	0	-	0	-	0	0	-
SINGAPORE 180CST BALMO	BS	0	0.81	-100.0%	0.21	-100.0%	1	0.61	9.0%
SINGAPORE 380CST BALMO	BT	0	4.29	-100.0%	1.63	-100.0%	1	1.89	-68.3%
SINGAPORE 380CST FUEL OIL	SE	19	135.81	-86.3%	10.84	71.5%	20	159.98	-87.6%
SINGAPORE FUEL 180CST CAL	UA	0	17.52	-98.7%	1.21	-81.2%	2	13.69	-85.4%
SINGAPORE FUEL OIL SPREAD	SD	0	2.62	-100.0%	1.58	-100.0%	1	3.77	-65.8%
SINGAPORE GASOIL	MAF	16	105.1	-84.9%	12.74	24.5%	12	91.23	-87.3%
SINGAPORE GASOIL	MTB	0	3	-100.0%	1.68	-100.0%	1	2.38	-71.5%
SINGAPORE GASOIL	MTS	27	166.38	-83.9%	28.11	-4.7%	33	184.87	-82.0%
SINGAPORE GASOIL	SBM	1	0	-	0.79	15.1%	1	0	-
SINGAPORE GASOIL	STZ	0	0	-	0	-	0	0	-
SINGAPORE GASOIL CALENDAR	GHS	0	0	-	0	-	0	0	-
SINGAPORE GASOIL CALENDAR	MGO	0	0	-	0	-	0	0	-
SINGAPORE GASOIL CALENDAR	MSG	42	15.24	173.2%	67.21	-38.1%	53	10.98	383.6%
SINGAPORE GASOIL SWAP	SG	38	32.76	15.4%	97.68	-61.3%	63	57.98	8.7%
SINGAPORE GASOIL VS ICE	GA	5	146.43	-96.4%	0	-	2	71.15	-97.3%
SINGAPORE JET KERO BALMO	BX	4	0	-	13.32	-68.6%	6	0	-
SINGAPORE JET KERO GASOIL	RK	0	0	-	0	-	0	1.64	-100.0%
SINGAPORE JET KEROSENE SW	KS	71	24.52	188.2%	114.63	-38.3%	70	26.97	160.7%
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	0	21.43	-100.0%	1.32	-100.0%	0	15.16	-97.3%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	295	873.52	-66.3%	235.53	25.2%	265	860.3	-69.2%
SING FUEL	MSD	0	0	-	0	-	0	0	-
Sumas Basis Swap	NK	0	0	-	0	-	0	0	-

