

NYMEX/COMEX Exchange ADV Report - Monthly

September 2020

Page 1 of 19

Commodity		ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Metals Futures									
COMEX GOLD	GC	298,376	429,143.25	-30.5%	368,374.95	-19.0%	334,761	341,334.97	-1.9%
NYMEX HOT ROLLED STEEL	HR	992	460	115.6%	1,008.33	-1.6%	854	742.82	15.0%
NYMEX PLATINUM	PL	21,588	36,958.4	-41.6%	14,351.52	50.4%	18,850	23,755.93	-20.6%
PALLADIUM	PA	1,392	4,007.6	-65.3%	2,453.38	-43.3%	2,973	5,115.18	-41.9%
URANIUM	UX	0	60.85	-100.0%	0	-	10	56.39	-82.6%
COMEX SILVER	SI	103,976	128,993.65	-19.4%	220,658.38	-52.9%	109,309	98,200.1	11.3%
COMEX E-Mini GOLD	QO	2,041	1,616.95	26.2%	2,192.14	-6.9%	1,696	939.55	80.5%
COMEX E-Mini SILVER	QI	577	373.05	54.7%	1,694.33	-65.9%	469	220.13	113.1%
COMEX COPPER	HG	94,499	74,569.7	26.7%	110,596.24	-14.6%	99,018	98,683.67	0.3%
COMEX MINY COPPER	QC	120	37.15	222.9%	52.95	126.5%	39	32.38	21.1%
ALUMINUM	A38	0	0	-	0	-	0	0.12	-100.0%
ALUMINUM	AEP	154	86.9	77.5%	69.52	121.9%	159	82.68	92.1%
ALUMINUM	ALA	7	15.25	-53.2%	1.9	275.0%	7	2.98	121.9%
ALUMINUM	ALI	280	163.2	71.5%	345.67	-19.0%	190	35.81	429.3%
ALUMINUM	AUP	554	229.65	141.3%	283.38	95.5%	486	278.93	74.1%
ALUMINUM	CUP	0	0	-	0	-	0	0	-
ALUMINUM	EDP	126	4.9	2475.3%	64.43	95.9%	185	88.66	109.2%
ALUMINUM	MJP	46	72	-36.5%	34.29	33.3%	51	50.96	1.0%
COPPER	HGS	63	50.35	25.0%	110.76	-43.2%	158	37.55	322.1%
FERROUS PRODUCTS	BUS	63	70.15	-9.6%	95.24	-33.5%	97	54.29	78.5%
GOLD	4GC	8	0	-	9.14	-13.0%	3	0	-
GOLD	SGC	60	0	-	109.24	-45.3%	85	0	-
GOLD	SGU	329	0	-	279.81	17.5%	270	0	-
HOT ROLLED COIL STEEL FUTURES	EHR	35	0	-	21.43	61.6%	16	0	-
IRON ORE 62 CHINA PLATTS FUTURES	PIO	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI FUTURES	TIO	0	147.2	-100.0%	0	-	77	258.96	-70.4%
IRON ORE CHINA	TIO	60	0	-	79.14	-24.2%	23	0	-
LNDN ZINC	ZNC	0	0	-	0	-	0	6.54	-100.0%
METALS	HDG	0	0	-	0	-	0	0	-
MICRO GOLD	MGC	133,128	36,132.95	268.4%	194,341.14	-31.5%	89,389	19,627.03	355.4%
SILVER	SIL	16,837	2,851.9	490.4%	33,614	-49.9%	8,799	1,233.54	613.3%
Metals Options									
ALUMINUM	ALO	0	0	-	0	-	1	0	-

NYMEX/COMEX Exchange ADV Report - Monthly

September 2020

Page 2 of 19

Commodity		September 2020			September 2020			September 2020		
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Metals Options										
COMEX COPPER	HX	909	2,928.9	-68.9%	589	54.4%	1,897	2,864.59	-33.8%	
COMEX GOLD	OG	43,622	72,131	-39.5%	49,903.62	-12.6%	56,858	64,050.97	-11.2%	
COMEX SILVER	SO	7,608	16,272.65	-53.2%	11,986.52	-36.5%	9,554	9,133.14	4.6%	
COPPER	H1E	0	2	-100.0%	0	-	6	1.96	192.7%	
COPPER	H2E	0	2.1	-100.0%	0	-	4	3.34	8.7%	
COPPER	H3E	0	24.85	-100.0%	0.48	-100.0%	4	3.33	17.9%	
COPPER	H4E	0	0.55	-100.0%	0	-	2	0.67	192.1%	
COPPER	H5E	0	0	-	0	-	4	0.52	609.7%	
GOLD	OG1	2,036	2,963.5	-31.3%	2,039.24	-0.2%	1,775	1,940.21	-8.5%	
GOLD	OG2	1,470	2,369	-38.0%	2,301.57	-36.1%	1,838	1,694.99	8.5%	
GOLD	OG3	1,458	2,624.8	-44.5%	1,601.05	-8.9%	1,606	1,393.7	15.2%	
GOLD	OG4	1,252	1,524.85	-17.9%	1,280.24	-2.2%	1,378	972.56	41.7%	
GOLD	OG5	0	0	-	0	-	481	331.79	45.1%	
HOT ROLLED COIL STEEL CALL OPTION	HRO	0	0	-	0	-	0	4.79	-91.7%	
HOT ROLLED COIL STEEL PUT OPTION	HRO	0	0	-	0	-	0	0	-	
IRON ORE 62 CHINA TSI CALL OPTION	ICT	0	2	-100.0%	0	-	20	36.17	-45.3%	
IRON ORE 62 CHINA TSI PUT OPTION	ICT	0	0	-	0	-	34	19.15	75.4%	
IRON ORE CHINA	ICT	4	0	-	5.71	-33.3%	2	0	-	
NYMEX HOT ROLLED STEEL	HRO	14	0	-	14.29	0.0%	3	0	-	
NYMEX PLATINUM	PO	58	173.2	-66.8%	35.48	62.3%	133	168.97	-21.4%	
PALLADIUM	PAO	29	41.15	-30.5%	13.52	111.6%	35	57.24	-39.5%	
SILVER	SO1	111	244.8	-54.9%	155.29	-28.8%	128	88.89	44.5%	
SILVER	SO2	101	251.05	-59.7%	158	-36.0%	115	76.87	49.6%	
SILVER	SO3	51	141.15	-64.2%	118.05	-57.2%	99	69.34	43.0%	
SILVER	SO4	48	64.7	-26.2%	102.38	-53.3%	76	29.6	157.7%	
SILVER	SO5	0	0	-	0	-	32	21.45	49.7%	
Energy Futures										
CRUDE OIL PHY	CL	814,431	1,348,512	-39.6%	748,933.67	8.7%	1,185,201	1,222,199.86	-3.0%	
CRUDE OIL	WS	381	0	-	0	-	60	88.8	-31.9%	
MINY WTI CRUDE OIL	QM	12,010	30,319	-60.4%	8,495.95	41.4%	31,472	23,113.93	36.2%	
BRENT OIL LAST DAY	BZ	75,497	120,669.5	-37.4%	60,704.95	24.4%	111,074	105,307.86	5.5%	

