

NYMEX/COMEX Exchange ADV Report - Monthly

December 2020

Page 1 of 19

Commodity		ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Metals Futures									
COMEX GOLD	GC	183,428	256,866.62	-28.6%	308,854	-40.6%	308,804	343,288.65	-10.0%
NYMEX HOT ROLLED STEEL	HR	768	433	77.4%	959.7	-20.0%	871	689.51	26.3%
NYMEX PLATINUM	PL	21,185	28,009.38	-24.4%	13,879.8	52.6%	18,093	23,263.06	-22.2%
PALLADIUM	PA	1,452	3,954.71	-63.3%	2,969.45	-51.1%	2,719	5,026.59	-45.9%
URANIUM	UX	0	0.95	-100.0%	0	-	7	42.15	-82.6%
COMEX SILVER	SI	76,455	73,463.14	4.1%	106,984.4	-28.5%	103,268	95,829.95	7.8%
COMEX E-Mini GOLD	QO	1,112	746.57	48.9%	1,317.25	-15.6%	1,529	958.26	59.6%
COMEX E-Mini SILVER	QI	291	96.24	201.9%	264.65	9.8%	420	196.63	113.7%
COMEX COPPER	HG	70,532	79,319.9	-11.1%	110,723.5	-36.3%	96,118	95,273.25	0.9%
COMEX MINY COPPER	QC	89	15.24	483.5%	107.1	-17.0%	55	29.56	85.4%
ALUMINUM	A38	0	0	-	0	-	0	0.09	-100.0%
ALUMINUM	AEP	50	108.81	-54.3%	86.7	-42.6%	150	125.48	19.4%
ALUMINUM	ALA	0	0.95	-100.0%	10	-100.0%	7	4.69	52.4%
ALUMINUM	ALI	103	129.57	-20.8%	123.25	-16.8%	171	62.14	175.7%
ALUMINUM	AUP	207	348.33	-40.5%	270.6	-23.5%	429	324.44	32.3%
ALUMINUM	CUP	0	14.29	-100.0%	0	-	0	1.19	-83.4%
ALUMINUM	EDP	47	51.57	-9.2%	141	-66.8%	162	108.79	49.1%
ALUMINUM	MJP	33	50	-34.5%	32	2.3%	47	45.87	2.3%
COBALT METAL FUTURES	COB	0	0	-	0	-	0	0	-
COPPER	HGS	107	59.24	81.2%	64.6	66.2%	140	44.31	215.4%
FERROUS PRODUCTS	BUS	138	16.95	713.0%	192.65	-28.5%	105	49.42	111.5%
GOLD	4GC	2	0	-	5.05	-60.4%	3	0	-
GOLD	SGC	13	39.38	-67.6%	46.65	-72.6%	73	58.84	23.3%
GOLD	SGU	103	311.48	-67.0%	167.05	-38.5%	240	110.68	116.9%
HOT ROLLED COIL STEEL FUTURES	EHR	34	0	-	80	-58.1%	26	0	-
IRON ORE 62 CHINA PLATTS FUTURES	PIO	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI FUTURES	TIO	0	74.57	-100.0%	0	-	57	214.8	-73.3%
IRON ORE CHINA	TIO	78	0	-	70.9	10.1%	34	0	-
LNDN ZINC	ZNC	0	0	-	0	-	0	4.88	-100.0%
METALS	HDG	7	0	-	0	-	1	0	-
MICRO GOLD	MGC	72,720	24,425.29	197.7%	79,434.35	-8.5%	86,101	22,650.19	280.1%
SILVER	SIL	13,755	1,321.81	940.6%	11,930.9	15.3%	9,684	1,406.44	588.5%

Metals Options

NYMEX/COMEX Exchange ADV Report - Monthly

December 2020

Page 2 of 19

Commodity	ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Metals Options									
ALUMINUM	ALO	0	0	-	0	-	1	0	-
COMEX COPPER	HX	1,051	2,554.76	-58.9%	1,311.55	-19.9%	1,692	2,796.85	-39.5%
COMEX GOLD	OG	26,917	40,822.1	-34.1%	49,877	-46.0%	52,227	59,698.21	-12.5%
COMEX SILVER	SO	5,329	7,613.19	-30.0%	7,633.35	-30.2%	8,751	8,762.85	-0.1%
COPPER	H1E	0	5.71	-100.0%	0	-	4	3.03	41.2%
COPPER	H2E	0	6.1	-100.0%	0.2	-100.0%	3	4.23	-35.3%
COPPER	H3E	0	5.29	-100.0%	0	-	3	4.5	-34.8%
COPPER	H4E	0	0.05	-100.0%	0	-	1	1.43	2.1%
COPPER	H5E	0	0	-	0	-	3	2.39	14.3%
GOLD	OG1	1,733	1,934.86	-10.4%	1,978.1	-12.4%	1,690	1,957.81	-13.7%
GOLD	OG2	1,848	2,175.76	-15.1%	2,454.55	-24.7%	1,852	1,829.08	1.2%
GOLD	OG3	1,684	2,203.71	-23.6%	1,241.25	35.7%	1,552	1,544.56	0.5%
GOLD	OG4	975	833.62	17.0%	1,084.15	-10.1%	1,302	965.22	34.8%
GOLD	OG5	0	0	-	0	-	493	331.14	48.9%
HOT ROLLED COIL STEEL CALL OPTION	HRO	0	0	-	0	-	0	4.17	-92.9%
HOT ROLLED COIL STEEL PUT OPTION	HRO	0	0	-	0	-	0	0.6	-100.0%
IRON ORE 62 CHINA TSI CALL OPTION	ICT	0	0	-	0	-	15	27.1	-45.5%
IRON ORE 62 CHINA TSI PUT OPTION	ICT	0	1.43	-100.0%	0	-	25	14.4	74.2%
IRON ORE CHINA	ICT	5	0	-	0	-	2	0	-
NYMEX HOT ROLLED STEEL	HRO	14	0	-	7.5	81.8%	5	0	-
NYMEX PLATINUM	PO	71	197.71	-64.0%	16.95	320.5%	112	164.33	-31.8%
PALLADIUM	PAO	4	30.43	-87.0%	11.7	-66.2%	28	56.81	-51.5%
SILVER	SO1	64	247.62	-74.3%	102.65	-37.9%	112	107	5.0%
SILVER	SO2	56	290.81	-80.9%	90.1	-38.2%	105	107	-2.3%
SILVER	SO3	118	78.19	50.9%	52.95	122.8%	96	78.18	22.3%
SILVER	SO4	53	84.38	-37.8%	19.9	163.8%	67	35.15	91.8%
SILVER	SO5	0	0	-	0	-	30	21.5	38.7%
Energy Futures									
CRUDE OIL PHY	CL	701,552	920,343.1	-23.8%	884,013.4	-20.6%	1,083,717	1,156,608.41	-6.3%
CRUDE OIL	WS	0	11.9	-100.0%	500	-100.0%	124	67.24	84.7%
MINY WTI CRUDE OIL	QM	12,703	14,737.86	-13.8%	15,014.4	-15.4%	27,016	21,710.06	24.4%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2020