NYMEX/COMEX Exchange ADV Report - Monthly

March 2020

Page 14 of 18

Commodity		ADV MAR 2020	ADV MAR 2019	% CHG	ADV FEB 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Energy Futures									
TC2 ROTTERDAM TO USAC 37K	TM	0	17.62	-100.0%	0	-	0	11.97	-100.0%
TC5 RAS TANURA TO YOKOHAM	TH	1	23.1	-95.1%	3.16	-64.0%	2	20.33	-88.9%
TCO BASIS SWAP	TC	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	TL	335	178.86	87.0%	126.68	164.0%	222	196.25	13.1%
TEXAS EASTERN ZONE M-3 BA	NX	0	0	-	0	-	0	0	-
TRANSCO ZONE4 BASIS SWAP	TR	0	0	-	0	-	0	0	-
TRANSCO ZONE 6 BASIS SWAP	NZ	0	0	-	0	-	0	0	-
UCM FUT	UCM	0	0	-	0	-	0	0.33	-100.0%
UK NBP NAT GAS CAL MTH FUT	UKG	22	42.57	-47.6%	19.47	14.6%	25	45.48	-44.6%
ULSD UP-DOWN BALMO SWP	1L	316	292.62	8.1%	433.42	-27.0%	429	329.02	30.3%
UP DOWN GC ULSD VS NMX HO	LT	3,080	1,110.14	177.5%	2,219.05	38.8%	2,579	1,363.75	89.1%
WAHA BASIS	NW	0	14.29	-100.0%	0	-	0	6.97	-100.0%
WTI-BRENT BULLET SWAP	BY	0	0	-	0	-	0	9.84	-100.0%
WTI-BRENT CALENDAR SWAP	BK	3,084	1,457.62	111.6%	3,181	-3.0%	2,780	1,292.95	115.0%
WTI CALENDAR	CS	4,121	2,541.14	62.2%	2,061.32	99.9%	2,838	2,017.74	40.7%
WTI MIDLAND CRUDE OIL	WTL	0	0	-	15.79	-100.0%	5	0	-
WTS (ARGUS) VS WTI SWAP	FF	329	137.14	140.1%	66.32	396.6%	403	183.74	119.4%
WTS (ARGUS) VS WTI TRD MT	FH	71	50.1	41.5%	170.53	-58.4%	80	49.38	62.7%
Energy Options									
BRENT CALENDAR SWAP	BA	0	0	-	0	-	0	0	-
BRENT CRUDE OIL 1 M CSO	9C	164	147.62	10.9%	957.89	-82.9%	352	345.9	1.7%
BRENT OIL LAST DAY	BE	1,766	1,102.29	60.2%	374.21	371.9%	1,162	1,915.46	-39.3%
BRENT OIL LAST DAY	BZO	3,576	4,716.71	-24.2%	3,784.05	-5.5%	3,827	4,520.82	-15.3%
BRENT OIL LAST DAY	OS	0	0	-	0	-	0	0	-
COAL API2 INDEX	CLA	0	2.38	-100.0%	0	-	0	0.82	-100.0%
COAL API2 INDEX	CQA	0	14.29	-100.0%	0	-	0	8.36	-100.0%
CRUDE OIL	6Y	0	7.14	-100.0%	0	-	0	2.46	-100.0%
CRUDE OIL 1MO	WA	14,670	9,871.62	48.6%	11,826.32	24.0%	12,946	11,283.67	14.7%
CRUDE OIL APO	AO	6,920	4,466.86	54.9%	2,159.05	220.5%	4,022	2,498.69	61.0%
CRUDE OIL CALNDR STRIP	6F	0	9.52	-100.0%	0	-	0	3.28	-100.0%
CRUDE OIL OUTRIGHTS	AH	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	WCI	0	0	-	0	-	0	15.74	-100.0%
CRUDE OIL PHY	CD	11	11.9	-4.5%	0	-	12	4.1	195.2%

NYMEX/COMEX Exchange ADV Report - Monthly

March 2020

Page 15 of 18

Commodity		ADV MAR 2020	ADV MAR 2019	% CHG	ADV FEB 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Energy Options									
CRUDE OIL PHY	LC	369	238.1	55.0%	662.47	-44.3%	457	376.82	21.1%
CRUDE OIL PHY	LO	204,834	97,957.33	109.1%	161,147.32	27.1%	177,346	108,061.54	64.1%
CRUDE OIL PHY	LO1	2,448	292.43	737.2%	2,266.47	8.0%	1,882	755.82	149.0%
CRUDE OIL PHY	LO2	1,102	651.81	69.1%	215.63	411.0%	883	728.15	21.3%
CRUDE OIL PHY	LO3	818	4.14	19636.3%	1,872.84	-56.3%	1,179	271.03	334.8%
CRUDE OIL PHY	LO4	583	684.52	-14.9%	3,332.32	-82.5%	1,668	573.41	191.0%
CRUDE OIL PHY	LO5	0	930.38	-100.0%	0	-	615	320.92	91.7%
ETHANOL SWAP	CVR	190	406.33	-53.2%	72.37	162.5%	169	332	-49.0%
ETHANOL SWAP	GVR	0	8.57	-100.0%	7.89	-100.0%	8	12.79	-39.5%
FREIGHT MARKETS	TDT	0	0	-	0	-	0	0	-
HEATING OIL PHY	LB	38	9.76	288.8%	47.68	-20.4%	44	5.46	700.4%
HEATING OIL PHY	OH	823	995.71	-17.4%	1,249	-34.1%	1,116	1,303.9	-14.4%
HENRY HUB FINANCIAL LAST	E7	162	226.52	-28.7%	123.79	30.5%	287	295.72	-2.8%
HO 1 MONTH CLNDR OPTIONS	FA	0	0	-	2.63	-100.0%	2	16.39	-90.2%
LLS CRUDE OIL	WJO	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	MTO	0	0	-	75	-100.0%	23	2.13	978.5%
MCCLOSKEY RCH BAY COAL	MFO	0	0	-	7.89	-100.0%	2	3.61	-32.9%
NATURAL GAS 1 M CSO FIN	G4	1,414	373.81	278.2%	4,398.74	-67.9%	4,988	2,663.93	87.2%
NATURAL GAS 2 M CSO FIN	G2	23	23.81	-4.5%	92.11	-75.3%	60	8.2	637.9%
NATURAL GAS 3 M CSO FIN	G3	1,877	216.67	766.4%	2,059.21	-8.8%	1,796	83.61	2048.6%
NATURAL GAS 5 M CSO FIN	G5	136	0	-	10.53	1195.5%	104	0	-
NATURAL GAS 6 M CSO FIN	G6	2,059	19.05	10710.2%	1,384.21	48.8%	2,135	279.92	662.9%
NATURAL GAS OPT	TFO	136	0	-	0	-	48	0	-
NATURAL GAS OPTION ON CALENDAR STR	6J	136	133.33	2.3%	333.68	-59.1%	172	119.67	43.4%
NATURAL GAS PHY	KD	211	41.52	407.8%	178.53	18.1%	214	94.59	126.5%
NATURAL GAS PHY	LN	136,270	42,816.19	218.3%	114,864.37	18.6%	120,222	72,938.54	64.8%
NATURAL GAS PHY	ON	6,806	4,127.62	64.9%	8,208.05	-17.1%	8,347	6,552.59	27.4%
NATURAL GAS WINTER STRIP	6I	0	0	-	0	-	10	0	-
N ROCKIES PIPE SWAP	ZR	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	AT	111	68.19	62.4%	90.05	23.0%	188	73.41	156.1%
PETROCHEMICALS	4H	4	1.52	132.7%	0.79	349.1%	2	24.05	-90.4%
PETROCHEMICALS	4J	0	0	-	0	-	0	0	-
PETROCHEMICALS	4K	0	0	-	0	-	0	0	-
PETROCHEMICALS	CPR	6	0	-	0	-	2	0	-
PETRO OUTRIGHT EURO	BCO	0	0	-	0.32	-100.0%	0	0.39	-75.4%
PETRO OUTRIGHT NA	DAP	12	0	-	13.95	-12.0%	12	0	-