NYMEX/COMEX Exchange ADV Report - Monthly

September 2020

Page 3 of 19

Commodity	September 2020			September 2020			Page 3 of 19		
	ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures									
HEATING OIL PHY	HO	168,910	195,834.45	-13.7%	139,382.14	21.2%	179,324	162,837.23	10.1%
HTG OIL	BH	0	0	-	0	-	1	0.51	11.9%
MINY HTG OIL	QH	0	0.15	122.2%	0.29	16.7%	0	0.15	50.9%
RBOB PHY	RB	160,080	205,582.45	-22.1%	172,057.24	-7.0%	190,650	207,424.51	-8.1%
MINY RBOB GAS	QU	0	0.2	42.9%	0.19	50.0%	0	0.32	-0.5%
NATURAL GAS	HP	8,754	7,900.2	10.8%	6,441.1	35.9%	7,542	5,502.17	37.1%
LTD NAT GAS	HH	14,730	16,512.7	-10.8%	13,420	9.8%	11,999	14,624.28	-17.9%
MINY NATURAL GAS	QG	8,831	2,226.4	296.6%	7,445.67	18.6%	5,584	1,439.35	287.9%
PJM MONTHLY	JM	0	0	-	0	-	0	0	-
NATURAL GAS PHY	NG	445,039	494,665.7	-10.0%	457,487.29	-2.7%	494,956	388,965.57	27.2%
RBOB GAS	RT	0	0	-	0	-	0	0.38	-0.5%
3.5% FUEL OIL CID MED SWA	7D	0	0	-	0	-	0	0.52	-79.5%
3.5% FUEL OIL CIF BALMO S	8D	0	0	-	0	-	0	0.11	-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	175	152.35	15.2%	97.14	80.6%	264	406.98	-35.0%
ARGUS PROPAN FAR EST INDE	7E	266	338.3	-21.3%	229.05	16.3%	245	301.16	-18.7%
ARGUS PROPAN(SAUDI ARAMCO	9N	86	194.85	-56.1%	58.38	46.6%	107	145.53	-26.5%
AUSTRALIAN COKE COAL	ALW	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	J9	4	22.4	-83.8%	0	-	7	9.38	-20.7%
BRENT CALENDAR SWAP	CY	51	74.9	-31.3%	100.43	-48.7%	339	317.47	6.9%
BRENT FINANCIAL FUTURES	BB	0	0	-	0	-	12	37.23	-68.7%
BRENT FINANCIAL FUTURES	MBC	0	30.6	-100.0%	0	-	1	7.35	-86.7%
BRENT FINANCIAL FUTURES	MDB	0	0	-	0	-	1	0	-
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	2,767	5,219.1	-47.0%	3,123.33	-11.4%	3,616	5,031.15	-28.1%
CHICAGO ULSD PL VS HO SPR	5C	5	37	-87.8%	4.76	-5.0%	37	27.79	33.2%
CHICAGO UNL GAS PL VS RBO	3C	0	10	-100.0%	10.71	-100.0%	7	7.29	-6.3%
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	18.9	-100.0%	0	-	7	24.85	-71.3%
CIN HUB 5MW REAL TIME O P	H4	0	0	-	0	-	0	20.85	-100.0%

NYMEX/COMEX Exchange ADV Report - Monthly

September 2020

Page 4 of 19

Commodity		September 2020			September 2020			September 2020		
		ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
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CIN HUB 5MW REAL TIME PK	H3	0	0	-	0	-	0	1.73	-100.0%	
COAL SWAP	ACM	0	0	-	0	-	0	0	-	
COLUMB GULF MAINLINE NG B	5Z	0	0	-	0	-	0	1.94	-100.0%	
CONWAY NATURAL GASOLINE (OPIS) SWA	8L	1	24.45	-97.1%	13.33	-94.6%	14	12.19	11.7%	
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	17	36.8	-54.7%	29.29	-43.1%	19	22.83	-16.7%	
CONWAY PROPANE 5 DECIMALS SWAP	8K	756	627.7	20.5%	625.14	21.0%	809	720.07	12.3%	
CRUDE OIL	LPS	0	165	-100.0%	0	-	23	138.09	-83.5%	
CRUDE OIL LAST DAY	26	5	0	-	11.33	-52.1%	4	0	-	
CRUDE OIL OUTRIGHTS	42	11	30.2	-62.8%	6.57	71.0%	65	19.71	231.9%	
CRUDE OIL OUTRIGHTS	CC5	31	6	411.9%	4.29	616.7%	22	17.61	26.1%	
CRUDE OIL OUTRIGHTS	CSW	5	0	-	0	-	1	16.98	-93.9%	
CRUDE OIL OUTRIGHTS	DAB	3	0	-	0	-	2	0	-	
CRUDE OIL OUTRIGHTS	DBL	0	0	-	0	-	0	2.13	-100.0%	
CRUDE OIL OUTRIGHTS	GSW	86	0	-	27.62	210.3%	14	1.47	876.7%	
CRUDE OIL OUTRIGHTS	HTT	1,741	2,760.9	-36.9%	2,454	-29.1%	3,746	2,733.32	37.0%	
CRUDE OIL OUTRIGHTS	LSW	31	0	-	4.29	634.4%	38	16.85	122.8%	
CRUDE OIL OUTRIGHTS	WCW	122	112.9	8.0%	100.24	21.6%	120	192.35	-37.7%	
CRUDE OIL PHY	CLL	0	0	-	0	-	0	0	-	
CRUDE OIL PHY	HCL	80	306.95	-74.1%	85.1	-6.5%	197	861.86	-77.1%	
CRUDE OIL SPRDS	38	0	0	-	0	-	0	0	-	
CRUDE OIL SPRDS	ANT	0	0	-	0	-	7	0	-	
CRUDE OIL SPRDS	HIL	166	0	-	231.43	-28.4%	122	3.83	3075.6%	
CRUDE OIL SPRDS	WTT	578	809.25	-28.5%	965.33	-40.1%	1,145	1,040.51	10.0%	
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	-	

NYMEX/COMEX Exchange ADV Report - Monthly

September 2020

Page 5 of 19

Commodity	September 2020			September 2020			Page 5 of 19		
	ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures									
DAILY PJM	ZGO	0	0	-	0	-	0	0	-
DAILY PJM	ZJO	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWAP	7G	0	0	-	0	-	3	0	-
DATED TO FRONTLINE BRENT	FY	0	0	-	0	-	1	5.32	-75.7%
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	0	0	-	0	-	2	0	-
DUBAI CRUDE OIL CALENDAR	DC	0	7.6	-100.0%	0	-	56	94.76	-40.5%
DUTCH TTF NATURAL GAS CAL MONTH FUT	TTF	1,141	582.05	96.0%	739.33	54.3%	1,596	427.35	273.4%
EAST/WEST FUEL OIL SPREAD	EW	0	0	-	0	-	0	0.11	-100.0%
EIA FLAT TAX ONHWAY DIESE	A5	24	29.8	-20.4%	0	-	39	17.86	115.7%
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	-	0	-	0	0.21	-0.6%
ETHANOL	Z1B	0	0	-	0	-	0	0	-
ETHANOL SWAP	MT2	7	11	-35.1%	12.86	-44.4%	7	4.1	75.4%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	140	140.4	-0.6%	155.62	-10.3%	195	155.69	25.0%
EURO 1% FUEL OIL NEW BALM	KX	0	0	-	0	-	0	0.02	-100.0%
EURO 3.5% FUEL OIL RDAM B	KR	0	7.8	-100.0%	0	-	0	2.44	-85.9%
EURO 3.5% FUEL OIL SPREAD	FK	0	0	-	0	-	0	0.78	-85.1%
EURO GASOIL 10PPM VS ICE	ET	0	0	-	0	-	0	0	-
EUROPE 1% FUEL OIL NWE CA	UF	0	3.15	-100.0%	0	-	0	2.8	-100.0%
EUROPE 1% FUEL OIL RDAM C	UH	0	0	-	0	-	0	0	-
EUROPE 3.5% FUEL OIL MED	UI	0	0	-	0	-	0	2.05	-90.4%
EUROPE 3.5% FUEL OIL RDAM	UV	1	40.15	-96.9%	0.71	73.3%	12	47.01	-73.4%
EUROPEAN GASOIL (ICE)	7F	0	9.4	-100.0%	0	-	2	5.34	-69.6%
EUROPEAN NAPHTHA BALMO	KZ	0	2.75	-100.0%	1.1	-100.0%	0	7.44	-94.1%
EUROPEAN NAPHTHA CRACK SPR	EN	11	91.55	-87.7%	52.86	-78.7%	65	191.97	-66.4%
EUROPE DATED BRENT SWAP	UB	0	0	-	0	-	0	8.69	-95.7%
EUROPE JET KERO NWE CALSW	UJ	0	0.15	-100.0%	0	-	0	0.04	-100.0%
EUROPE NAPHTHA CALSWAP	UN	16	42.45	-62.2%	23.43	-31.5%	24	86.39	-72.4%
EURO PROPANE CIF ARA SWA	PS	89	84.55	4.8%	62.52	41.7%	81	91.49	-11.9%

