

NYMEX/COMEX Exchange ADV Report - Monthly

September 2021

Page 1 of 17

Commodity		ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Metals Futures									
COMEX GOLD	GC	186,962	298,376.33	-37.3%	177,758.77	5.2%	240,116	334,760.55	-28.3%
NYMEX HOT ROLLED STEEL	HR	1,143	991.76	15.2%	679.55	68.2%	990	854.43	15.8%
NYMEX PLATINUM	PL	23,817	21,588.14	10.3%	13,751.36	73.2%	17,774	18,850.34	-5.7%
PALLADIUM	PA	2,315	1,391.76	66.3%	3,268	-29.2%	2,337	2,972.5	-21.4%
URANIUM	UX	1	0	-	5.45	-78.2%	6	9.81	-38.7%
COMEX SILVER	SI	54,458	103,976	-47.6%	76,986.86	-29.3%	82,959	109,309.19	-24.1%
COMEX E-Mini GOLD	QO	1,348	2,040.9	-33.9%	847.86	59.0%	1,105	1,696.28	-34.9%
COMEX E-Mini SILVER	QI	149	577.19	-74.1%	160.36	-6.8%	295	469.08	-37.2%
COMEX COPPER	HG	67,107	94,499.24	-29.0%	95,860.09	-30.0%	104,565	99,018.08	5.6%
COMEX MINY COPPER	QC	194	119.95	61.8%	250.64	-22.6%	203	39.21	416.8%
ALUMINUM	A38	0	0	-	0	-	1	0	-
ALUMINUM	AEP	39	154.29	-74.9%	32.91	17.8%	134	158.84	-15.6%
ALUMINUM	ALA	11	7.14	56.7%	10.91	2.6%	19	6.61	186.1%
ALUMINUM	ALI	765	279.86	173.3%	1,021.77	-25.1%	538	189.55	183.9%
ALUMINUM	AUP	218	554.05	-60.7%	231.82	-6.0%	289	485.76	-40.4%
ALUMINUM	CUP	0	0	-	0	-	0	0.26	-100.0%
ALUMINUM	EDP	209	126.19	65.6%	63.41	229.6%	153	185.44	-17.5%
ALUMINUM	MJP	0	45.71	-100.0%	10.91	-100.0%	11	51.48	-78.4%
COBALT METAL FUTURES	COB	1	0	-	6.23	-80.9%	15	0	-
COPPER	HGS	65	62.95	3.3%	94.73	-31.4%	120	158.49	-24.5%
FERROUS PRODUCTS	BUS	69	63.38	8.6%	54.64	25.9%	72	96.92	-25.6%
GOLD	4GC	0	7.95	-100.0%	0	-	1	3.24	-81.0%
GOLD	SGC	201	59.71	236.3%	99.32	102.2%	82	85.3	-4.1%
GOLD	SGU	713	328.81	116.9%	339.23	110.2%	248	270.36	-8.2%
HOT ROLLED COIL STEEL FUTURES	EHR	44	34.62	26.0%	33.91	28.6%	54	15.67	245.1%
IRON ORE 62 CHINA TSI FUTURES	TIO	0	0	-	0	-	0	76.71	-100.0%
IRON ORE CHINA	TIO	48	60	-20.6%	51.05	-6.7%	47	23.01	102.9%
METALS	HDG	5	0	-	0	-	1	0.16	379.3%
METALS	LTH	0	0	-	0	-	0	0	-
MICRO GOLD	MGC	45,469	133,128.24	-65.8%	47,310.82	-3.9%	57,809	89,388.87	-35.3%
SILVER	SIL	6,019	16,836.62	-64.3%	6,920.77	-13.0%	9,927	8,798.83	12.8%
Metals Options									
ALUMINUM	ALO	0	0	-	0	-	12	0.79	1407.9%