NYMEX/COMEX Exchange ADV Report - Monthly

March 2020

Page 16 of 18

Commodity		ADV MAR 2020	ADV MAR 2019	% CHG	ADV FEB 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Energy Options									
PJM WES HUB PEAK CAL MTH	6OA	13	4.76	167.3%	4.21	202.3%	10	1.97	408.3%
PJM WES HUB PEAK LMP 50MW	PMA	0	18.86	-100.0%	0	-	0	13.7	-100.0%
RBOB 1MO CAL SPD OPTIONS	ZA	0	0	-	0	-	0	2.46	-100.0%
RBOB CALENDAR SWAP	RA	0	2.71	-100.0%	7.89	-100.0%	2	3.89	-37.7%
RBOB CRACK	RX	0	0	-	0	-	0	0	-
RBOB PHY	OB	582	494.81	17.7%	467.42	24.6%	512	553.56	-7.6%
RBOB PHY	RF	13	0.95	1284.1%	0.16	8248.2%	5	8.46	-44.1%
SAN JUAN PIPE SWAP	PJ	0	0	-	0	-	0	0	-
SHORT TERM	U11	0	0	-	5.26	-100.0%	2	4.1	-60.6%
SHORT TERM	U12	5	0	-	5.26	-13.6%	3	11.48	-71.9%
SHORT TERM	U13	5	0	-	15.79	-71.2%	8	0	-
SHORT TERM	U14	0	0	-	0	-	2	0.82	96.8%
SHORT TERM	U15	0	0	-	0	-	3	13.11	-75.4%
SHORT TERM	U22	0	0	-	0	-	0	0	-
SHORT TERM	U23	0	0	-	0	-	0	0	-
SHORT TERM	U24	0	0	-	2.63	-100.0%	1	0	-
SHORT TERM	U26	0	0	-	0	-	0	0	-
SHORT TERM NATURAL GAS	U01	5	0	-	0	-	2	8.61	-81.3%
SHORT TERM NATURAL GAS	U02	0	0	-	5.26	-100.0%	2	0	-
SHORT TERM NATURAL GAS	U03	7	0	-	0	-	2	0	-
SHORT TERM NATURAL GAS	U04	2	0	-	5.26	-56.8%	2	9.84	-75.4%
SHORT TERM NATURAL GAS	U05	0	0	-	18.42	-100.0%	6	3.28	72.2%
SHORT TERM NATURAL GAS	U06	0	2.38	-100.0%	0	-	0	0.82	-100.0%
SHORT TERM NATURAL GAS	U07	0	14.29	-100.0%	5.26	-100.0%	6	9.84	-34.4%
SHORT TERM NATURAL GAS	U08	0	0	-	0	-	0	8.2	-100.0%
SHORT TERM NATURAL GAS	U09	0	0	-	0	-	0	1.64	-100.0%
SHORT TERM NATURAL GAS	U10	5	0	-	0	-	2	0	-
SHORT TERM NATURAL GAS	U16	0	0	-	0	-	0	1.64	-100.0%
SHORT TERM NATURAL GAS	U17	5	0	-	0	-	2	0	-
SHORT TERM NATURAL GAS	U18	0	0	-	5.26	-100.0%	2	0	-
SHORT TERM NATURAL GAS	U19	0	0	-	9.21	-100.0%	3	0	-
SHORT TERM NATURAL GAS	U20	5	0	-	10.53	-56.8%	5	0	-
SHORT TERM NATURAL GAS	U21	0	2.38	-100.0%	5.26	-100.0%	2	0.82	96.8%
SHORT TERM NATURAL GAS	U27	0	0	-	13.16	-100.0%	4	0	-
SHORT TERM NATURAL GAS	U28	0	1.19	-100.0%	18.42	-100.0%	6	6.97	-19.0%
SHORT TERM NATURAL GAS	U29	0	0	-	0	-	5	0	-