NYMEX/COMEX Exchange ADV Report - Monthly

September 2020

Page 6 of 19

Commodity	September 2020			September 2020			Page 6 of 19		
	ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures									
FREIGHT MARKETS	ACB	0	0	-	0	-	4	2.23	74.1%
FREIGHT MARKETS	BF1	0	0	-	0	-	0	0	-
FREIGHT MARKETS	BF2	11	0	-	1.43	680.0%	6	0	-
FREIGHT MARKETS	BF3	0	0	-	0	-	0	0	-
FREIGHT MARKETS	FLP	7	1.2	519.1%	4.67	59.2%	11	7.49	52.4%
FREIGHT MARKETS	FRC	0	5.1	-100.0%	0	-	0	6.98	-97.0%
FREIGHT MARKETS	FRS	0	0	-	0	-	0	0.37	-100.0%
FREIGHT MARKETS	T2D	1	10.75	-88.9%	0	-	9	24.23	-61.0%
FREIGHT MARKETS	T7C	5	0	-	0	-	1	0	-
FREIGHT MARKETS	TD3	0	0	-	0	-	0	0.74	-100.0%
FREIGHT MARKETS	TD8	0	0	-	0	-	0	0.32	-100.0%
FREIGHT MARKETS	USC	0	5.5	-100.0%	0	-	0	1.44	-66.8%
FREIGHT MARKETS	USE	3	0	-	0	-	0	0	-
FUEL OIL CRACK VS ICE	FO	15	70.05	-78.2%	9.9	53.8%	13	81.98	-83.8%
FUEL OIL NWE CRACK VS ICE	FI	0	0	-	0	-	0	0.08	-100.0%
FUEL OIL (PLATS) CAR CM	1W	0	0	-	0	-	0	0.03	-100.0%
FUEL OIL (PLATS) CAR CN	1X	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	FS	0	0.65	-100.0%	0	-	0	7.65	-96.5%
GAS EURO-BOB OXY NWE BARGES	7H	31	118.15	-73.7%	25.33	22.7%	71	249.05	-71.4%
GAS EURO-BOB OXY NWE BARGES CRK	7K	102	272.15	-62.6%	163.33	-37.7%	288	385.04	-25.2%
GASOIL 0.1 CIF NWE VS ISE	TU	0	0	-	0	-	0	0.05	-100.0%
GASOIL 0.1 RDAM BRGS VS I	WQ	0	0	-	0	-	0	0.11	-100.0%
GASOIL 0.1 ROTTERDAM BARG	VL	0	1.75	-100.0%	0	-	0	0.73	-38.7%
GASOIL 10PPM VS ICE SWAP	TP	0	0	-	0	-	0	0.21	-100.0%
GASOIL CALENDAR SWAP	GX	1	0.3	328.6%	0.71	80.0%	1	0.72	96.0%
GASOIL CRACK SPREAD CALEN	GZ	3	27.6	-89.6%	0	-	66	30.14	117.8%
GASOIL MINI CALENDAR SWAP	QA	16	20.7	-22.7%	14.1	13.5%	27	14.49	88.6%
GERMAN POWER BASELOAD CAL MONTH F	DEB	40	117.7	-66.0%	0	-	53	115.44	-54.4%
GROUP THREE ULSD (PLATTS)	A7	0	0	-	0	-	0	0	-
GROUP THREE UNLEAD GAS (P	A9	0	0	-	0	-	0	1.6	-100.0%
GRP THREE ULSD(PLT)VS HEA	A6	148	216.65	-31.6%	69.05	114.5%	177	173.39	2.1%
GRP THREE UNL GS (PLT) VS	A8	58	104.75	-45.0%	68.1	-15.4%	128	123.84	3.0%
GULF COAST 3% FUEL OIL BA	VZ	2	111.45	-98.5%	13.86	-88.0%	14	41.65	-67.4%
GULF COAST JET FUEL CLNDR	GE	18	0	-	57.14	-68.8%	17	1.42	1074.7%
GULF COAST JET VS NYM 2 H	ME	747	942.7	-20.7%	637	17.3%	859	1,010.38	-15.0%

NYMEX/COMEX Exchange ADV Report - Monthly

September 2020

Page 7 of 19

Commodity		September 2020			September 2020			September 2020		
		ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures										
GULF COAST NO.6 FUEL OIL	MF	282	1,134.55	-75.2%	189.19	49.0%	569	1,112.91	-48.9%	
GULF COAST NO.6 FUEL OIL	MG	0	3.5	-100.0%	0	-	3	8.74	-70.8%	
GULF COAST ULSD CALENDAR	LY	21	29.3	-28.2%	1.05	1909.1%	41	19.3	114.3%	
GULF COAST ULSD CRACK SPR	GY	0	18	-100.0%	5.71	-100.0%	7	1.91	289.6%	
HEATING OIL BALMO CLNDR S	1G	0	0	-	0.48	-100.0%	7	3.01	131.9%	
HEATING OIL CRCK SPRD BAL	1H	0	0	-	0	-	0	0.1	-100.0%	
HEATING OIL PHY	HOL	0	0	-	0	-	0	0	-	
HENRY HUB BASIS SWAP	HB	0	159.2	-100.0%	0	-	35	83.03	-57.4%	
HENRY HUB FINANCIAL LAST	NBP	0	0	-	3.57	-100.0%	0	0	-	
HENRY HUB INDEX SWAP FUTU	IN	0	159.2	-100.0%	0	-	44	83.03	-46.5%	
HENRY HUB SWAP	NN	1,910	5,356.95	-64.3%	2,926.19	-34.7%	3,453	4,903.28	-29.6%	
HOUSTON SHIP CHANNEL BASI	NH	0	0	-	0	-	0	3.91	-100.0%	
ICE BRENT DUBAI SWAP	DB	52	414.15	-87.5%	4.76	985.0%	171	262.91	-34.8%	
INDIANA MISO	FAD	0	0	-	0	-	0	0	-	
INDIANA MISO	FTD	0	0	-	0	-	0	0	-	
INDIANA MISO	PDD	0	0	-	0	-	0	0	-	
INDIANA MISO	PTD	0	0	-	0	-	0	0	-	
INDONESIAN COAL ICI4	ICI	6	17.5	-63.3%	0.57	1025.1%	9	17.63	-48.4%	
JAPAN C&F NAPHTHA CRACK S	JB	0	0	-	0	-	1	1.04	-23.9%	
JAPAN C&F NAPHTHA SWAP	JA	5	23.55	-80.2%	12	-61.1%	9	51.19	-83.1%	
JAPAN NAPHTHA BALMO SWAP	E6	0	0.25	-100.0%	0	-	0	1.77	-90.1%	
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	0	0	-	0	-	0	0	-	
JET CIF NWE VS ICE	JC	0	6.6	-100.0%	0	-	0	1.23	-100.0%	
JET FUEL CRG CIF NEW VS I	6X	0	6.6	-100.0%	0	-	0	0.7	-100.0%	
JET FUEL UP-DOWN BALMO CL	1M	110	154.5	-28.8%	47.14	133.3%	87	197.76	-56.2%	
JKM LNG Futures	JKM	317	42.75	642.5%	39.1	711.9%	72	71.1	1.0%	
LA CARB DIESEL (OPIS) SWA	KL	0	0	-	3.57	-100.0%	13	1.99	567.6%	
LA CARBOB GASOLINE(OPIS)S	JL	0	1.25	-100.0%	0	-	3	15.29	-78.4%	
LA JET (OPIS) SWAP	JS	14	37.5	-61.9%	14.29	0.0%	29	59.76	-51.8%	
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-	0	0	-	
LLS (ARGUS) VS WTI SWAP	WJ	6	28.75	-80.1%	8.57	-33.3%	38	91.35	-58.8%	
LOS ANGELES CARB GASOLINE	MH	0	0	-	0	-	0	0.05	49.2%	
MARS (ARGUS) VS WTI SWAP	YX	0	40	-100.0%	0	-	13	76.76	-82.9%	
MARS (ARGUS) VS WTI TRD M	YV	990	616.35	60.7%	688.57	43.8%	778	857.88	-9.3%	
MARS BLEND CRUDE OIL	MB	0	0	-	0	-	1	0	-	