NYMEX/COMEX Exchange ADV Report - Monthly

September 2021

Page 2 of 17

Commodity		ADV	ADV	% CHG	ADV	% CHG	ADV	ADV	% CHG
		SEP 2021	SEP 2020		AUG 2021		Y.T.D 2021	Y.T.D 2020	
Metals Options									
COMEX COPPER	HX	2,530	909.48	178.2%	2,522.73	0.3%	3,208	1,896.91	69.1%
COMEX GOLD	OG	28,562	43,622	-34.5%	25,723.36	11.0%	33,330	56,858.01	-41.4%
COMEX SILVER	SO	6,314	7,607.57	-17.0%	4,706.55	34.2%	7,781	9,554.49	-18.6%
COPPER	H1E	0	0	-	0.5	-81.0%	0	5.73	-95.7%
COPPER	H2E	0	0	-	0	-	0	3.63	-93.7%
COPPER	H3E	0	0	-	0	-	0	3.93	-96.7%
COPPER	H4E	0	0	-	5.09	-90.6%	1	1.96	-60.1%
COPPER	H5E	0	0	-	0	-	0	3.66	-99.7%
GOLD	OG1	2,046	2,035.67	0.5%	2,421.09	-15.5%	2,127	1,775.38	19.8%
GOLD	OG2	1,870	1,469.9	27.2%	1,828.59	2.3%	2,044	1,838.32	11.2%
GOLD	OG3	2,061	1,458	41.4%	1,713.09	20.3%	2,024	1,605.8	26.0%
GOLD	OG4	1,419	1,252.29	13.3%	979.18	44.9%	1,272	1,377.72	-7.7%
GOLD	OG5	0	0	-	0	-	477	481.37	-0.8%
HOT ROLLED COIL STEEL CALL OPTION	HRO	0	0	-	0	-	0	0.4	-100.0%
HOT ROLLED COIL STEEL PUT OPTION	HRO	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI CALL OPTION	ICT	0	0	-	0	-	0	19.79	-100.0%
IRON ORE 62 CHINA TSI PUT OPTION	ICT	0	0	-	0	-	0	33.59	-100.0%
IRON ORE CHINA	ICT	11	3.81	200.0%	76.36	-85.0%	32	1.59	1926.7%
NYMEX HOT ROLLED STEEL	HRO	33	14.29	133.3%	13.64	144.4%	14	3.17	336.5%
NYMEX PLATINUM	PO	132	57.57	130.1%	149.55	-11.4%	144	132.79	8.3%
PALLADIUM	PAO	63	28.62	118.6%	15.32	308.5%	34	34.63	-1.9%
SILVER	SO1	196	110.52	77.4%	236.82	-17.2%	154	128.42	19.5%
SILVER	SO2	258	101.19	154.9%	200.59	28.6%	163	115	41.8%
SILVER	SO3	166	50.57	228.8%	161.73	2.8%	133	99.17	33.7%
SILVER	SO4	163	47.76	240.7%	99.59	63.4%	86	76.29	12.3%
SILVER	SO5	0	0	-	0	-	31	32.12	-3.3%
Energy Futures									
CRUDE OIL PHY	CL	901,794	814,431.43	10.7%	856,440.09	5.3%	975,948	1,185,200.75	-17.7%
CRUDE OIL	WS	0	380.95	-100.0%	22.73	-100.0%	20	60.43	-67.2%
MINY WTI CRUDE OIL	QM	16,093	12,009.95	34.0%	22,477.55	-28.4%	19,847	31,472.21	-36.9%
BRENT OIL LAST DAY	BZ	89,348	75,497.1	18.3%	86,751.05	3.0%	96,439	111,073.5	-13.2%

