

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

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The open interest values are based on preliminary open interest values only.

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	ADV	ADV	% CHG	ADV	% CHG	ADV	ADV	% CHG
	DEC 2020	DEC 2019		NOV 2020		Y.T.D 2020	Y.T.D 2019	
BZ	68,471	84,813.19	-19.3%	91,058.3	-24.8%	102,684	101,654.46	1.0%
HO	135,270	176,985.76	-23.6%	171,019.8	-20.9%	173,926	172,225.43	1.0%
BH	0	0	-	0	-	0	0.38	12.0%
QH	0	0.1	186.4%	0.15	81.8%	0	0.15	59.9%
RB	156,299	163,705.67	-4.5%	169,299.55	-7.7%	183,765	197,824.63	-7.1%
QU	0	0.19	67.0%	0.4	-20.5%	0	0.29	16.0%
HP	5,864	5,464.81	7.3%	6,581.9	-10.9%	7,316	5,397.8	35.5%
HH	14,815	11,854.71	25.0%	14,808.15	0.0%	13,043	14,133.36	-7.7%
QG	8,989	2,549.71	252.5%	7,581.05	18.6%	6,372	1,742.43	265.7%
JM	0	0	-	0	-	0	0	-
NG	429,766	444,634.57	-3.3%	424,233.3	1.3%	477,468	410,295.65	16.4%
RT	0	0	-	0	-	0	0.33	-0.4%
7D	0	0	-	0	-	0	0.38	-79.4%
8D	0	0	-	0	-	0	0.08	-100.0%
VD	0	0	-	0	-	0	0	-
NE	0	0	-	0	-	0	0	-
E5	92	196.43	-53.0%	689.5	-86.6%	288	362.91	-20.7%
7E	227	187.48	21.0%	246.8	-8.1%	246	283.3	-13.0%
9N	85	153.76	-44.9%	111.3	-23.9%	107	142.57	-24.9%
ALW	0	0	-	0	-	0	0	-
J9	9	0	-	5	81.8%	7	7.78	-13.3%
CY	283	180.95	56.3%	108.05	161.8%	326	339.66	-4.0%
BB	0	0	-	0	-	9	27.78	-68.7%
MBC	0	0	-	0	-	1	6.11	-88.0%
MDB	0	0	-	0	-	1	0	-
BZL	0	0	-	0	-	0	0	-
BZS	0	0	-	0	-	0	0	-
PW	0	0	-	0	-	0	0	-
CU	2,681	2,895.9	-7.4%	3,251.7	-17.6%	3,457	4,635.53	-25.4%
5C	7	31.67	-77.0%	5	45.5%	29	26.51	8.9%
3C	28	0	-	41.25	-31.1%	11	5.44	99.2%
CI	0	0	-	0	-	0	0	-
EJ	0	0	-	0	-	0	0	-
EM	0	0	-	0	-	0	0	-
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		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		ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Energy Futures									
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 FU1	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		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		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		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	-
MCCLOSKEY ARA ARGS COAL	MTF	564	975.43	-42.1%	1,248.7	-54.8%	965	1,418.69	-32.0%
MCCLOSKEY 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		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		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		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	ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
EFM	0	0	-	0	-	0	0.12	-100.0%
ENS	0	0	-	0	-	0	0.65	-100.0%
EWN	1	4.14	-83.5%	0	-	1	17.29	-95.2%
FLB	0	0	-	0	-	0	0.02	-100.0%
GNO	0	0	-	0	-	0	0	-
H5G	0	16.43	-100.0%	0	-	1	6.36	-83.2%
JFB	0	0	-	0	-	0	0	-
M1B	87	28.19	208.1%	71.8	21.0%	40	8.88	350.2%
M35	0	0	-	0	-	0	0.1	-100.0%
MBB	1	0	-	0	-	0	0.02	898.0%
MBN	48	17.62	173.2%	22.75	111.6%	18	14.29	26.7%
MEF	5	1.81	183.9%	5.5	-6.6%	6	14.03	-53.9%
R53	0	0	-	0	-	1	0.81	-23.0%
R5B	0	0	-	0	-	0	0	-
R5M	18	12.33	47.8%	13.45	35.5%	18	7.41	146.3%
R5O	38	16.19	132.2%	49.9	-24.7%	41	10.19	307.0%
RBM	0	0	-	0	-	0	0	-
S5B	0	0	-	0	-	0	0	-
S5F	3	0.9	276.8%	5.15	-33.8%	5	0.62	676.2%
S5M	57	36	58.5%	76.05	-25.0%	70	9.8	610.3%
S5O	17	16.95	-1.6%	46.55	-64.2%	34	3.42	901.7%
SMU	0	5.71	-100.0%	0	-	0	3.85	-100.0%
T0	0	0	-	0	-	0	0	-
T2B	0	0	-	0	-	0	0.06	32.9%
TMB	0	0	-	0	-	0	0.2	-100.0%
ULB	0	0	-	20	-100.0%	2	0	-
UNB	0	0	-	0	-	1	0	-
V0	0	0	-	0	-	0	0	-
A8B	17	0	-	0	-	1	0	-
AB6	3	0	-	2.5	36.4%	4	0	-
BCR	9	0	-	38.65	-76.5%	12	0	-
DBB	0	0	-	0	-	0	0	-
FCB	0	0	-	0	-	0	1.69	-100.0%
H5B	0	0	-	0	-	7	0	-
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		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 NA	JET	15	33.33	-55.7%	3.75	293.9%	29	101.9	-71.2%
PETRO OUTRIGHT NA	JTB	2	10.71	-78.8%	0	-	9	30.94	-72.5%
PETRO OUTRIGHT NA	MBL	0	0.48	-100.0%	0	-	1	1.33	-59.1%
PETRO OUTRIGHT NA	MEN	0	5	-90.9%	1.5	-69.7%	2	7.39	-68.0%
PETRO OUTRIGHT NA	MEO	12	34.9	-65.5%	27.45	-56.1%	52	100.06	-48.2%
PETRO OUTRIGHT NA	MFD	0	8.19	-100.0%	0	-	0	2.16	-93.1%
PETRO OUTRIGHT 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		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		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		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		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	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	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%