NYMEX/COMEX Exchange ADV Report - Monthly

September 2020

Page 8 of 19

Commodity		September 2020			September 2020			September 2020		
		ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures										
MCCLOSKY ARA ARGS COAL	MTF	928	1,657.45	-44.0%	580.19	59.9%	969	1,430.88	-32.3%	
MCCLOSKY RCH BAY COAL	MFF	28	96.05	-71.0%	21.9	27.2%	48	109.36	-55.8%	
MGF FUT	MGF	0	0	-	0	-	0	0	-	
MGN1 SWAP FUT	MGN	0	0	-	0.48	-100.0%	1	2.61	-49.2%	
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	0	4.95	-100.0%	0.48	-100.0%	2	10.51	-79.6%	
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	30	16	90.5%	2.81	984.8%	9	20.32	-56.0%	
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	21	41.45	-48.3%	32.38	-33.8%	33	97.61	-65.8%	
MJC FUT	MJC	0	0	-	0	-	0	0.8	-100.0%	
MNC FUT	MNC	31	73.15	-57.8%	19.29	60.0%	56	175.19	-68.0%	
MONT BELVIEU ETHANE 5 DECIMAL	C0	1,909	1,078.4	77.1%	1,225.95	55.8%	1,208	776.95	55.5%	
MONT BELVIEU ETHANE OPIS BALMO	8C	65	4.25	1418.2%	19.05	238.8%	15	7.26	100.8%	
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	7,057	6,924.55	1.9%	7,028.67	0.4%	8,200	6,959.7	17.8%	
MONT BELVIEU LDH PROPANE OPIS BALM	8O	77	102.7	-25.2%	55.62	38.2%	103	142.93	-28.2%	
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	626	544.3	15.1%	1,107.86	-43.5%	1,513	393.11	284.9%	
MONT BELVIEU NATURAL GASOLINE BALM	R0	59	29.75	99.3%	46.52	27.4%	47	30.45	54.8%	
MONT BELVIEU NORMAL BUTANE 5 DECIM	D0	2,945	2,905.9	1.3%	2,818.43	4.5%	3,224	2,256.99	42.9%	
MONT BELVIEU NORMAL BUTANE BALMO	8J	65	45.85	42.1%	36.05	80.7%	62	61.67	0.7%	
NAT GAS BASIS SWAP	TZ6	0	0	-	0	-	0	0	-	
NATURAL GAS PEN SWP	NP	1,867	2,455.9	-24.0%	2,617.14	-28.7%	2,713	1,465.86	85.1%	
NEPOOL INTR HUB 5MW D AH	H2	0	0	-	0	-	74	380.85	-80.6%	
NEPOOL INTR HUB 5MW D AH	U6	0	0	-	0	-	4	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	27	57.6	-52.9%	18.48	46.9%	35	36.56	-3.3%	
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	0	26	-100.0%	0	-	0	9.36	-100.0%	
NGPL TEX/OK	PD	0	6	-100.0%	0	-	0	14.34	-100.0%	
N ILLINOIS HUB DAILY	UD	0	0	-	0	-	0	0	-	
NO 2 UP-DOWN SPREAD CALEN	UT	0	7.5	-100.0%	0	-	1	4.39	-72.9%	
NORTHEN NATURAL GAS DEMAR	PE	0	0	-	0	-	0	0	-	

NYMEX/COMEX Exchange ADV Report - Monthly

September 2020

Page 9 of 19

Commodity		September 2020			September 2020			Y.T.D 2020		
		ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures										
NORTHEN NATURAL GAS VENTU	PF	0	0	-	0	-	0	0	-	
NORTHWEST ROCKIES BASIS S	NR	0	0	-	0	-	0	16.52	-100.0%	
N ROCKIES PIPE SWAP	XR	0	0	-	0	-	0	0	-	
NY1% VS GC SPREAD SWAP	VR	0	22.5	-100.0%	0	-	14	22.86	-40.6%	
NY 3.0% FUEL OIL (PLATTS	H1	0	0	-	0	-	0	4.12	-100.0%	
NY HARBOR 1% FUEL OIL BAL	VK	0	0	-	0	-	0	0.13	-100.0%	
NY HARBOR HEAT OIL SWP	MP	94	79.45	17.8%	136.19	-31.3%	161	99.75	61.0%	
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	0	0	-	0	-	0	2.07	-100.0%	
NY HARBOR RESIDUAL FUEL 1	MM	14	7.75	84.3%	4.71	203.0%	38	33.79	11.8%	
NY HARBOR RESIDUAL FUEL C	ML	0	0	-	0	-	0	0	-	
NYH NO 2 CRACK SPREAD CAL	HK	19	75	-75.2%	12.86	44.4%	41	21.94	87.5%	
NYISO CAPACITY	LHV	0	19	-100.0%	0	-	0	3.3	-100.0%	
NYISO CAPACITY	NNC	0	0	-	0	-	0	0	-	
NYISO CAPACITY	NRS	0	0	-	0	-	0	0.32	-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	539.49	-100.0%	
NYISO ZONE G 5MW D AH PK	T3	0	0	-	0	-	0	43.48	-100.0%	
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	0	-	0	-	4	7.71	-52.0%	
NY ULSD (ARGUS) VS HEATING OIL	7Y	45	0	-	7.14	526.7%	26	8.48	205.3%	
ONEOK OKLAHOMA NG BASIS	8X	0	93	-100.0%	0	-	0	9.89	-100.0%	
ONTARIO POWER SWAPS	OPD	0	0	-	0	-	0	0.13	-100.0%	
ONTARIO POWER SWAPS	OPM	0	0	-	0	-	0	0.53	-100.0%	
PANHANDLE BASIS SWAP FUTU	PH	0	0	-	2.67	-100.0%	0	0	-	
PERMIAN BASIS SWAP	PM	0	0	-	0	-	0	0	-	
PETROCHEMICALS	22	6	9.8	-39.7%	2.71	117.5%	6	8.1	-31.6%	
PETROCHEMICALS	32	3	3.6	-14.0%	4.1	-24.4%	4	4.95	-25.5%	
PETROCHEMICALS	3NA	0	0	-	0.71	-86.7%	0	0.26	-43.2%	
PETROCHEMICALS	51	0	0	-	0.48	-100.0%	0	0.41	-72.9%	
PETROCHEMICALS	81	0	0	-	0	-	0	0	-	
PETROCHEMICALS	8I	18	46.6	-61.7%	62.81	-71.6%	43	30.93	40.2%	
PETROCHEMICALS	91	12	35.8	-67.7%	5.48	111.3%	15	23.69	-36.6%	