NYMEX/COMEX Exchange ADV Report - Monthly

September 2021

Page 3 of 17

Commodity	September 2021			September 2021			Page 3 of 17		
	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG	
Energy Futures									
HEATING OIL PHY	HO	169,445	168,910.33	0.3%	162,035.45	4.6%	150,016	179,323.9	-16.3%
HTG OIL	BH	0	0	-	0	-	1	0.57	4.3%
MINY HTG OIL	QH	0	0.33	-28.6%	0.36	-34.5%	0	0.23	30.2%
RBOB PHY	RB	190,550	160,079.52	19.0%	218,234.86	-12.7%	193,580	190,649.89	1.5%
MINY RBOB GAS	QU	0	0.29	16.7%	0.41	-18.5%	0	0.32	32.3%
NATURAL GAS	HP	13,117	8,753.71	49.8%	8,415.77	55.9%	7,260	7,541.54	-3.7%
LTD NAT GAS	HH	21,183	14,730.43	43.8%	19,198.41	10.3%	15,772	11,999.35	31.4%
MINY NATURAL GAS	QG	17,508	8,831	98.3%	5,738.95	205.1%	6,678	5,583.54	19.6%
PJM MONTHLY	JM	0	0	-	0	-	0	0	-
NATURAL GAS PHY	NG	495,594	445,039.43	11.4%	375,868.05	31.9%	390,118	494,956.08	-21.2%
RBOB GAS	RT	0	0	-	0	-	0	0.38	-16.2%
3.5% FUEL OIL CID MED SWA	7D	0	0	-	0	-	0	0.11	-100.0%
AEP-DAYTON HUB DAILY	VD	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	E5	769	175.48	338.0%	120.68	536.9%	436	264.47	64.9%
ARGUS PROPAN FAR EST INDE	7E	374	266.33	40.5%	293.91	27.3%	285	244.96	16.2%
ARGUS PROPAN(SAUDI ARAMCO	9N	103	85.57	20.1%	58.23	76.5%	85	106.99	-20.6%
AUSTRIALIAN COKE COAL	ALW	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	J9	14	3.62	294.7%	5.68	151.4%	7	7.44	-6.0%
BRENT CALENDAR SWAP	CY	1,233	51.48	2295.0%	457.45	169.5%	495	339.27	45.8%
BRENT FINANCIAL FUTURES	BB	0	0	-	0	-	21	11.64	82.8%
BRENT FINANCIAL FUTURES	MBC	0	0	-	0	-	0	0.98	-100.0%
BRENT FINANCIAL FUTURES	MDB	0	0	-	0	-	0	1.38	-73.7%
BRENT OIL LAST DAY	BZL	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	BZS	0	0	-	0	-	0	0	-
CAR VINTAGE	GEO	116	0	-	198.36	-41.6%	40	0	-
CAR VINTAGE	NGO	143	0	-	502.95	-71.6%	75	0	-
CHICAGO ETHANOL SWAP	CU	3,081	2,767.24	11.4%	3,020.64	2.0%	3,466	3,616.19	-4.2%
CHICAGO ULSD PL VS HO SPR	5C	4	4.52	-21.1%	2.05	74.6%	19	37.02	-48.8%
CHICAGO UNL GAS PL VS RBO	3C	0	0	-	0	-	2	6.83	-66.9%
CIG BASIS	CI	0	0	-	0	-	0	0	-
CIN HUB 5MW D AH PK	H5	0	0	-	0	-	0	7.12	-100.0%
CIN HUB 5MW REAL TIME O P	H4	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME PK	H3	0	0	-	0	-	0	0	-
COLUMB GULF MAINLINE NG B	5Z	0	0	-	0	-	0	0	-
CONWAY NATURAL GASOLINE (OPIS) SWA	8L	2	0.71	166.7%	31.95	-94.0%	17	13.62	22.8%

NYMEX/COMEX Exchange ADV Report - Monthly

September 2021

Page 4 of 17

Commodity	September 2021			September 2021		September 2021			
	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG	
Energy Futures									
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	17	16.67	2.6%	23.86	-28.4%	13	19.03	-29.9%
CONWAY PROPANE 5 DECIMALS SWAP	8K	1,027	756.24	35.8%	814.05	26.1%	705	808.96	-12.9%
CRUDE OIL	LPS	0	0	-	0	-	0	22.72	-100.0%
CRUDE OIL LAST DAY	26	2	5.43	-65.8%	7.09	-73.8%	13	3.68	248.2%
CRUDE OIL OUTRIGHTS	42	27	11.24	142.4%	26	4.8%	15	65.42	-76.4%
CRUDE OIL OUTRIGHTS	CC5	12	30.71	-60.5%	4.09	196.8%	50	22.2	125.8%
CRUDE OIL OUTRIGHTS	CSW	4	5	-14.3%	36.82	-88.4%	74	1.03	7112.3%
CRUDE OIL OUTRIGHTS	DAB	0	2.86	-100.0%	0	-	0	1.8	-100.0%
CRUDE OIL OUTRIGHTS	DBL	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	GSW	3	85.71	-96.7%	0	-	13	14.34	-8.6%
CRUDE OIL OUTRIGHTS	HTT	2,955	1,740.95	69.7%	2,908.18	1.6%	2,812	3,745.67	-24.9%
CRUDE OIL OUTRIGHTS	LSW	114	31.48	262.2%	4.09	2686.7%	52	37.55	37.4%
CRUDE OIL OUTRIGHTS	WCW	165	121.9	35.4%	51.14	222.7%	167	119.92	38.9%
CRUDE OIL PHY	CLL	0	0	-	0	-	0	0	-
CRUDE OIL PHY	HCL	0	79.52	-100.0%	0.68	-100.0%	107	197.48	-45.7%
CRUDE OIL PHY	MCL	52,781	0	-	72,197.68	-26.9%	17,777	0	-
CRUDE OIL SPRDS	38	0	0	-	0	-	0	0	-
CRUDE OIL SPRDS	ANT	50	0	-	30	66.7%	19	7.04	163.6%
CRUDE OIL SPRDS	HIL	0	165.71	-100.0%	13.64	-100.0%	27	121.62	-77.7%
CRUDE OIL SPRDS	WTT	458	578.24	-20.8%	870.68	-47.4%	1,116	1,144.67	-2.5%
CRUDE OIL TRADE AT MARKER SINGAPOR	CLS	0	0	-	0	-	0	0	-
DAILY PJM	AOR	0	0	-	0	-	0	0	-
DAILY PJM	IDO	0	0	-	0	-	0	0	-
DAILY PJM	NOC	0	0	-	0	-	0	0	-
DAILY PJM	PAP	0	0	-	0	-	0	0	-
DAILY PJM	PEO	0	0	-	0	-	0	0	-
DAILY PJM	PNO	0	0	-	0	-	0	0	-
DAILY PJM	PNP	0	0	-	0	-	0	0	-
DAILY PJM	PWO	0	0	-	0	-	0	0	-
DAILY PJM	PWP	0	0	-	0	-	0	0	-
DAILY PJM	WOR	0	0	-	0	-	0	0	-
DAILY PJM	ZAO	0	0	-	0	-	0	0	-
DAILY PJM	ZGO	0	0	-	0	-	0	0	-
DAILY PJM	ZJO	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWAP	7G	0	0	-	0	-	0	3.39	-100.0%