Page 3 of 19

Commodity	December 2020			November 2020			Year-to-Date 2020		
	ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures									
BRENT OIL LAST DAY	BZ	68,471	84,813.19	-19.3%	91,058.3	-24.8%	102,684	101,654.46	1.0%
HEATING OIL PHY	HO	135,270	176,985.76	-23.6%	171,019.8	-20.9%	173,926	172,225.43	1.0%
HTG OIL	BH	0	0	-	0	-	0	0.38	12.0%
MINY HTG OIL	QH	0	0.1	186.4%	0.15	81.8%	0	0.15	59.9%
RBOB PHY	RB	156,299	163,705.67	-4.5%	169,299.55	-7.7%	183,765	197,824.63	-7.1%
MINY RBOB GAS	QU	0	0.19	67.0%	0.4	-20.5%	0	0.29	16.0%
NATURAL GAS	HP	5,864	5,464.81	7.3%	6,581.9	-10.9%	7,316	5,397.8	35.5%
LTD NAT GAS	HH	14,815	11,854.71	25.0%	14,808.15	0.0%	13,043	14,133.36	-7.7%
MINY NATURAL GAS	QG	8,989	2,549.71	252.5%	7,581.05	18.6%	6,372	1,742.43	265.7%
PJM MONTHLY	JM	0	0	-	0	-	0	0	-
NATURAL GAS PHY	NG	429,766	444,634.57	-3.3%	424,233.3	1.3%	477,468	410,295.65	16.4%
RBOB GAS	RT	0	0	-	0	-	0	0.33	-0.4%
3.5% FUEL OIL CID MED SWA	7D	0	0	-	0	-	0	0.38	-79.4%
3.5% FUEL OIL CIF BALMO S	8D	0	0	-	0	-	0	0.08	-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	92	196.43	-53.0%	689.5	-86.6%	288	362.91	-20.7%
ARGUS PROPAN FAR EST INDE	7E	227	187.48	21.0%	246.8	-8.1%	246	283.3	-13.0%
ARGUS PROPAN(SAUDI ARAMCO	9N	85	153.76	-44.9%	111.3	-23.9%	107	142.57	-24.9%
AUSTRALIAN COKE COAL	ALW	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	J9	9	0	-	5	81.8%	7	7.78	-13.3%
BRENT CALENDAR SWAP	CY	283	180.95	56.3%	108.05	161.8%	326	339.66	-4.0%
BRENT FINANCIAL FUTURES	BB	0	0	-	0	-	9	27.78	-68.7%
BRENT FINANCIAL FUTURES	MBC	0	0	-	0	-	1	6.11	-88.0%
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	2,681	2,895.9	-7.4%	3,251.7	-17.6%	3,457	4,635.53	-25.4%
CHICAGO ULSD PL VS HO SPR	5C	7	31.67	-77.0%	5	45.5%	29	26.51	8.9%
CHICAGO UNL GAS PL VS RBO	3C	28	0	-	41.25	-31.1%	11	5.44	99.2%
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	20.95	-100.0%	0	-	5	21.08	-74.8%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2020

Page 4 of 19

Commodity		December 2020			December 2020			December 2020		
		ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures										
CIN HUB 5MW REAL TIME O P	H4	0	0	-	0	-	0	15.56	-100.0%	
CIN HUB 5MW REAL TIME PK	H3	0	0	-	0	-	0	1.29	-100.0%	
COAL SWAP	ACM	0	0	-	0	-	0	0	-	
COLUMB GULF MAINLINE NG B	5Z	0	0	-	0	-	0	1.44	-100.0%	
CONWAY NATURAL GASOLINE (OPIS) SWA	8L	11	31.62	-66.6%	1	954.6%	12	12.89	-10.1%	
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	17	7.48	128.0%	17.3	-1.5%	19	22.12	-14.7%	
CONWAY PROPANE 5 DECIMALS SWAP	8K	416	493.95	-15.8%	399.05	4.2%	723	679.71	6.4%	
CRUDE OIL	LPS	0	0	-	0	-	17	131.39	-87.1%	
CRUDE OIL LAST DAY	26	2	0	-	12.05	-83.8%	4	0	-	
CRUDE OIL OUTRIGHTS	42	21	12.38	67.0%	18.1	14.3%	53	17.9	194.4%	
CRUDE OIL OUTRIGHTS	CC5	19	5.29	254.3%	23.4	-20.0%	24	19.41	26.0%	
CRUDE OIL OUTRIGHTS	CSW	0	0	-	18.5	-100.0%	17	13.01	29.9%	
CRUDE OIL OUTRIGHTS	DAB	0	25.71	-100.0%	0	-	1	2.14	-37.3%	
CRUDE OIL OUTRIGHTS	DBL	0	0	-	0	-	0	2.9	-100.0%	
CRUDE OIL OUTRIGHTS	GSW	0	0	-	0	-	11	1.17	815.3%	
CRUDE OIL OUTRIGHTS	HTT	3,064	3,583.9	-14.5%	2,149.35	42.6%	3,445	2,844.31	21.1%	
CRUDE OIL OUTRIGHTS	LSW	20	2.62	655.0%	9	119.7%	39	18.03	117.5%	
CRUDE OIL OUTRIGHTS	WCW	81	62.62	29.2%	157.75	-48.7%	115	172.72	-33.5%	
CRUDE OIL PHY	CLL	0	0	-	0	-	0	0	-	
CRUDE OIL PHY	HCL	192	365.76	-47.4%	102	88.7%	177	726.88	-75.7%	
CRUDE OIL SPRDS	38	0	0	-	0	-	0	0.6	-100.0%	
CRUDE OIL SPRDS	ANT	0	8.57	-100.0%	0	-	5	0.71	636.0%	
CRUDE OIL SPRDS	HIL	57	28.57	100.5%	751.75	-92.4%	193	5.95	3142.3%	
CRUDE OIL SPRDS	WTT	1,219	719.62	69.3%	276.65	340.5%	1,024	967.05	5.9%	
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	-	

NYMEX/COMEX Exchange ADV Report - Monthly

December 2020

Page 5 of 19

Commodity		December 2020			December 2020			December 2020		
		ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
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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	0	0	-	0	-	3	0	-	
DATED TO FRONTLINE BRENT	FY	0	0	-	0	-	1	3.97	-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	-	1	0	-	
DUBAI CRUDE OIL CALENDAR	DC	0	25.57	-100.0%	0	-	42	73.78	-42.9%	
DUTCH TTF NATURAL GAS CAL MONTH FUT	TTF	611	1,004.1	-39.1%	1,381.55	-55.8%	1,509	587.01	157.1%	
EAST/WEST FUEL OIL SPREAD	EW	0	0	-	0	-	0	0.08	-100.0%	
EIA FLAT TAX ONHWAY DIESE	A5	11	10.33	10.9%	9	27.3%	38	14.44	164.9%	
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	-	0.5	-100.0%	0	0.2	39.5%	
ETHANOL	Z1B	0	0	-	0	-	0	0	-	
ETHANOL SWAP	MT2	5	23.57	-78.8%	36.5	-86.3%	9	5.77	55.9%	
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	121	159.67	-24.4%	251.9	-52.1%	194	176.06	10.0%	
EURO 1% FUEL OIL NEW BALM	KX	0	0	-	0	-	0	0.01	-100.0%	
EURO 3.5% FUEL OIL RDAM B	KR	0	0	-	0	-	0	2.25	-88.6%	
EURO 3.5% FUEL OIL SPREAD	FK	0	0.76	-100.0%	0	-	0	0.79	-88.9%	
EURO GASOIL 10PPM VS ICE	ET	0	0.95	-100.0%	0	-	0	0.08	273.3%	
EUROPE 1% FUEL OIL NWE CA	UF	0	0.19	-100.0%	0	-	0	2.57	-100.0%	
EUROPE 1% FUEL OIL RDAM C	UH	0	0	-	0	-	0	0	-	
EUROPE 3.5% FUEL OIL MED	UI	0	1.33	-100.0%	0	-	0	1.7	-91.4%	
EUROPE 3.5% FUEL OIL RDAM	UV	1	21.1	-97.4%	0	-	9	43.86	-78.5%	
EUROPEAN GASOIL (ICE)	7F	2	1.9	-9.3%	1.6	8.0%	1	5.03	-70.4%	
EUROPEAN NAPHTHA BALMO	KZ	0	0.71	-100.0%	0.15	-100.0%	0	5.81	-94.1%	
EUROPEAN NAPHTHA CRACK SPR	EN	5	51.9	-89.8%	35.6	-85.2%	56	165.3	-66.4%	
EUROPE DATED BRENT SWAP	UB	0	0	-	0	-	0	6.48	-95.7%	
EUROPE JET KERO NWE CALSW	UJ	0	0	-	0	-	0	0.03	-100.0%	
EUROPE NAPHTHA CALSWAP	UN	16	39	-59.4%	20.1	-21.3%	23	71.02	-68.0%	