NYMEX/COMEX Exchange ADV Report - Monthly

September 2020

Page 10 of 19

Commodity	September 2020			September 2019			August 2020			Year-to-Date 2020			Year-to-Date 2019		
	ADV	ADV	% CHG	ADV	ADV	% CHG	ADV	ADV	% CHG	Y.T.D 2020	Y.T.D 2019	% CHG	Y.T.D 2020	Y.T.D 2019	% CHG
Energy Futures															
PETROCHEMICALS	MAA	11	0	-	2.38	380.0%	7	1.49	360.0%						
PETROCHEMICALS	MAE	29	27	7.6%	54.05	-46.3%	35	18.62	85.6%						
PETROCHEMICALS	MAS	10	12.6	-20.6%	17.14	-41.7%	15	10.82	35.3%						
PETROCHEMICALS	MBE	4	14.5	-70.4%	6.19	-30.8%	10	15.98	-34.5%						
PETROCHEMICALS	MNB	1	17.2	-94.5%	4.57	-79.2%	9	32.21	-72.2%						
PETROCHEMICALS	MPS	7	15.45	-54.1%	35.14	-79.8%	18	10.99	60.2%						
PETRO CRCKS & SPRDS ASIA	STI	0	0	-	0	-	0	0.27	-100.0%						
PETRO CRCKS & SPRDS ASIA	STR	0	0	-	0	-	0	0	-						
PETRO CRCKS & SPRDS ASIA	STS	0	2.5	-100.0%	0	-	2	1.77	-10.1%						
PETRO CRCKS & SPRDS NA	CRB	671	323	107.8%	582.62	15.2%	810	329.18	146.0%						
PETRO CRCKS & SPRDS NA	EXR	45	55.65	-18.8%	33.43	35.2%	53	119.97	-55.7%						
PETRO CRCKS & SPRDS NA	FOC	0	15	-100.0%	0	-	0	19.52	-100.0%						
PETRO CRCKS & SPRDS NA	GBB	0	25	-100.0%	8.33	-100.0%	19	30.41	-36.6%						
PETRO CRCKS & SPRDS NA	GCC	0	0	-	0	-	2	0	-						
PETRO CRCKS & SPRDS NA	GCI	19	32.95	-43.6%	20	-7.1%	31	60.73	-49.6%						
PETRO CRCKS & SPRDS NA	GCM	0	15	-100.0%	0	-	0	1.6	-100.0%						
PETRO CRCKS & SPRDS NA	GCU	10	65.1	-85.1%	34.24	-71.6%	80	148.85	-46.1%						
PETRO CRCKS & SPRDS NA	GFC	0	0	-	0	-	0	0.53	-100.0%						
PETRO CRCKS & SPRDS NA	HOB	5	109.75	-95.4%	16.43	-69.6%	45	88.6	-49.2%						
PETRO CRCKS & SPRDS NA	NYF	0	0	-	0	-	0	0.4	-100.0%						
PETRO CRCKS & SPRDS NA	RBB	31	363.95	-91.5%	84.52	-63.3%	164	356.92	-54.0%						
PETRO CRCKS & SPRDS NA	RVG	165	506.4	-67.3%	95.95	72.5%	290	642.69	-54.8%						
PETRO CRCKS & SPRDS NA	SF3	0	8.55	-100.0%	0	-	0	5.61	-99.1%						
PETRO CRK&SPRD EURO	1NB	0	25.5	-100.0%	0	-	16	53.63	-69.6%						
PETRO CRK&SPRD EURO	43	0	0	-	0	-	0	0.82	-77.5%						
PETRO CRK&SPRD EURO	BFR	0	0	-	0	-	0	0.32	-100.0%						
PETRO CRK&SPRD EURO	BOB	1	51.7	-98.6%	0.43	66.7%	2	27	-92.1%						
PETRO CRK&SPRD EURO	EOB	0	0	-	0	-	0	0.12	34.1%						
PETRO CRK&SPRD EURO	EPN	17	16.85	1.2%	10.81	57.7%	19	27.66	-30.8%						
PETRO CRK&SPRD EURO	EVC	0	99.4	-100.0%	0	-	1	29.95	-96.4%						
PETRO CRK&SPRD EURO	FBT	0	0	-	0	-	0	0.32	-100.0%						
PETRO CRK&SPRD EURO	FVB	0	0	-	0	-	0	0	-						
PETRO CRK&SPRD EURO	GCB	0	0	-	0	-	0	2.75	-91.5%						
PETRO CRK&SPRD EURO	GOC	0	0	-	0	-	0	0	-						
PETRO CRK&SPRD EURO	MGB	0	0	-	0	-	0	0.64	-100.0%						

NYMEX/COMEX Exchange ADV Report - Monthly

September 2020

Page 11 of 19

Commodity		September 2020			September 2020			September 2020		
		ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures										
PETRO CRK&SPRD EURO	MUD	0	0	-	0	-	1	0.59	17.6%	
PETRO CRK&SPRD EURO	NBB	0	0	-	0	-	0	0.31	-91.4%	
PETRO CRK&SPRD EURO	NOB	1	5.25	-89.1%	0.71	-20.0%	2	18.09	-88.3%	
PETRO CRK&SPRD EURO	SFB	0	0.25	-100.0%	0	-	0	0.3	-100.0%	
PETROLEUM PRODUCTS	1NM	1	1.5	-36.5%	0	-	5	3.93	32.6%	
PETROLEUM PRODUCTS	EWG	4	26.25	-86.4%	3.57	0.0%	25	109.2	-77.3%	
PETROLEUM PRODUCTS	H5F	0	0	-	0	-	16	0	-	
PETROLEUM PRODUCTS	JCC	0	35	-100.0%	4.76	-100.0%	12	3.83	215.7%	
PETROLEUM PRODUCTS	MME	0	0	-	2.86	-100.0%	1	0	-	
PETROLEUM PRODUCTS	NCC	0	0.5	-100.0%	0	-	0	0.05	-100.0%	
PETROLEUM PRODUCTS	R5E	0	0	-	0	-	0	0	-	
PETROLEUM PRODUCTS	R5F	1	0.3	106.3%	0.48	30.0%	1	0.08	642.6%	
PETROLEUM PRODUCTS	S53	0	1.2	-100.0%	0	-	0	0.27	-20.1%	
PETROLEUM PRODUCTS	UCS	3	0	-	0	-	0	0	-	
PETROLEUM PRODUCTS	UP5	0	3.3	-100.0%	0	-	0	0.35	-100.0%	
PETROLEUM PRODUCTS	VU	4	0.65	449.4%	0	-	6	2.07	192.8%	
PETROLEUM PRODUCTS ASIA	E6M	0	0	-	0	-	0	0.68	-37.8%	
PETROLEUM PRODUCTS ASIA	MJN	8	36.75	-78.0%	58.57	-86.2%	36	71.18	-48.8%	
PETROLEUM PRODUCTS ASIA	MSB	0	0	-	0	-	0	0.11	-100.0%	
PETRO OUTRIGHT EURO	0B	0	2.5	-100.0%	0	-	1	1.55	-65.8%	
PETRO OUTRIGHT EURO	0C	0	0	-	0	-	0	0.24	-100.0%	
PETRO OUTRIGHT EURO	0D	4	75.5	-95.3%	11.19	-68.1%	13	67.24	-80.7%	
PETRO OUTRIGHT EURO	0E	0	2.5	-100.0%	0	-	0	0.67	-100.0%	
PETRO OUTRIGHT EURO	0F	0	12.7	-100.0%	0.48	-100.0%	3	18	-83.2%	
PETRO OUTRIGHT EURO	1T	0	0.15	-100.0%	0	-	0	0.04	-100.0%	
PETRO OUTRIGHT EURO	5L	0	1.25	-100.0%	0	-	0	1.21	-72.1%	
PETRO OUTRIGHT EURO	63	0	3.1	-100.0%	0	-	0	0.41	-74.2%	
PETRO OUTRIGHT EURO	7I	0	3.75	-100.0%	0	-	1	3.82	-84.8%	
PETRO OUTRIGHT EURO	7R	1	2	-47.6%	0.86	22.2%	1	6.58	-90.7%	
PETRO OUTRIGHT EURO	88	0	0	-	0	-	0	0.13	-100.0%	
PETRO OUTRIGHT EURO	CBB	0	0	-	0	-	0	0.08	331.0%	
PETRO OUTRIGHT EURO	CGB	1	0	-	0	-	0	0.11	9.4%	
PETRO OUTRIGHT EURO	CPB	9	7.65	18.3%	21.43	-57.8%	9	10.64	-15.0%	
PETRO OUTRIGHT EURO	EFF	0	0	-	0	-	0	0.91	-76.9%	
PETRO OUTRIGHT EURO	EFM	0	0	-	0	-	0	0.16	-100.0%	