NYMEX/COMEX Exchange ADV Report - Monthly

September 2021

Page 5 of 17

Commodity		September 2021			AUG 2021		Y.T.D 2021			Y.T.D 2020	
		ADV SEP 2021	ADV SEP 2020	% CHG	ADV	% CHG	ADV	ADV	% CHG	ADV	% CHG
Energy Futures											
DATED TO FRONTLINE BRENT	FY	29	0	-	0	-	10	1.29	647.8%		
DIESEL 10P BRG FOB RDM VS	7X	0	0	-	0	-	0	0	-		
DOMINION TRANSMISSION INC	PG	0	0	-	0	-	0	0	-		
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-	0	1.59	-100.0%		
DUBAI CRUDE OIL CALENDAR	DC	0	0	-	0	-	0	56.35	-100.0%		
DUTCH TTF NATURAL GAS CAL MONTH FUT	TTF	1,226	1,140.95	7.4%	1,260.86	-2.8%	2,245	1,595.65	40.7%		
EAST/WEST FUEL OIL SPREAD	EW	0	0	-	0	-	0	0	-		
EIA FLAT TAX ONHWAY DIESE	A5	15	23.71	-35.5%	9.64	58.6%	23	38.52	-40.6%		
ELEC FINSETTLED	47	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	0.48	-100.0%	0	-	0	0.21	-74.9%		
ETHANOL SWAP	MT2	20	7.14	186.7%	8.18	150.3%	8	7.19	17.9%		
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	252	139.52	80.3%	135.05	86.3%	170	194.63	-12.5%		
EURO 3.5% FUEL OIL RDAM B	KR	0	0	-	0	-	0	0.34	-75.3%		
EURO 3.5% FUEL OIL SPREAD	FK	0	0	-	0	-	0	0.12	-100.0%		
EURO GASOIL 10PPM VS ICE	ET	28	0	-	1.36	1984.8%	8	0.4	2018.0%		
EUROPE 1% FUEL OIL NWE CA	UF	0	0	-	3.27	-100.0%	0	0	-		
EUROPE 1% FUEL OIL RDAM C	UH	0	0	-	0	-	0	0	-		
EUROPE 3.5% FUEL OIL MED	UI	0	0	-	0	-	0	0.2	-64.7%		
EUROPE 3.5% FUEL OIL RDAM	UV	5	1.24	284.6%	2.73	74.6%	2	12.49	-83.1%		
EUROPEAN GASOIL (ICE)	7F	43	0	-	0.64	6649.3%	29	1.62	1660.5%		
EUROPEAN NAPHTHA BALMO	KZ	1	0	-	0	-	0	0.44	-47.9%		
EUROPEAN NAPHTHA CRACK SPR	EN	259	11.24	2204.2%	159.95	61.9%	79	64.52	22.8%		
EUROPE DATED BRENT SWAP	UB	0	0	-	0	-	4	0.37	919.6%		
EUROPE JET KERO NWE CALSW	UJ	0	0	-	0.45	-100.0%	0	0	-		
EUROPE NAPHTHA CALSWAP	UN	28	16.05	71.8%	40.95	-32.7%	28	23.85	18.4%		
EURO PROPANE CIF ARA SWA	PS	112	88.57	26.1%	70.86	57.6%	72	80.65	-11.3%		
FREIGHT MARKETS	ACB	0	0	-	0	-	0	3.89	-100.0%		
FREIGHT MARKETS	BF1	0	0	-	0	-	0	0.08	-100.0%		
FREIGHT MARKETS	BF2	0	11.14	-100.0%	0	-	1	6.07	-89.6%		
FREIGHT MARKETS	BF3	0	0	-	0	-	0	0	-		
FREIGHT MARKETS	BL2	3	0	-	0.23	1366.5%	1	0	-		
FREIGHT MARKETS	FLJ	1	0	-	0.91	-21.4%	0	0	-		
FREIGHT MARKETS	FLP	0	7.43	-97.4%	0.95	-80.0%	3	11.42	-72.3%		