NYMEX/COMEX Exchange ADV Report - Monthly

December 2020

Page 6 of 19

Commodity		December 2020			December 2020			Page 6 of 19		
		ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures										
EURO PROPANE CIF ARA SWA	PS	47	34.57	36.3%	57	-17.3%	74	86.06	-14.1%	
FREIGHT MARKETS	ACB	0	5.71	-100.0%	0	-	3	4.52	-35.8%	
FREIGHT MARKETS	BF1	0	0.95	-100.0%	0	-	0	0.08	-25.3%	
FREIGHT MARKETS	BF2	11	0.95	1026.3%	7.5	43.0%	6	0.08	8079.0%	
FREIGHT MARKETS	BF3	0	0.48	-100.0%	0	-	0	0.04	-100.0%	
FREIGHT MARKETS	FLP	0	5.57	-100.0%	0	-	9	6.48	40.2%	
FREIGHT MARKETS	FRC	0	0	-	0	-	0	6.56	-97.6%	
FREIGHT MARKETS	FRS	0	0	-	0	-	0	0.32	-100.0%	
FREIGHT MARKETS	T2D	7	0.71	854.5%	7.25	-6.0%	8	24.23	-65.5%	
FREIGHT MARKETS	T7C	1	0	-	1	-9.1%	1	0	-	
FREIGHT MARKETS	TD3	0	0	-	0	-	0	0.56	-100.0%	
FREIGHT MARKETS	TD8	0	0	-	0	-	0	0.24	-100.0%	
FREIGHT MARKETS	USC	0	0	-	0	-	0	1.11	-68.0%	
FREIGHT MARKETS	USE	0	0	-	0.75	-100.0%	3	0	-	
FUEL OIL CRACK VS ICE	FO	0	93.19	-100.0%	3.2	-100.0%	10	83.8	-87.5%	
FUEL OIL NWE CRACK VS ICE	FI	0	0	-	0	-	0	0.06	-100.0%	
FUEL OIL (PLATS) CAR CM	1W	0	0	-	0	-	0	0.02	-100.0%	
FUEL OIL (PLATS) CAR CN	1X	0	0	-	0	-	0	0	-	
FUELOIL SWAP:CARGOES VS.B	FS	0	2.38	-100.0%	0	-	0	6.48	-96.9%	
GAS EURO-BOB OXY NWE BARGES	7H	7	60.76	-88.2%	15	-52.1%	58	203.74	-71.6%	
GAS EURO-BOB OXY NWE BARGES CRK	7K	54	159.29	-66.3%	89.95	-40.3%	238	355.65	-33.1%	
GASOIL 0.1 CIF NWE VS ISE	TU	0	0	-	0	-	0	0.04	-100.0%	
GASOIL 0.1 RDAM BRGS VS I	WQ	0	0	-	0.85	-100.0%	0	0.08	-19.3%	
GASOIL 0.1 ROTTERDAM BARG	VL	1	0.48	110.0%	0.25	300.0%	1	0.59	-15.1%	
GASOIL 10PPM VS ICE SWAP	TP	0	0	-	0	-	0	0.15	-100.0%	
GASOIL CALENDAR SWAP	GX	1	1.43	-61.8%	1.15	-52.6%	1	1.21	5.8%	
GASOIL CRACK SPREAD CALEN	GZ	0	9.71	-100.0%	0	-	49	42.58	15.4%	
GASOIL MINI CALENDAR SWAP	QA	14	42.48	-68.1%	9.25	46.4%	24	24.5	-1.4%	
GERMAN POWER BASELOAD CAL MONTH F	DEB	0	130.62	-100.0%	5.7	-100.0%	40	105.94	-62.4%	
GROUP THREE ULSD (PLATTS)	A7	0	0	-	0	-	0	0	-	
GROUP THREE UNLEAD GAS (P	A9	0	0	-	0	-	0	1.19	-100.0%	
GRP THREE ULSD(PLT)VS HEA	A6	101	101.33	-0.6%	103.75	-3.0%	157	153.14	2.4%	
GRP THREE UNL GS (PLT) VS	A8	82	102.62	-20.0%	70.25	16.8%	116	116.93	-0.7%	
GULF COAST 3% FUEL OIL BA	VZ	2	17.29	-88.2%	0	-	12	36.47	-67.6%	
GULF COAST JET FUEL CLNDR	GE	0	7.71	-100.0%	0	-	12	1.7	632.1%	

NYMEX/COMEX Exchange ADV Report - Monthly

December 2020

Page 7 of 19

Commodity		December 2020			December 2020			December 2020		
		ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures										
GULF COAST JET VS NYM 2 H	ME	514	348.48	47.4%	566.65	-9.3%	791	865	-8.6%	
GULF COAST NO.6 FUEL OIL	MF	174	815.05	-78.7%	257.4	-32.5%	480	1,024.77	-53.1%	
GULF COAST NO.6 FUEL OIL	MG	0	26.19	-100.0%	0	-	2	14.63	-87.0%	
GULF COAST ULSD CALENDAR	LY	8	11.29	-27.5%	3.8	115.3%	39	16.08	145.4%	
GULF COAST ULSD CRACK SPR	GY	0	0	-	0	-	6	1.43	290.1%	
HEATING OIL BALMO CLNDR S	1G	0	1.9	-100.0%	5	-100.0%	6	2.4	149.8%	
HEATING OIL CRCK SPRD BAL	1H	0	0	-	0	-	0	0.07	-100.0%	
HEATING OIL PHY	HOL	0	0	-	0	-	0	0	-	
HENRY HUB BASIS SWAP	HB	0	0	-	0	-	26	84.01	-68.6%	
HENRY HUB FINANCIAL LAST	NBP	0	0	-	0	-	0	0	-	
HENRY HUB INDEX SWAP FUTU	IN	0	0	-	0	-	33	84.01	-60.5%	
HENRY HUB SWAP	NN	950	9,297.62	-89.8%	795.8	19.4%	2,933	4,981.25	-41.1%	
HOUSTON SHIP CHANNEL BASI	NH	0	0	-	0	-	0	2.92	-100.0%	
ICE BRENT DUBAI SWAP	DB	15	91.19	-83.1%	41.5	-62.8%	134	257.94	-47.9%	
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	2	9.81	-83.8%	1	59.1%	8	14.73	-47.0%	
JAPAN C&F NAPHTHA CRACK S	JB	0	0	-	0	-	1	0.78	-23.8%	
JAPAN C&F NAPHTHA SWAP	JA	1	12.48	-95.3%	0.45	31.3%	7	41.02	-83.7%	
JAPAN NAPHTHA BALMO SWAP	E6	0	1.33	-100.0%	0	-	0	1.43	-90.9%	
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	1.04	-100.0%	
JET FUEL CRG CIF NEW VS I	6X	0	0	-	0	-	0	0.52	-100.0%	
JET FUEL UP-DOWN BALMO CL	1M	66	106.95	-38.2%	47	40.7%	79	180.93	-56.6%	
JKM LNG Futures	JKM	0	29.76	-100.0%	1.75	-100.0%	76	84.79	-10.2%	
LA CARB DIESEL (OPIS) SWA	KL	1	0	-	0	-	10	1.59	533.0%	
LA CARBOB GASOLINE(OPIS)S	JL	0	4.76	-100.0%	2.5	-100.0%	3	11.81	-77.4%	
LA JET (OPIS) SWAP	JS	23	42.86	-45.9%	22.5	3.0%	26	54.7	-52.1%	
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-	0	0	-	
LLS (ARGUS) VS WTI SWAP	WJ	0	0	-	27	-99.2%	31	79.32	-60.6%	
LOS ANGELES CARB GASOLINE	MH	0	0	-	0	-	0	0.04	49.4%	
MARS (ARGUS) VS WTI SWAP	YX	0	60.71	-100.0%	0	-	10	63.61	-83.8%	
MARS (ARGUS) VS WTI TRD M	YV	906	802.14	12.9%	591.5	53.2%	745	856.6	-13.0%	