NYMEX/COMEX Exchange ADV Report - Monthly

September 2020

Page 12 of 19

Commodity	September 2020			September 2020			September 2020		
	ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures									
PETRO OUTRIGHT EURO	ENS	0	0.85	-100.0%	0	-	0	0.87	-100.0%
PETRO OUTRIGHT EURO	EWN	0	4.15	-100.0%	0	-	1	21.43	-95.2%
PETRO OUTRIGHT EURO	FLB	0	0	-	0	-	0	0.03	-100.0%
PETRO OUTRIGHT EURO	GNO	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	H5G	0	7.2	-100.0%	0	-	1	1.4	1.7%
PETRO OUTRIGHT EURO	JFB	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	M1B	53	22.9	129.4%	41.67	26.1%	32	2.44	1223.5%
PETRO OUTRIGHT EURO	M35	0	0.95	-100.0%	0	-	0	0.1	-100.0%
PETRO OUTRIGHT EURO	MBB	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	MBN	21	11	90.5%	10.95	91.3%	16	16.29	-4.0%
PETRO OUTRIGHT EURO	MEF	9	22.8	-60.3%	3.81	137.5%	6	16.7	-61.4%
PETRO OUTRIGHT EURO	R53	0	1.5	-100.0%	0	-	1	0.45	85.9%
PETRO OUTRIGHT EURO	R5B	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	R5M	17	11.35	49.8%	11.24	51.3%	19	5.65	239.1%
PETRO OUTRIGHT EURO	R5O	54	46.65	16.6%	26.95	101.8%	40	6.3	530.7%
PETRO OUTRIGHT EURO	RBM	0	0	-	0.48	-100.0%	0	0	-
PETRO OUTRIGHT EURO	S5B	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	S5F	8	0.9	810.1%	4.14	97.7%	5	0.22	2323.5%
PETRO OUTRIGHT EURO	S5M	68	10.05	576.6%	78.95	-13.9%	71	4.31	1547.2%
PETRO OUTRIGHT EURO	S5O	62	3.9	1483.6%	39	58.4%	35	0.45	7735.9%
PETRO OUTRIGHT EURO	SMU	0	5	-100.0%	0	-	0	3.86	-100.0%
PETRO OUTRIGHT EURO	T0	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	T2B	0	0	-	0	-	0	0.08	32.6%
PETRO OUTRIGHT EURO	TMB	0	0	-	0	-	0	0.27	-100.0%
PETRO OUTRIGHT EURO	ULB	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	UNB	0	0	-	0	-	2	0	-
PETRO OUTRIGHT EURO	V0	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	AB6	1	0	-	0	-	3	0	-
PETRO OUTRIGHT NA	BCR	5	0	-	8.33	-42.9%	7	0	-
PETRO OUTRIGHT NA	DBB	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	FCB	0	0	-	0	-	0	2.27	-100.0%
PETRO OUTRIGHT NA	H5B	0	0	-	0	-	10	0	-
PETRO OUTRIGHT NA	JE	0	9	-100.0%	1.43	-100.0%	5	1.28	254.4%
PETRO OUTRIGHT NA	JET	17	73.75	-77.4%	63.1	-73.6%	37	112.39	-67.4%
PETRO OUTRIGHT NA	JTB	0	51.25	-100.0%	0	-	11	36.04	-70.4%

NYMEX/COMEX Exchange ADV Report - Monthly

September 2020

Page 13 of 19

Commodity	September 2020			September 2020			September 2020		
	ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures									
PETRO OUTRIGHT NA	MBL	0	10.2	-100.0%	0	-	1	1.09	-33.2%
PETRO OUTRIGHT NA	MEN	0	6.4	-100.0%	0	-	3	7.73	-61.8%
PETRO OUTRIGHT NA	MEO	42	50.25	-15.8%	36.38	16.4%	58	112.01	-48.5%
PETRO OUTRIGHT NA	MFD	0	0	-	0	-	0	1.57	-87.2%
PETRO OUTRIGHT NA	MMF	0	2	-100.0%	0	-	0	4.23	-91.2%
PJM AD HUB 5MW REAL TIME	V3	0	0	-	0	-	0	623.3	-100.0%
PJM AD HUB 5MW REAL TIME	Z9	0	0	-	0	-	0	13.62	-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	20.45	-100.0%
PJM NI HUB 5MW REAL TIME	B6	0	0	-	0	-	0	372.34	-100.0%
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	250.53	-100.0%
PJM WESTH RT PEAK	L1	0	109.3	-100.0%	0	-	84	262.11	-68.1%
PLASTICS	PGP	58	34.5	68.0%	30.29	91.4%	54	34.1	57.8%
PREMIUM UNLND 10P FOB MED	3G	0	1.6	-100.0%	0	-	1	4.45	-81.2%
PREMIUM UNLEAD 10PPM FOB	8G	0	3.7	-100.0%	0	-	0	0.74	-100.0%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-	0	0.11	-100.0%
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	0	0.25	-100.0%	0	-	0	0.19	-100.0%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	65	37.1	75.6%	39.38	65.4%	75	68.09	10.5%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	1,402	1,001.75	39.9%	981.43	42.8%	1,150	882.34	30.3%
RBOB CALENDAR SWAP	RL	340	256.4	32.8%	222.05	53.3%	272	281.94	-3.4%
RBOB CRACK SPREAD	RM	26	63.25	-58.6%	22.86	14.6%	58	53.94	6.7%

NYMEX/COMEX Exchange ADV Report - Monthly

September 2020

Page 14 of 19

Commodity		September 2020			AUG 2020		Y.T.D 2020			Y.T.D 2019		
		ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Energy Futures												
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-	0	0.13	-100.0%			
RBOB GASOLINE BALMO CLNDR	1D	14	36.2	-61.2%	12.48	12.6%	28	45.85	-38.9%			
RBOB PHY	RBL	0	0	-	0	-	0	0	-			
RBOB VS HEATING OIL SWAP	RH	18	0	-	42.86	-58.3%	29	0.4	7148.8%			
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	4.8	-100.0%	0	-	0	1.11	-80.5%			
SINGAPORE 380CST BALMO	BT	0	4.15	-100.0%	0	-	0	4.25	-95.1%			
SINGAPORE 380CST FUEL OIL	SE	3	105.4	-97.3%	2.86	-1.7%	11	139.6	-92.2%			
SINGAPORE FUEL 180CST CAL	UA	1	1.6	-46.4%	0.05	1700.6%	1	12.04	-90.6%			
SINGAPORE FUEL OIL SPREAD	SD	0	5	-100.0%	0	-	0	3.16	-86.6%			
SINGAPORE GASOIL	MAF	6	122.45	-94.9%	8.38	-26.1%	10	94.74	-89.6%			
SINGAPORE GASOIL	MTB	0	3.25	-100.0%	0	-	0	2.43	-86.5%			
SINGAPORE GASOIL	MTS	6	137.95	-95.6%	5.38	12.4%	17	181.03	-90.6%			
SINGAPORE GASOIL	SBM	3	0	-	2.9	-6.6%	2	0	-			
SINGAPORE GASOIL	STZ	0	0	-	0	-	0	0	-			
SINGAPORE GASOIL CALENDAR	GHS	0	0	-	0	-	0	1.44	-100.0%			
SINGAPORE GASOIL CALENDAR	MGO	0	0	-	0	-	0	0	-			
SINGAPORE GASOIL CALENDAR	MSG	17	4.25	298.9%	22.24	-23.8%	37	8.16	358.1%			
SINGAPORE GASOIL SWAP	SG	28	21.35	31.6%	13.76	104.2%	42	46.5	-9.2%			
SINGAPORE GASOIL VS ICE	GA	0	0	-	0	-	1	23.88	-93.8%			
SINGAPORE JET KERO BALMO	BX	0	0	-	0	-	2	0	-			
SINGAPORE JET KERO GASOIL	RK	0	0	-	0	-	0	0.53	-100.0%			
SINGAPORE JET KEROSENE SW	KS	36	21.25	68.1%	0	-	32	26.54	22.0%			
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	0	1.25	-100.0%	7.14	-100.0%	1	7.98	-88.4%			
SINGAPORE MOGAS 92 UNLEADED SWP	1N	0	119.25	-100.0%	19.05	-100.0%	128	455.68	-71.8%			
SING FUEL	MSD	0	0	-	0	-	0	0	-			
Sumas Basis Swap	NK	0	0	-	0	-	0	0	-			
TC2 ROTTERDAM TO USAC 37K	TM	0	9	-100.0%	2.14	-100.0%	0	11.92	-98.0%			
TC5 RAS TANURA TO YOKOHAM	TH	0	42	-100.0%	0	-	1	17.77	-95.8%			
TCO BASIS SWAP	TC	0	0	-	0	-	0	0	-			
TD3 MEG TO JAPAN 250K MT	TL	101	416.7	-75.8%	3.81	2550.0%	103	246.17	-58.0%			
TEXAS EASTERN ZONE M-3 BA	NX	0	0	-	50.33	-100.0%	6	0	-			
TRANSCO ZONE4 BASIS SWAP	TR	0	0	-	0	-	0	0	-			
TRANSCO ZONE 6 BASIS SWAP	NZ	0	0	-	0	-	0	0	-			