NYMEX/COMEX Exchange ADV Report - Monthly

September 2021

Page 6 of 17

Commodity		September 2021			AUG 2021		Y.T.D 2021			Y.T.D 2020	
		ADV SEP 2021	ADV SEP 2020	% CHG	ADV	% CHG	ADV	ADV	% CHG	ADV	% CHG
Energy Futures											
FREIGHT MARKETS	FRC	0	0	-	0	-	0	0.21	75.9%		
FREIGHT MARKETS	T2D	10	1.19	700.0%	0	-	3	9.46	-73.3%		
FREIGHT MARKETS	T7C	0	4.52	-100.0%	0	-	0	0.71	-100.0%		
FREIGHT MARKETS	T8C	0	0	-	0	-	0	0	-		
FREIGHT MARKETS	USC	0	0	-	0	-	0	0.48	-100.0%		
FREIGHT MARKETS	USE	0	2.86	-100.0%	0	-	0	0.32	50.8%		
FUEL OIL CRACK VS ICE	FO	12	15.24	-20.3%	13.64	-11.0%	11	13.28	-14.2%		
FUEL OIL NWE CRACK VS ICE	FI	0	0	-	0	-	0	0	-		
FUEL OIL (PLATS) CAR CM	1W	0	0	-	0	-	0	0	-		
FUELOIL SWAP:CARGOES VS.B	FS	0	0	-	0	-	0	0.27	-100.0%		
GAS EURO-BOB OXY NWE BARGES	7H	45	31.1	43.6%	46.45	-3.8%	32	71.29	-54.6%		
GAS EURO-BOB OXY NWE BARGES CRK	7K	390	101.81	283.2%	306.86	27.1%	245	288.06	-15.0%		
GASOIL 0.1CIF MED VS ICE	Z5	0	0	-	0	-	0	0	-		
GASOIL 0.1 RDAM BRGS VS I	WQ	0	0	-	0	-	0	0	-		
GASOIL 0.1 ROTTERDAM BARG	VL	1	0	-	2.64	-72.9%	1	0.45	75.1%		
GASOIL 10PPM VS ICE SWAP	TP	0	0	-	0	-	0	0	-		
GASOIL CALENDAR SWAP	GX	13	1.29	937.0%	1.45	816.7%	6	1.41	322.5%		
GASOIL CRACK SPREAD CALEN	GZ	212	2.86	7311.8%	98.18	115.7%	76	65.65	15.8%		
GASOIL MINI CALENDAR SWAP	QA	16	16	-0.3%	13.59	17.4%	17	27.33	-38.5%		
GERMAN POWER BASELOAD CAL MONTH F	DEB	5	40	-87.1%	1.64	214.3%	1	52.66	-98.1%		
GROUP THREE UNLEAD GAS (P	A9	0	0	-	0	-	0	0	-		
GRP THREE ULSD(PLT)VS HEA	A6	101	148.1	-31.8%	185.68	-45.6%	200	177.02	13.1%		
GRP THREE UNL GS (PLT) VS	A8	146	57.62	154.1%	117.23	24.9%	128	127.61	0.2%		
GULF COAST 3% FUEL OIL BA	VZ	0	1.67	-100.0%	27.5	-100.0%	4	13.58	-72.1%		
GULF COAST JET FUEL CLNDR	GE	0	17.86	-100.0%	0	-	0	16.68	-100.0%		
GULF COAST JET VS NYM 2 H	ME	969	747.1	29.7%	1,179.27	-17.8%	1,041	859.22	21.2%		
GULF COAST NO.6 FUEL OIL	MF	67	281.86	-76.4%	49.05	35.8%	95	568.66	-83.2%		
GULF COAST NO.6 FUEL OIL	MG	335	0	-	159.55	109.7%	82	2.55	3099.0%		
GULF COAST ULSD CALENDAR	LY	12	21.05	-41.0%	10.18	22.1%	22	41.35	-46.8%		
GULF COAST ULSD CRACK SPR	GY	0	0	-	0	-	0	7.46	-100.0%		
HEATING OIL BALMO CLNDR S	1G	10	0	-	14.45	-34.1%	13	6.97	91.7%		
HEATING OIL CRCK SPRD BAL	1H	0	0	-	0	-	13	0	-		
HEATING OIL PHY	HOL	0	0	-	0	-	0	0	-		
HENRY HUB BASIS SWAP	HB	0	0	-	0	-	0	35.34	-100.0%		
HENRY HUB FINANCIAL LAST	NBP	0	0	-	0	-	0	0.4	-100.0%		