NYMEX/COMEX Exchange ADV Report - Monthly

December 2020

Page 8 of 19

Commodity		December 2020			December 2020			December 2020		
		ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures										
MARS BLEND CRUDE OIL	MB	0	0	-	0	-	0	0	-	
MCCLOSKY ARA ARGS COAL	MTF	564	975.43	-42.1%	1,248.7	-54.8%	965	1,418.69	-32.0%	
MCCLOSKY RCH BAY COAL	MFF	19	43	-55.9%	42.5	-55.4%	43	102.64	-58.1%	
MGF FUT	MGF	0	0	-	0	-	0	0.04	-100.0%	
MGN1 SWAP FUT	MGN	0	1.43	-100.0%	0	-	1	2.14	-50.2%	
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	4.29	-100.0%	1.95	-100.0%	3	8.61	-64.3%	
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	2	0	-	0	-	7	15.52	-55.6%	
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	15	31.76	-54.2%	15.25	-4.6%	31	83.58	-63.2%	
MJC FUT	MJC	0	0	-	0	-	0	0.6	-100.0%	
MNC FUT	MNC	8	68.14	-87.9%	13.85	-40.3%	45	148.38	-69.6%	
MONT BELVIEU ETHANE 5 DECIMAL	C0	1,525	687.33	121.8%	977.35	56.0%	1,258	745.21	68.7%	
MONT BELVIEU ETHANE OPIS BALMO	8C	52	16.52	213.6%	3.35	1446.8%	18	7.35	151.3%	
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	8,874	6,184.57	43.5%	6,480.8	36.9%	8,082	6,815.5	18.6%	
MONT BELVIEU LDH PROPANE OPIS BALM	8O	100	44.95	121.6%	41.35	141.0%	104	124.98	-17.1%	
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	935	316.71	195.1%	817.85	14.3%	1,323	418.08	216.4%	
MONT BELVIEU NATURAL GASOLINE BALM	R0	38	29.76	26.0%	31.75	18.1%	42	30.88	37.2%	
MONT BELVIEU NORMAL BUTANE 5 DECIM	D0	2,487	2,483.62	0.1%	3,412.25	-27.1%	3,162	2,307.95	37.0%	
MONT BELVIEU NORMAL BUTANE BALMO	8J	42	67	-37.2%	64.75	-35.0%	63	60.76	3.1%	
NAT GAS BASIS SWAP	TZ6	0	0	-	0	-	0	0	-	
NATURAL GAS PEN SWP	NP	7,010	779.43	799.3%	2,530.85	177.0%	3,359	1,371.97	144.9%	
NEPOOL INTR HUB 5MW D AH	H2	0	0	-	0	-	55	284.13	-80.5%	
NEPOOL INTR HUB 5MW D AH	U6	0	0	-	0	-	3	0.87	247.7%	
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	0	33.1	-100.0%	1.25	-100.0%	27	39.85	-32.1%	
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	6.98	-100.0%	
NGPL TEX/OK	PD	0	0	-	0	-	0	10.7	-100.0%	
N ILLINOIS HUB DAILY	UD	0	0	-	0	-	0	0	-	
NO 2 UP-DOWN SPREAD CALEN	UT	0	0	-	0	-	1	3.67	-75.8%	

NYMEX/COMEX Exchange ADV Report - Monthly

December 2020

Page 9 of 19

Commodity		December 2020			December 2020			December 2020		
		ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures										
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	12.33	-100.0%	
N ROCKIES PIPE SWAP	XR	0	0	-	0	-	0	0	-	
NY1% VS GC SPREAD SWAP	VR	5	21.9	-79.2%	2.5	81.8%	11	21.62	-50.3%	
NY 3.0% FUEL OIL (PLATTS	H1	0	0	-	0	-	0	3.08	-100.0%	
NY HARBOR 1% FUEL OIL BAL	VK	4	0	-	0	-	0	0.1	278.5%	
NY HARBOR HEAT OIL SWP	MP	55	58.05	-4.6%	138.7	-60.1%	142	96.17	47.8%	
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	0	0	-	0	-	0	1.55	-100.0%	
NY HARBOR RESIDUAL FUEL 1	MM	26	45.19	-42.8%	5.5	370.2%	32	40.94	-22.6%	
NY HARBOR RESIDUAL FUEL C	ML	0	0	-	0	-	0	0	-	
NYH NO 2 CRACK SPREAD CAL	HK	27	67.14	-59.4%	78.75	-65.4%	39	26.13	50.5%	
NYISO CAPACITY	LHV	0	0	-	0	-	0	2.46	-100.0%	
NYISO CAPACITY	NNC	0	0	-	0	-	0	0	-	
NYISO CAPACITY	NRS	0	0	-	0	-	0	0.24	-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	402.48	-100.0%	
NYISO ZONE G 5MW D AH PK	T3	0	0	-	0	-	0	33.31	-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	-	3	7.94	-65.1%	
NY ULSD (ARGUS) VS HEATING OIL	7Y	4	30.71	-86.1%	14	-69.5%	21	13.55	54.1%	
ONEOK OKLAHOMA NG BASIS	8X	0	0	-	0	-	0	7.38	-100.0%	
ONTARIO POWER SWAPS	OPD	0	0	-	0	-	0	0.1	-100.0%	
ONTARIO POWER SWAPS	OPM	0	0	-	0	-	0	0.4	-100.0%	
PANHANDLE BASIS SWAP FUTU	PH	0	0	-	0	-	0	0	-	
PERMIAN BASIS SWAP	PM	0	0	-	0	-	0	0	-	
PETROCHEMICALS	22	11	6.24	72.7%	7.25	48.6%	6	7.99	-19.7%	
PETROCHEMICALS	32	1	2.24	-41.1%	1.7	-22.5%	3	4.7	-33.3%	
PETROCHEMICALS	3NA	0	0	-	0	-	0	0.19	-30.9%	
PETROCHEMICALS	51	0	0	-	0.15	51.5%	0	0.31	-63.4%	
PETROCHEMICALS	81	0	0	-	0	-	0	0	-	
PETROCHEMICALS	8I	42	28.48	46.1%	9.6	333.2%	39	32.8	19.9%	