NYMEX/COMEX Exchange ADV Report - Monthly

March 2020

Page 17 of 18

Commodity		ADV MAR 2020	ADV MAR 2019	% CHG	ADV FEB 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Energy Options									
SHORT TERM NATURAL GAS	U30	0	0	-	0	-	15	0	-
SHORT TERM NATURAL GAS	U31	0	0	-	0	-	2	13.93	-82.6%
WTI-BRENT BULLET SWAP	BV	4,624	1,128.57	309.7%	8,518.42	-45.7%	4,858	3,041.07	59.7%
WTI CRUDE OIL 1 M CSO FI	7A	2,716	2,754.76	-1.4%	6,036.05	-55.0%	4,268	2,464.75	73.2%

Ag Products Futures

COCOA TAS	CJ	0	0	-	0	-	0	0	-
COFFEE	KT	0	0	-	0	-	0	0	-
COTTON	TT	0	0	-	0.11	159.0%	0	0.05	326.2%
SUGAR 11	YO	0	0	-	0	-	0	0	-

TOTAL FUTURES GROUP

Ag Products Futures		0	0	-	0.11	159.0%	0	0.05	326.2%
Energy Futures		3,229,338	1,999,131.43	61.5%	2,854,217	13.1%	2,871,605	2,107,820.62	36.2%
Metals Futures		808,223	520,406.33	55.3%	783,151.74	3.2%	777,066	499,417.07	55.6%
TOTAL FUTURES		4,037,561	2,519,537.76	60.3%	3,637,368.84	11.0%	3,648,671.69	2,607,237.74	39.9%

TOTAL OPTIONS GROUP

Energy Options		395,659	175,003.33	126.1%	336,978.53	17.4%	356,044	222,682.82	59.9%
Metals Options		111,885	71,303.57	56.9%	125,707.68	-11.0%	112,253	61,729.7	81.8%
TOTAL OPTIONS		507,544	246,306.91	106.1%	462,686.21	9.7%	468,296.89	284,412.52	64.7%

NYMEX/COMEX Exchange ADV Report - Monthly

March 2020

Page 18 of 18

Commodity	ADV MAR 2020	ADV MAR 2019	% CHG	ADV FEB 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
TOTAL COMBINED								
Metals	920,108	591,709.9	55.5%	908,859.42	1.2%	889,319	561,146.77	58.5%
Energy	3,624,997	2,174,134.76	66.7%	3,191,195.53	13.6%	3,227,649	2,330,503.44	38.5%
Ag Products	0	0	-	0.11	159.0%	0	0.05	326.2%
GRAND TOTAL	4,545,105	2,765,844.67	64.3%	4,100,055.05	10.9%	4,116,968.58	2,891,650.26	42.4%