NYMEX/COMEX Exchange ADV Report - Monthly

September 2021

Page 7 of 17

Commodity		September 2021			September 2021			September 2021		
		ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG	
Energy Futures										
HENRY HUB INDEX SWAP FUTU	IN	0	0	-	0	-	0	44.4	-100.0%	
HENRY HUB SWAP	NN	1,956	1,910.38	2.4%	1,510.68	29.5%	1,638	3,452.66	-52.6%	
HOUSTON SHIP CHANNEL BASI	NH	0	0	-	0	-	0	0	-	
ICE BRENT DUBAI SWAP	DB	24	51.67	-54.0%	21.59	10.1%	29	171.46	-83.1%	
ICE GASOIL BALMO SWAP	U9	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	0	6.43	-100.0%	0.45	-100.0%	6	9.11	-34.3%	
JAPAN C&F NAPHTHA CRACK S	JB	0	0	-	0	-	0	0.79	-100.0%	
JAPAN C&F NAPHTHA SWAP	JA	4	4.67	-15.3%	2.45	61.0%	3	8.66	-63.6%	
JAPAN NAPHTHA BALMO SWAP	E6	1	0	-	0	-	0	0.17	-63.5%	
JET CIF NWE VS ICE	JC	8	0	-	11.59	-33.9%	7	0	-	
JET FUEL UP-DOWN BALMO CL	1M	160	110	45.7%	151.45	5.8%	78	86.63	-10.5%	
JKM LNG Futures	JKM	32	317.43	-89.8%	16.14	100.7%	29	71.84	-60.0%	
LA CARB DIESEL (OPIS) SWA	KL	3	0	-	5.68	-53.9%	10	13.32	-27.5%	
LA CARBOB GASOLINE(OPIS)S	JL	0	0	-	0	-	1	3.31	-63.8%	
LA JET (OPIS) SWAP	JS	37	14.29	158.3%	34.32	7.5%	21	28.78	-26.2%	
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-	0	0	-	
LLS (ARGUS) VS WTI SWAP	WJ	0	5.71	-100.0%	0	-	10	37.65	-73.9%	
LOS ANGELES CARB GASOLINE	MH	0	0	-	0	-	0	0.08	-100.0%	
MARS (ARGUS) VS WTI SWAP	YX	7	0	-	0	-	8	13.12	-41.2%	
MARS (ARGUS) VS WTI TRD M	YV	761	990.19	-23.1%	751.36	1.3%	883	778.31	13.4%	
MARS BLEND CRUDE OIL	MB	0	0	-	0	-	0	0.53	-100.0%	
MCCLOSKEY ARA ARGS COAL	MTF	872	927.81	-6.1%	627.77	38.8%	634	969.39	-34.6%	
MCCLOSKEY RCH BAY COAL	MFF	63	27.86	125.0%	18.36	241.3%	42	48.31	-12.3%	
MGN1 SWAP FUT	MGN	0	0	-	0	-	0	1.32	-100.0%	
MICHIGAN BASIS	NF	0	0	-	0	-	0	0	-	
MINI GAS EUROBOB OXY NWE ARGS BALM	MEB	1	0	-	0.45	78.1%	1	2.14	-69.0%	
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	0	30.48	-100.0%	0	-	2	8.95	-76.8%	
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	24	21.43	9.8%	30.55	-23.0%	29	33.4	-14.2%	
MJC FUT	MJC	0	0	-	0	-	0	0	-	
MNC FUT	MNC	69	30.86	124.4%	49.32	40.4%	39	56.04	-31.2%	
MONT BELVIEU ETHANE 5 DECIMAL	C0	1,645	1,909.48	-13.9%	1,872.91	-12.2%	1,334	1,207.85	10.5%	
MONT BELVIEU ETHANE OPIS BALMO	8C	32	64.52	-50.9%	11.14	184.4%	20	14.57	39.8%	