NYMEX/COMEX Exchange ADV Report - Monthly

December 2020

Page 10 of 19

Commodity	December 2020			November 2020			Year-to-Date		
	ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures									
PETROCHEMICALS	91	25	7.48	239.3%	15.7	61.6%	16	22.86	-28.1%
PETROCHEMICALS	MAA	1	0	-	0	-	5	1.11	371.4%
PETROCHEMICALS	MAE	20	25.71	-24.0%	25	-21.8%	32	18.29	74.4%
PETROCHEMICALS	MAS	13	8	56.3%	8	56.3%	14	9.72	40.3%
PETROCHEMICALS	MBE	1	0.48	186.4%	25.5	-94.7%	10	15.77	-33.8%
PETROCHEMICALS	MNB	1	6.1	-78.4%	0.5	163.6%	7	26.42	-74.1%
PETROCHEMICALS	MPS	7	16.67	-55.5%	6.35	16.7%	15	11.01	37.5%
PETRO CRCKS & SPRDS ASIA	STI	0	0	-	0	-	0	0.2	-100.0%
PETRO CRCKS & SPRDS ASIA	STR	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS ASIA	STS	0	0	-	0	-	1	1.32	12.5%
PETRO CRCKS & SPRDS NA	CRB	465	214.05	117.1%	587.5	-20.9%	749	307.58	143.6%
PETRO CRCKS & SPRDS NA	EXR	11	50.81	-77.8%	24.7	-54.4%	45	111.01	-59.4%
PETRO CRCKS & SPRDS NA	FOC	0	0	-	0	-	0	15.36	-97.4%
PETRO CRCKS & SPRDS NA	GBB	14	29.76	-53.4%	46.25	-70.0%	20	26.78	-26.1%
PETRO CRCKS & SPRDS NA	GCC	0	0	-	0	-	2	0	-
PETRO CRCKS & SPRDS NA	GCI	12	42.14	-72.5%	0	-	24	57	-57.4%
PETRO CRCKS & SPRDS NA	GCM	0	0	-	0	-	0	1.19	-100.0%
PETRO CRCKS & SPRDS NA	GCU	8	95.43	-91.4%	10	-18.2%	62	166.95	-62.6%
PETRO CRCKS & SPRDS NA	GFC	0	0	-	0	-	0	0.4	-100.0%
PETRO CRCKS & SPRDS NA	HOB	10	40.71	-74.9%	10	2.3%	37	76.71	-51.6%
PETRO CRCKS & SPRDS NA	NYF	0	4.76	-100.0%	0	-	0	0.89	-100.0%
PETRO CRCKS & SPRDS NA	RBB	24	106.48	-77.6%	39.75	-40.0%	134	294.48	-54.6%
PETRO CRCKS & SPRDS NA	RVG	36	427.57	-91.6%	138.75	-74.0%	245	597.4	-58.9%
PETRO CRCKS & SPRDS NA	SF3	0	2.62	-100.0%	0	-	0	4.76	-99.2%
PETRO CRK&SPRD EURO	1NB	0	25	-100.0%	0	-	12	44.58	-72.6%
PETRO CRK&SPRD EURO	43	0	0	-	0	-	0	0.62	-71.7%
PETRO CRK&SPRD EURO	BFR	0	0	-	0	-	0	0.24	-100.0%
PETRO CRK&SPRD EURO	BOB	0	1.86	-100.0%	0	-	2	21.23	-92.5%
PETRO CRK&SPRD EURO	EOB	0	0	-	0	-	0	0.21	-41.7%
PETRO CRK&SPRD EURO	EPN	21	9.24	131.7%	16.1	33.0%	19	24.73	-23.6%
PETRO CRK&SPRD EURO	EVC	0	5.71	-100.0%	0	-	1	27.74	-97.1%
PETRO CRK&SPRD EURO	FBT	0	0	-	0	-	0	0.24	-100.0%
PETRO CRK&SPRD EURO	FVB	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	GCB	0	0	-	0	-	0	2.09	-91.7%
PETRO CRK&SPRD EURO	GOC	0	0	-	0	-	0	0	-

NYMEX/COMEX Exchange ADV Report - Monthly

December 2020

Page 11 of 19

Commodity		December 2020			December 2020			December 2020		
		ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures										
PETRO CRK&SPRD EURO	MGB	0	0	-	0	-	0	0.63	-100.0%	
PETRO CRK&SPRD EURO	MUD	0	0.48	-100.0%	0	-	1	0.56	-7.5%	
PETRO CRK&SPRD EURO	NBB	0	0	-	0	-	0	0.23	-91.4%	
PETRO CRK&SPRD EURO	NOB	0	3.9	-100.0%	0.3	-100.0%	2	14.25	-88.7%	
PETRO CRK&SPRD EURO	SFB	0	0	-	0	-	0	0.22	-100.0%	
PETROLEUM PRODUCTS	1NM	5	5.95	-23.6%	0	-	5	3.62	29.2%	
PETROLEUM PRODUCTS	EWG	0	25	-100.0%	3.75	-100.0%	19	94.15	-79.8%	
PETROLEUM PRODUCTS	H5F	0	10.86	-100.0%	15	-100.0%	13	21.41	-37.0%	
PETROLEUM PRODUCTS	JCC	0	0	-	0	-	10	2.86	247.2%	
PETROLEUM PRODUCTS	MME	0	0	-	0	-	1	0	-	
PETROLEUM PRODUCTS	NCC	0	0	-	0	-	0	0.04	-100.0%	
PETROLEUM PRODUCTS	R5E	0	0	-	0	-	0	0	-	
PETROLEUM PRODUCTS	R5F	3	0.48	463.2%	0.8	235.2%	1	0.17	388.4%	
PETROLEUM PRODUCTS	S53	0	0	-	0	-	0	0.22	-27.0%	
PETROLEUM PRODUCTS	UCS	4	0	-	0	-	1	0	-	
PETROLEUM PRODUCTS	UP5	0	5.57	-100.0%	0	-	0	5.02	-100.0%	
PETROLEUM PRODUCTS	VU	0	0	-	0	-	6	3.23	76.4%	
PETROLEUM PRODUCTS ASIA	E6M	0	0	-	0	-	0	0.67	-52.6%	
PETROLEUM PRODUCTS ASIA	MJN	4	13.81	-68.1%	1	340.9%	28	56.15	-50.0%	
PETROLEUM PRODUCTS ASIA	MSB	0	0	-	0	-	0	0.08	-100.0%	
PETRO OUTRIGHT EURO	0B	0	5.24	-100.0%	0	-	0	2.29	-82.7%	
PETRO OUTRIGHT EURO	0C	0	0	-	0	-	0	0.18	-100.0%	
PETRO OUTRIGHT EURO	0D	0	40.57	-99.2%	1.2	-73.5%	10	58.75	-82.9%	
PETRO OUTRIGHT EURO	0E	0	0	-	0	-	0	0.54	-100.0%	
PETRO OUTRIGHT EURO	0F	0	8.76	-100.0%	0	-	2	14.82	-83.6%	
PETRO OUTRIGHT EURO	1T	0	0	-	0	-	0	0.03	-100.0%	
PETRO OUTRIGHT EURO	5L	0	0.48	-100.0%	0	-	0	0.98	-74.1%	
PETRO OUTRIGHT EURO	63	0	0	-	0	-	0	0.42	-81.4%	
PETRO OUTRIGHT EURO	7I	0	0	-	0	-	1	3.91	-86.3%	
PETRO OUTRIGHT EURO	7R	0	0.57	-100.0%	0	-	1	5.39	-90.7%	
PETRO OUTRIGHT EURO	88	0	0	-	0	-	0	0.12	-100.0%	
PETRO OUTRIGHT EURO	CBB	1	0	-	0	-	0	0.2	79.3%	
PETRO OUTRIGHT EURO	CGB	0	0	-	0	-	0	0.08	9.6%	
PETRO OUTRIGHT EURO	CPB	7	15.62	-55.5%	0.75	827.3%	8	10.75	-25.6%	
PETRO OUTRIGHT EURO	EFF	0	1.19	-100.0%	0	-	0	0.87	-81.8%	