NYMEX/COMEX Exchange ADV Report - Monthly

September 2020

Page 15 of 19

Commodity		September 2020			September 2020			Y.T.D 2020		
		ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures										
UCM FUT	UCM	0	0	-	0	-	0	0.11	-100.0%	
UK NBP NAT GAS CAL MTH FUT	UKG	7	60.5	-88.2%	2.86	150.0%	12	30.21	-59.5%	
ULSD UP-DOWN BALMO SWP	1L	207	252.75	-18.1%	197.76	4.6%	258	240.56	7.3%	
UP DOWN GC ULSD VS NMX HO	LT	2,074	2,304.85	-10.0%	1,121.48	84.9%	2,260	1,547.94	46.0%	
WAHA BASIS	NW	0	0	-	0	-	0	3.46	-100.0%	
WTI-BRENT BULLET SWAP	BY	0	0	-	0	-	0	7.71	-100.0%	
WTI-BRENT CALENDAR SWAP	BK	1,400	1,718.95	-18.6%	1,713.38	-18.3%	1,864	1,716.95	8.6%	
WTI CALENDAR	CS	1,252	1,923.5	-34.9%	1,913	-34.6%	2,906	1,907.26	52.4%	
WTI MIDLAND CRUDE OIL	WTL	0	0	-	0	-	2	0	-	
WTS (ARGUS) VS WTI SWAP	FF	159	81.25	95.2%	64.57	145.6%	282	204.96	37.8%	
WTS (ARGUS) VS WTI TRD MT	FH	20	2.1	852.4%	60	-66.7%	60	34.76	72.1%	
Energy Options										
BRENT CALENDAR SWAP	BA	0	0	-	132.86	-100.0%	40	20.27	96.6%	
BRENT CRUDE OIL 1 M CSO	9C	0	0	-	57.14	-100.0%	188	187.18	0.6%	
BRENT OIL LAST DAY	BE	1,517	914.35	65.9%	4,338.38	-65.0%	1,737	1,765.83	-1.6%	
BRENT OIL LAST DAY	BZO	1,543	4,530.05	-65.9%	814.62	89.4%	2,222	4,673.68	-52.5%	
BRENT OIL LAST DAY	OS	1	0	-	0	-	0	0	-	
COAL API2 INDEX	CLA	0	0.25	-100.0%	0	-	0	1.14	-100.0%	
COAL API2 INDEX	CQA	0	3.75	-100.0%	0	-	0	4.44	-100.0%	
CRUDE OIL	6Y	0	0	-	0	-	0	0.8	-100.0%	
CRUDE OIL 1MO	WA	2,574	11,313.75	-77.3%	8,228.57	-68.7%	9,382	11,169.07	-16.0%	
CRUDE OIL APO	AO	922	1,648.2	-44.1%	2,006.38	-54.0%	2,508	2,184.79	14.8%	
CRUDE OIL CALNDR STRIP	6F	0	0	-	0	-	0	1.06	-75.1%	
CRUDE OIL OUTRIGHTS	AH	0	0	-	0	-	0	0	-	
CRUDE OIL OUTRIGHTS	WCI	0	0	-	0	-	0	5.11	-100.0%	
CRUDE OIL PHY	CD	0	0	-	0	-	10	6.91	41.6%	
CRUDE OIL PHY	LC	306	437.3	-30.1%	460.43	-33.6%	565	488.28	15.7%	
CRUDE OIL PHY	LO	104,109	155,515.7	-33.1%	61,893.38	68.2%	122,580	132,265.79	-7.3%	
CRUDE OIL PHY	LO1	535	702.75	-23.9%	359.81	48.6%	882	719.63	22.5%	
CRUDE OIL PHY	LO2	322	466.85	-31.0%	207.38	55.4%	511	676.31	-24.4%	
CRUDE OIL PHY	LO3	267	1,079.2	-75.3%	300.19	-11.1%	558	497.72	12.1%	
CRUDE OIL PHY	LO4	542	1,056.05	-48.7%	408.48	32.7%	883	775.85	13.8%	
CRUDE OIL PHY	LO5	0	0	-	0	-	254	255.93	-0.9%	

NYMEX/COMEX Exchange ADV Report - Monthly

September 2020

Page 16 of 19

Commodity		September 2020			September 2020			September 2020		
		ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Options										
ELEC FINSETTLED	PJN	2	0	-	0	-	0	0	-	
ETHANOL SWAP	CVR	320	470	-31.8%	300.71	6.6%	218	533.65	-59.2%	
ETHANOL SWAP	GVR	0	0	-	0	-	3	4.15	-23.5%	
FREIGHT MARKETS	TDT	0	90	-100.0%	0	-	0	9.57	-100.0%	
HEATING OIL PHY	LB	11	8.75	24.6%	0	-	18	10.12	73.8%	
HEATING OIL PHY	OH	525	1,428.55	-63.3%	312.29	68.1%	644	1,371.6	-53.1%	
HENRY HUB FINANCIAL LAST	E7	385	449.2	-14.4%	362.43	6.1%	329	306.81	7.2%	
HO 1 MONTH CLNDR OPTIONS	FA	0	0	-	0	-	1	11.44	-95.4%	
LLS CRUDE OIL	WJO	0	0	-	0	-	0	0	-	
LLS CRUDE OIL	WTO	67	0	-	0	-	7	0	-	
MCCLOSKEY ARA ARG5 COAL	MTO	0	0	-	0	-	31	0.69	4355.5%	
MCCLOSKEY RCH BAY COAL	MFO	0	0	-	0	-	2	4.89	-54.0%	
NATURAL GAS 1 M CSO FIN	G4	9,328	9,158.85	1.8%	6,172.62	51.1%	4,743	3,280.06	44.6%	
NATURAL GAS 2 M CSO FIN	G2	57	75	-23.8%	0	-	65	29.92	117.5%	
NATURAL GAS 3 M CSO FIN	G3	3,022	2,313.75	30.6%	3,876.19	-22.0%	2,546	1,194.81	113.1%	
NATURAL GAS 5 M CSO FIN	G5	0	62.5	-100.0%	47.62	-100.0%	61	15.16	299.6%	
NATURAL GAS 6 M CSO FIN	G6	48	322.5	-85.2%	709.52	-93.3%	785	252.79	210.4%	
NATURAL GAS OPT	TFO	351	0	-	872.38	-59.7%	986	0	-	
NATURAL GAS OPTION ON CALENDAR STR	6J	162	152	6.5%	38.1	325.0%	119	117.02	1.7%	
NATURAL GAS PHY	KD	102	323.05	-68.3%	144.29	-29.0%	198	163.18	21.4%	
NATURAL GAS PHY	LN	129,125	100,908.4	28.0%	102,776	25.6%	112,905	71,434.48	58.1%	
NATURAL GAS PHY	ON	6,807	6,300.8	8.0%	4,621.38	47.3%	6,240	5,873.66	6.2%	
NATURAL GAS SUMMER STRIP	4D	0	0	-	0	-	2	0	-	
NATURAL GAS WINTER STRIP	6I	0	0	-	0	-	3	7.98	-60.2%	
N ROCKIES PIPE SWAP	ZR	0	27.3	-100.0%	0	-	0	22.18	-100.0%	
NY HARBOR HEAT OIL SWP	AT	55	100	-45.4%	23.38	133.6%	86	100.99	-14.6%	
PETROCHEMICALS	4H	2	2.5	-20.0%	0	-	3	25.69	-86.6%	
PETROCHEMICALS	4J	0	0	-	0	-	3	1.06	213.3%	
PETROCHEMICALS	4K	0	20	-100.0%	0	-	0	2.98	-100.0%	
PETROCHEMICALS	CPR	0	0	-	0	-	1	0.21	213.3%	
PETRO OUTRIGHT EURO	BCO	0	0	-	0	-	0	0.13	-75.2%	
PETRO OUTRIGHT NA	1N5	0	0	-	0	-	1	0	-	
PETRO OUTRIGHT NA	DAP	3	9	-68.3%	4.29	-33.3%	6	2.23	183.0%	
PJM WES HUB PEAK CAL MTH	6OA	0	1	-100.0%	0	-	4	3.51	16.0%	
PJM WES HUB PEAK LMP 50MW	PMA	0	0	-	0	-	0	4.45	-100.0%	