NYMEX/COMEX Exchange ADV Report - Monthly

December 2020

Page 12 of 19

Commodity	December 2020			November 2020			Year-to-Date		
	ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures									
PETRO OUTRIGHT EURO	EFM	0	0	-	0	-	0	0.12	-100.0%
PETRO OUTRIGHT EURO	ENS	0	0	-	0	-	0	0.65	-100.0%
PETRO OUTRIGHT EURO	EWN	1	4.14	-83.5%	0	-	1	17.29	-95.2%
PETRO OUTRIGHT EURO	FLB	0	0	-	0	-	0	0.02	-100.0%
PETRO OUTRIGHT EURO	GNO	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	H5G	0	16.43	-100.0%	0	-	1	6.36	-83.2%
PETRO OUTRIGHT EURO	JFB	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	M1B	87	28.19	208.1%	71.8	21.0%	40	8.88	350.2%
PETRO OUTRIGHT EURO	M35	0	0	-	0	-	0	0.1	-100.0%
PETRO OUTRIGHT EURO	MBB	1	0	-	0	-	0	0.02	898.0%
PETRO OUTRIGHT EURO	MBN	48	17.62	173.2%	22.75	111.6%	18	14.29	26.7%
PETRO OUTRIGHT EURO	MEF	5	1.81	183.9%	5.5	-6.6%	6	14.03	-53.9%
PETRO OUTRIGHT EURO	R53	0	0	-	0	-	1	0.81	-23.0%
PETRO OUTRIGHT EURO	R5B	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	R5M	18	12.33	47.8%	13.45	35.5%	18	7.41	146.3%
PETRO OUTRIGHT EURO	R5O	38	16.19	132.2%	49.9	-24.7%	41	10.19	307.0%
PETRO OUTRIGHT EURO	RBM	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	S5B	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	S5F	3	0.9	276.8%	5.15	-33.8%	5	0.62	676.2%
PETRO OUTRIGHT EURO	S5M	57	36	58.5%	76.05	-25.0%	70	9.8	610.3%
PETRO OUTRIGHT EURO	S5O	17	16.95	-1.6%	46.55	-64.2%	34	3.42	901.7%
PETRO OUTRIGHT EURO	SMU	0	5.71	-100.0%	0	-	0	3.85	-100.0%
PETRO OUTRIGHT EURO	T0	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	T2B	0	0	-	0	-	0	0.06	32.9%
PETRO OUTRIGHT EURO	TMB	0	0	-	0	-	0	0.2	-100.0%
PETRO OUTRIGHT EURO	ULB	0	0	-	20	-100.0%	2	0	-
PETRO OUTRIGHT EURO	UNB	0	0	-	0	-	1	0	-
PETRO OUTRIGHT EURO	V0	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	A8B	17	0	-	0	-	1	0	-
PETRO OUTRIGHT NA	AB6	3	0	-	2.5	36.4%	4	0	-
PETRO OUTRIGHT NA	BCR	9	0	-	38.65	-76.5%	12	0	-
PETRO OUTRIGHT NA	DBB	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	FCB	0	0	-	0	-	0	1.69	-100.0%
PETRO OUTRIGHT NA	H5B	0	0	-	0	-	7	0	-
PETRO OUTRIGHT NA	JE	2	0	-	5.25	-61.0%	4	0.95	317.1%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2020

Page 13 of 19

Commodity	December 2020			November 2020			Year-to-Date 2020		
	ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures									
PETRO OTRIGHT NA	JET	15	33.33	-55.7%	3.75	293.9%	29	101.9	-71.2%
PETRO OTRIGHT NA	JTB	2	10.71	-78.8%	0	-	9	30.94	-72.5%
PETRO OTRIGHT NA	MBL	0	0.48	-100.0%	0	-	1	1.33	-59.1%
PETRO OTRIGHT NA	MEN	0	5	-90.9%	1.5	-69.7%	2	7.39	-68.0%
PETRO OTRIGHT NA	MEO	12	34.9	-65.5%	27.45	-56.1%	52	100.06	-48.2%
PETRO OTRIGHT NA	MFD	0	8.19	-100.0%	0	-	0	2.16	-93.1%
PETRO OTRIGHT NA	MMF	0	1.67	-100.0%	0	-	0	3.39	-91.8%
PJM AD HUB 5MW REAL TIME	V3	0	0	-	0	-	0	465	-100.0%
PJM AD HUB 5MW REAL TIME	Z9	0	0	-	0	-	0	10.16	-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	15.26	-100.0%
PJM NI HUB 5MW REAL TIME	B6	0	0	-	0	-	0	277.78	-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	186.9	-100.0%
PJM WESTH RT PEAK	L1	0	293.71	-100.0%	0	-	63	237.3	-73.7%
PLASTICS	PGP	47	18.1	159.5%	47.4	-0.9%	51	33.05	54.8%
PREMIUM UNLD 10P FOB MED	3G	0	0	-	0	-	1	3.4	-81.7%
PREMIUM UNLEAD 10PPM FOB	8G	0	0	-	0	-	0	0.55	-100.0%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-	0	0.08	-100.0%
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	0	0	-	0	-	0	0.14	-100.0%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	21	40.71	-49.0%	42.5	-51.1%	74	64.68	14.8%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	1,175	912.81	28.7%	1,087.95	8.0%	1,159	953.29	21.6%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2020

Page 14 of 19

Commodity		December 2020			December 2020			December 2020		
		ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures										
RBOB CALENDAR SWAP	RL	265	207.81	27.7%	267.15	-0.7%	264	268.99	-1.9%	
RBOB CRACK SPREAD	RM	38	27.14	38.2%	24.75	51.5%	50	56.07	-11.1%	
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-	0	0.1	-100.0%	
RBOB GASOLINE BALMO CLNDR	1D	15	33	-54.4%	12.55	19.9%	24	44.04	-44.5%	
RBOB PHY	RBL	0	0	-	0	-	0	0	-	
RBOB VS HEATING OIL SWAP	RH	0	0	-	0	-	22	0.6	3662.0%	
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	-	0	-	0	0.91	-82.2%	
SINGAPORE 380CST BALMO	BT	0	0.24	-100.0%	0	-	0	3.72	-95.9%	
SINGAPORE 380CST FUEL OIL	SE	4	29.33	-85.9%	1.6	158.5%	10	121.74	-92.1%	
SINGAPORE FUEL 180CST CAL	UA	0	3.86	-100.0%	0	-	1	9.96	-91.5%	
SINGAPORE FUEL OIL SPREAD	SD	0	4.29	-100.0%	0	-	0	3.09	-89.8%	
SINGAPORE GASOIL	MAF	9	38.86	-75.8%	10.05	-6.4%	10	92.75	-89.7%	
SINGAPORE GASOIL	MTB	0	3.1	-85.3%	0	-	0	3.06	-90.7%	
SINGAPORE GASOIL	MTS	14	39.57	-64.6%	8.35	67.7%	15	155.3	-90.3%	
SINGAPORE GASOIL	SBM	4	0	-	0.25	1318.2%	2	0	-	
SINGAPORE GASOIL	STZ	0	0	-	0	-	0	0	-	
SINGAPORE GASOIL CALENDAR	GHS	0	0	-	0	-	0	1.07	-100.0%	
SINGAPORE GASOIL CALENDAR	MGO	0	0	-	0	-	0	0	-	
SINGAPORE GASOIL CALENDAR	MSG	24	63.95	-62.3%	12.8	88.2%	32	13.59	132.8%	
SINGAPORE GASOIL SWAP	SG	189	71.14	166.0%	88.35	114.2%	57	47.75	19.8%	
SINGAPORE GASOIL VS ICE	GA	0	3.57	-100.0%	0	-	1	18.88	-94.1%	
SINGAPORE JET KERO BALMO	BX	0	0	-	0	-	1	0.2	587.3%	
SINGAPORE JET KERO GASOIL	RK	0	0	-	0	-	2	0.4	472.8%	
SINGAPORE JET KEROSENE SW	KS	28	67.33	-58.1%	8.25	241.6%	28	31.38	-12.2%	
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	0	0	-	0	-	1	5.95	-88.4%	
SINGAPORE MOGAS 92 UNLEADED SWP	1N	8	325.48	-97.6%	0	-	97	401.31	-75.9%	
SING FUEL	MSD	0	0	-	0	-	0	0.12	-100.0%	
Sumas Basis Swap	NK	0	0	-	0	-	0	0	-	
TC2 ROTTERDAM TO USAC 37K	TM	0	0.24	-100.0%	0	-	0	9.77	-98.2%	
TC5 RAS TANURA TO YOKOHAM	TH	0	9.29	-100.0%	0	-	1	14.33	-96.1%	
TCO BASIS SWAP	TC	0	0	-	0	-	0	0	-	
TD3 MEG TO JAPAN 250K MT	TL	14	114.71	-88.0%	48.5	-71.5%	93	242.81	-61.8%	
TEXAS EASTERN ZONE M-3 BA	NX	0	0	-	0	-	4	0	-	

NYMEX/COMEX Exchange ADV Report - Monthly

December 2020

Page 15 of 19

Commodity	December 2020			November 2020			Year-to-Date		
	ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Futures									
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	0.08	-100.0%
UK NBP NAT GAS CAL MTH FUT	UKG	83	52.67	57.1%	90.75	-8.8%	24	29.54	-20.1%
ULSD UP-DOWN BALMO SWP	1L	187	455.95	-59.0%	306	-38.9%	245	281.17	-12.8%
UP DOWN GC ULSD VS NMX HO	LT	1,252	1,379.1	-9.2%	2,023.45	-38.1%	2,101	1,624.09	29.4%
WAHA BASIS	NW	0	0	-	0	-	0	2.58	-100.0%
WTI-BRENT BULLET SWAP	BY	0	11.9	-100.0%	0	-	0	8.74	-100.0%
WTI-BRENT CALENDAR SWAP	BK	1,254	1,509.95	-17.0%	1,544.75	-18.8%	1,707	1,702.06	0.3%
WTI CALENDAR	CS	1,961	2,394.71	-18.1%	2,847.55	-31.1%	2,760	2,034.77	35.6%
WTI MIDLAND CRUDE OIL	WTL	0	0	-	0	-	1	0	-
WTS (ARGUS) VS WTI SWAP	FF	66	303.48	-78.3%	0	-	224	208.37	7.4%
WTS (ARGUS) VS WTI TRD MT	FH	31	0	-	3.6	764.9%	52	28.85	79.1%
Energy Options									
BRENT CALENDAR SWAP	BA	5	8.86	-49.2%	0	-	30	19.43	55.2%
BRENT CRUDE OIL 1 M CSO	9C	0	4.76	-100.0%	55	-100.0%	145	142.42	1.8%
BRENT OIL LAST DAY	BE	1,496	797.62	87.5%	740.95	101.8%	1,627	1,477.48	10.1%
BRENT OIL LAST DAY	BZO	1,486	2,528.67	-41.2%	1,890.6	-21.4%	2,194	4,320.25	-49.2%
BRENT OIL LAST DAY	OS	0	0	-	0	-	0	0	-
COAL API2 INDEX	CLA	0	0	-	0	-	0	0.89	-100.0%
COAL API2 INDEX	CQA	0	0	-	0	-	0	3.31	-100.0%
CRUDE OIL	6Y	0	0	-	2.5	-100.0%	0	0.6	-66.8%
CRUDE OIL 1MO	WA	5,252	5,050.1	4.0%	9,262.5	-43.3%	8,782	9,764.54	-10.1%
CRUDE OIL APO	AO	2,940	4,719.67	-37.7%	5,483.5	-46.4%	2,712	2,537.65	6.9%
CRUDE OIL CALNDR STRIP	6F	0	9.52	-100.0%	6	-100.0%	1	1.59	-57.7%
CRUDE OIL OUTRIGHTS	AH	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	WCI	0	0	-	0	-	0	3.81	-100.0%
CRUDE OIL PHY	CD	0	23.81	-100.0%	0	-	7	7.14	2.4%
CRUDE OIL PHY	LC	217	700.95	-69.0%	371.8	-41.6%	475	551.13	-13.7%
CRUDE OIL PHY	LO	75,260	95,121.71	-20.9%	120,183.45	-37.4%	116,866	124,011.77	-5.8%
CRUDE OIL PHY	LO1	528	1,802.9	-70.7%	445.6	18.6%	770	834.04	-7.7%
CRUDE OIL PHY	LO2	332	1,267.9	-73.8%	466.85	-28.9%	476	710.77	-33.1%
CRUDE OIL PHY	LO3	263	1,209.48	-78.2%	454.65	-42.1%	490	495.74	-1.2%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2020

Page 16 of 19

Commodity		December 2020			December 2019			December 2018		
		ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Options										
CRUDE OIL PHY	LO4	442	1,101.81	-59.9%	410.85	7.5%	771	822.01	-6.2%	
CRUDE OIL PHY	LO5	0	0	-	0	-	235	276.82	-15.0%	
ELEC FINSETTLED	PJN	0	0	-	0	-	0	0	-	
ETHANOL SWAP	CVR	130	248.57	-47.6%	106.75	22.0%	204	483.02	-57.8%	
ETHANOL SWAP	GVR	0	12.86	-100.0%	0	-	2	4.17	-43.1%	
FREIGHT MARKETS	TDT	0	0	-	0	-	0	7.14	-100.0%	
HEATING OIL CRK SPD AVG PRICE OPTION	3W	82	0	-	60	36.4%	12	0	-	
HEATING OIL PHY	LB	0	17.71	-100.0%	0	-	14	9.42	48.0%	
HEATING OIL PHY	OH	304	566.86	-46.3%	586.4	-48.1%	608	1,255.69	-51.6%	
HENRY HUB FINANCIAL LAST	E7	249	292.29	-14.9%	212.45	17.1%	325	281.33	15.7%	
HO 1 MONTH CLNDR OPTIONS	FA	0	0	-	0	-	0	10.12	-96.1%	
LLS CRUDE OIL	WJO	0	0	-	0	-	0	0	-	
LLS CRUDE OIL	WTO	0	0	-	0	-	6	0	-	
MCCLOSKEY ARA ARGS COAL	MTO	130	3.57	3534.9%	121.25	7.1%	44	2.2	1892.8%	
MCCLOSKEY RCH BAY COAL	MFO	0	0	-	0	-	2	4.46	-57.9%	
NATURAL GAS 1 M CSO FIN	G4	1,652	13,504.76	-87.8%	2,179.5	-24.2%	4,450	4,755.18	-6.4%	
NATURAL GAS 2 M CSO FIN	G2	377	480.95	-21.6%	272.5	38.4%	110	123.61	-10.6%	
NATURAL GAS 3 M CSO FIN	G3	282	1,119.05	-74.8%	637.5	-55.8%	1,977	999.7	97.8%	
NATURAL GAS 5 M CSO FIN	G5	45	14.29	218.2%	0	-	49	25.4	93.8%	
NATURAL GAS 6 M CSO FIN	G6	27	1,397.62	-98.0%	155	-82.4%	601	539.78	11.3%	
NATURAL GAS OPT	TFO	41	0	-	122.5	-66.6%	861	0	-	
NATURAL GAS OPTION ON CALENDAR STR	6J	250	114.29	118.8%	313	-20.1%	152	124.76	22.2%	
NATURAL GAS PHY	KD	113	117.81	-3.9%	58.75	92.6%	169	185.54	-8.7%	
NATURAL GAS PHY	LN	99,409	84,080.57	18.2%	108,206.5	-8.1%	112,460	76,318.92	47.4%	
NATURAL GAS PHY	ON	3,611	8,576.57	-57.9%	4,927.45	-26.7%	5,760	6,274.81	-8.2%	
NATURAL GAS SUMMER STRIP	4D	0	0	-	0	-	2	0	-	
NATURAL GAS WINTER STRIP	6I	0	0	-	0	-	2	5.95	-60.2%	
N ROCKIES PIPE SWAP	ZR	0	0	-	0	-	0	17.27	-100.0%	
NY HARBOR HEAT OIL SWP	AT	63	60.48	4.9%	35.7	77.7%	76	110.56	-31.1%	
PETROCHEMICALS	4H	0	0	-	0.5	-63.6%	3	19.33	-86.4%	
PETROCHEMICALS	4J	0	0	-	0	-	2	0.79	213.7%	
PETROCHEMICALS	4K	0	0	-	25	-100.0%	4	2.22	85.0%	
PETROCHEMICALS	CPR	0	0	-	0	-	0	0.16	213.8%	
PETRO OUTRIGHT EURO	BCO	0	0	-	0	-	0	0.14	-83.4%	
PETRO OUTRIGHT NA	1N5	0	0	-	0	-	1	0	-	