NYMEX/COMEX Exchange ADV Report - Monthly

September 2020

Page 17 of 19

Commodity	September 2020			AUG 2020		Y.T.D 2020			Y.T.D 2019	
	ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG		% CHG
Energy Options										
RBOB 1MO CAL SPD OPTIONS	ZA	0	0	-	0	-	0	0.8	-100.0%	
RBOB CALENDAR SWAP	RA	2	6	-60.3%	0.71	233.3%	6	2.66	114.6%	
RBOB CRACK	RX	0	0	-	0	-	0	0	-	
RBOB PHY	OB	369	467.7	-21.2%	280.52	31.5%	402	720.45	-44.2%	
RBOB PHY	RF	0	0	-	0	-	5	8.64	-37.6%	
SAN JUAN PIPE SWAP	PJ	0	0	-	0	-	0	15.8	-100.0%	
SHORT TERM	U11	2	0	-	0	-	1	3.72	-78.7%	
SHORT TERM	U12	0	22.5	-100.0%	2.38	-100.0%	2	7.87	-73.1%	
SHORT TERM	U13	0	0	-	2.38	-100.0%	3	0.8	297.9%	
SHORT TERM	U14	0	0	-	0	-	1	0.8	32.6%	
SHORT TERM	U15	5	0	-	0	-	4	6.78	-45.4%	
SHORT TERM	U22	0	0	-	0	-	0	0.01	-100.0%	
SHORT TERM	U23	0	0	-	0	-	1	0.62	-15.0%	
SHORT TERM	U24	0	0	-	0	-	0	1.33	-80.1%	
SHORT TERM	U26	0	5	-100.0%	0	-	0	0.53	-100.0%	
SHORT TERM NATURAL GAS	U01	0	0	-	0	-	3	2.79	-5.3%	
SHORT TERM NATURAL GAS	U02	2	0	-	0	-	2	0.93	155.8%	
SHORT TERM NATURAL GAS	U03	10	0	-	0	-	3	3.74	-8.2%	
SHORT TERM NATURAL GAS	U04	5	0	-	0	-	7	3.19	123.8%	
SHORT TERM NATURAL GAS	U05	0	0	-	0	-	2	1.33	39.3%	
SHORT TERM NATURAL GAS	U06	0	5	-100.0%	2.38	-100.0%	1	2.69	-80.3%	
SHORT TERM NATURAL GAS	U07	0	0	-	2.38	-100.0%	3	3.46	-15.8%	
SHORT TERM NATURAL GAS	U08	0	0	-	0	-	2	13.03	-85.8%	
SHORT TERM NATURAL GAS	U09	2	15	-84.1%	0	-	0	3.19	-91.7%	
SHORT TERM NATURAL GAS	U10	5	25	-81.0%	11.9	-60.0%	2	3.99	-40.3%	
SHORT TERM NATURAL GAS	U16	0	0	-	0	-	1	1.33	-60.2%	
SHORT TERM NATURAL GAS	U17	0	0	-	0	-	2	0.8	115.5%	
SHORT TERM NATURAL GAS	U18	2	0	-	0	-	1	0.66	19.4%	
SHORT TERM NATURAL GAS	U19	0	0	-	0	-	1	0.53	173.5%	
SHORT TERM NATURAL GAS	U20	0	0	-	0	-	2	1.6	-0.5%	
SHORT TERM NATURAL GAS	U21	0	0	-	4.76	-100.0%	1	0.27	297.8%	
SHORT TERM NATURAL GAS	U27	0	0	-	19.05	-100.0%	3	0	-	
SHORT TERM NATURAL GAS	U28	0	0	-	0	-	3	2.26	40.4%	
SHORT TERM NATURAL GAS	U29	2	0	-	0	-	5	0.53	845.0%	
SHORT TERM NATURAL GAS	U30	2	15	-84.1%	0	-	6	3.19	78.2%	

NYMEX/COMEX Exchange ADV Report - Monthly

September 2020

Page 18 of 19

Commodity	ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Options									
SHORT TERM NATURAL GAS	U31	0	0	-	0	-	1	6.38	-87.6%
WTI-BRENT BULLET SWAP	BV	646	3,345	-80.7%	170.48	278.8%	2,385	2,717.71	-12.3%
WTI CRUDE OIL 1 M CSO FI	7A	3,249	1,077.5	201.5%	1,559.52	108.3%	4,116	2,407.82	71.0%
Ag Products Futures									
COCOA TAS	CJ	0	0	-	0	-	0	0.04	-100.0%
COFFEE	KT	0	0	-	0.1	-100.0%	0	0	-
COTTON	TT	0	0.3	-36.5%	0.14	33.3%	0	0.19	-17.1%
SUGAR 11	YO	0	0	-	0.48	-100.0%	0	0.05	-0.6%
TOTAL FUTURES GROUP									
Ag Products Futures		0	0.3	-36.5%	0.71	-73.3%	0	0.29	-22.7%
Energy Futures		1,746,607	2,472,286.7	-29.4%	1,652,479.19	5.7%	2,268,657	2,182,893.98	3.9%
Metals Futures		675,311	716,045.05	-5.7%	950,841.33	-29.0%	667,975	590,839.14	13.1%
TOTAL FUTURES		2,421,918	3,188,332.05	-24.0%	2,603,321.24	-7.0%	2,936,631.9	2,773,733.41	5.9%
TOTAL OPTIONS GROUP									
Energy Options		267,313	304,875.05	-12.3%	201,525.29	32.6%	279,307	246,437.47	13.3%
Metals Options		58,769	101,762.25	-42.2%	70,304.43	-16.4%	76,085	82,964.23	-8.3%
TOTAL OPTIONS		326,082	406,637.3	-19.8%	271,829.71	20.0%	355,391.34	329,401.7	7.9%

NYMEX/COMEX Exchange ADV Report - Monthly

September 2020

Page 19 of 19

Commodity	September 2020			September 2020			Page 19 of 19		
	ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
TOTAL COMBINED									
Metals	734,080	817,807.3	-10.2%	1,021,145.76	-28.1%	744,060	673,803.37	10.4%	
Energy	2,013,920	2,777,161.75	-27.5%	1,854,004.48	8.6%	2,547,963	2,429,331.45	4.9%	
Ag Products	0	0.3	-36.5%	0.71	-73.3%	0	0.29	-22.7%	
GRAND TOTAL	2,748,000	3,594,969.35	-23.6%	2,875,150.95	-4.4%	3,292,023.24	3,103,135.11	6.1%	