NYMEX/COMEX Exchange ADV Report - Monthly

December 2020

Page 17 of 19

Commodity		December 2020			December 2019			December 2018		
		ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Options										
PETRO OUTRIGHT NA	DAP	10	5.71	79.0%	1.5	581.8%	6	2.62	132.4%	
PJM WES HUB PEAK CAL MTH	6OA	0	9.52	-100.0%	0	-	3	4.76	-36.1%	
PJM WES HUB PEAK LMP 50MW	PMA	0	0	-	0	-	0	3.32	-100.0%	
RBOB 1MO CAL SPD OPTIONS	ZA	0	0	-	0	-	0	0.6	-100.0%	
RBOB CALENDAR SWAP	RA	0	2.86	-100.0%	0	-	9	2.52	238.4%	
RBOB CRACK	RX	0	0	-	0	-	0	0	-	
RBOB PHY	OB	195	220.43	-11.5%	423.45	-53.9%	378	609.2	-37.9%	
RBOB PHY	RF	0	0	-	0	-	4	6.44	-36.0%	
SAN JUAN PIPE SWAP	PJ	0	0	-	0	-	0	15.4	-100.0%	
SHORT TERM	U11	5	23.81	-80.9%	0	-	1	4.96	-80.1%	
SHORT TERM	U12	0	2.38	-100.0%	0	-	2	6.07	-60.9%	
SHORT TERM	U13	0	0	-	0	-	2	1	138.1%	
SHORT TERM	U14	0	0	-	0	-	1	0.6	32.8%	
SHORT TERM	U15	5	0	-	0	-	3	6.65	-52.4%	
SHORT TERM	U22	5	0	-	0	-	0	0	9782.5%	
SHORT TERM	U23	0	0	-	0	-	1	0.46	27.7%	
SHORT TERM	U24	0	0	-	0	-	0	0.99	-80.1%	
SHORT TERM	U26	0	0	-	0	-	0	0.4	-100.0%	
SHORT TERM NATURAL GAS	U01	0	0	-	0	-	2	2.58	-23.4%	
SHORT TERM NATURAL GAS	U02	7	0	-	0	-	3	2.68	3.3%	
SHORT TERM NATURAL GAS	U03	0	0	-	0	-	3	2.79	-8.0%	
SHORT TERM NATURAL GAS	U04	0	19.05	-100.0%	0	-	5	5.56	-4.0%	
SHORT TERM NATURAL GAS	U05	0	17.86	-100.0%	0	-	1	2.48	-44.2%	
SHORT TERM NATURAL GAS	U06	0	4.76	-100.0%	2.5	-100.0%	1	2.4	-75.3%	
SHORT TERM NATURAL GAS	U07	0	0	-	0	-	2	2.99	-20.7%	
SHORT TERM NATURAL GAS	U08	0	0	-	0	-	2	10.52	-85.0%	
SHORT TERM NATURAL GAS	U09	2	4.76	-52.3%	0	-	1	3.17	-62.7%	
SHORT TERM NATURAL GAS	U10	0	0	-	0	-	2	4.56	-61.0%	
SHORT TERM NATURAL GAS	U16	0	0	-	10	-100.0%	1	0.99	19.5%	
SHORT TERM NATURAL GAS	U17	0	0	-	2.5	-100.0%	1	1.79	-17.0%	
SHORT TERM NATURAL GAS	U18	0	0	-	2.5	-100.0%	1	1.29	-38.7%	
SHORT TERM NATURAL GAS	U19	0	0	-	2.5	-100.0%	1	0.79	61.9%	
SHORT TERM NATURAL GAS	U20	0	0	-	0	-	1	1.98	-40.2%	
SHORT TERM NATURAL GAS	U21	0	0	-	0	-	1	0.2	298.5%	
SHORT TERM NATURAL GAS	U27	0	0	-	25	-100.0%	5	0	-	

NYMEX/COMEX Exchange ADV Report - Monthly

December 2020

Page 18 of 19

Commodity	December 2020			November 2020			Year-to-Date		
	ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
Energy Options									
SHORT TERM NATURAL GAS	U28	0	0	-	0	-	2	1.69	40.6%
SHORT TERM NATURAL GAS	U29	0	0	-	0	-	4	0.6	530.9%
SHORT TERM NATURAL GAS	U30	0	9.52	-100.0%	0	-	4	3.17	33.8%
SHORT TERM NATURAL GAS	U31	0	0	-	0	-	1	5.56	-89.3%
WTI-BRENT BULLET SWAP	BV	1,052	896.43	17.4%	1,165	-9.7%	2,100	2,318.77	-9.4%
WTI CRUDE OIL 1 M CSO FI	7A	855	1,416.19	-39.7%	5,518.5	-84.5%	4,026	2,366.11	70.2%
Ag Products Futures									
COCOA TAS	CJ	0	0	-	0	-	0	0.03	-100.0%
COFFEE	KT	0	0	-	0	-	0	0.01	0.0%
COTTON	TT	0	0.05	91.0%	0	-	0	0.15	50.6%
SUGAR 11	YO	0	0	-	0	-	0	0.04	-0.5%
TOTAL FUTURES GROUP									
Ag Products Futures		0	0.05	91.0%	0	-	0	0.23	19.9%
Energy Futures		1,575,582	1,869,851.29	-15.7%	1,822,764.15	-13.6%	2,123,946	2,131,315.35	-0.3%
Metals Futures		442,708	469,858	-5.8%	638,715.55	-30.7%	629,313	589,809.85	6.7%
TOTAL FUTURES		2,018,290	2,339,709.33	-13.7%	2,461,479.7	-18.0%	2,753,259.15	2,721,125.44	1.2%
TOTAL OPTIONS GROUP									
Energy Options		197,123	227,589.29	-13.4%	264,948.45	-25.6%	270,061	242,951.75	11.2%
Metals Options		39,921	59,085.71	-32.4%	65,881.9	-39.4%	70,169	78,517.56	-10.6%
TOTAL OPTIONS		237,044	286,675	-17.3%	330,830.35	-28.3%	340,230.06	321,469.32	5.8%

NYMEX/COMEX Exchange ADV Report - Monthly

December 2020

Page 19 of 19

Commodity	December 2020			November 2020			Year-to-Date		
	ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG	
TOTAL COMBINED									
Metals	482,629	528,943.71	-8.8%	704,597.45	-31.5%	699,482	668,327.42	4.7%	
Energy	1,772,705	2,097,440.57	-15.5%	2,087,712.6	-15.1%	2,394,007	2,374,267.11	0.8%	
Ag Products	0	0.05	91.0%	0	-	0	0.23	19.9%	
GRAND TOTAL	2,255,334	2,626,384.33	-14.1%	2,792,310.05	-19.2%	3,093,489.21	3,042,594.76	1.7%	