NYMEX/COMEX Exchange ADV Report - Monthly

September 2021

Page 8 of 17

Commodity		September 2021			AUG 2021		Y.T.D 2021			Y.T.D 2020	
		ADV SEP 2021	ADV SEP 2020	% CHG	ADV	% CHG	ADV	ADV	% CHG	ADV	% CHG
Energy Futures											
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	11,338	7,057.43	60.7%	9,285.27	22.1%	8,831	8,200.32	7.7%		
MONT BELVIEU LDH PROPANE OPIS BALM	8O	187	76.86	142.7%	161.82	15.3%	153	102.6	49.3%		
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	840	626.48	34.1%	605.73	38.6%	705	1,513.17	-53.4%		
MONT BELVIEU NATURAL GASOLINE BALM	R0	62	59.29	4.8%	42.23	47.2%	31	47.14	-35.1%		
MONT BELVIEU NORMAL BUTANE 5 DECIM	D0	4,232	2,944.57	43.7%	2,918.45	45.0%	2,602	3,224.21	-19.3%		
MONT BELVIEU NORMAL BUTANE BALMO	8J	78	65.14	19.6%	55	41.6%	60	62.08	-2.8%		
NATURAL GAS PEN SWP	NP	3,279	1,866.62	75.7%	2,005.68	63.5%	2,582	2,713.04	-4.8%		
NEPOOL INTR HUB 5MW D AH	H2	0	0	-	0	-	0	74.03	-100.0%		
NEPOOL INTR HUB 5MW D AH	U6	0	0	-	0	-	0	4.06	-100.0%		
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	9	27.14	-65.8%	7.27	27.7%	6	35.37	-82.7%		
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	0	-		
NGPL TEX/OK	PD	0	0	-	0	-	0	0	-		
N ILLINOIS HUB DAILY	UD	0	0	-	0	-	0	0	-		
NO 2 UP-DOWN SPREAD CALEN	UT	0	0	-	0	-	0	1.19	-100.0%		
NORTHWEST ROCKIES BASIS S	NR	0	0	-	0	-	0	0	-		
NY1% VS GC SPREAD SWAP	VR	0	0	-	0	-	0	13.59	-100.0%		
NY HARBOR 1% FUEL OIL BAL	VK	0	0	-	0	-	0	0	-		
NY HARBOR HEAT OIL SWP	MP	83	93.57	-11.4%	30.73	169.8%	44	160.57	-72.8%		
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	0	0	-	0	-	8	0	-		
NY HARBOR RESIDUAL FUEL 1	MM	17	14.29	16.7%	12.5	33.3%	10	37.77	-73.3%		
NYH NO 2 CRACK SPREAD CAL	HK	66	18.57	253.8%	46.36	41.7%	76	41.14	84.2%		
NYISO CAPACITY	LHV	0	0	-	0	-	0	0	-		
NYISO CAPACITY	NRS	0	0	-	0	-	0	0	-		
NYISO ZONE A 5MW D AH O P	K4	0	0	-	0	-	0	0	-		
NYISO ZONE G 5MW D AH O P	D2	0	0	-	0	-	0	0	-		
NYISO ZONE G 5MW D AH PK	T3	0	0	-	0	-	0	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	-	0	3.7	-100.0%		

NYMEX/COMEX Exchange ADV Report - Monthly

September 2021

Page 9 of 17

Commodity		September 2021			AUG 2021		Y.T.D 2021			Y.T.D 2020	
		ADV SEP 2021	ADV SEP 2020	% CHG	ADV	% CHG	ADV	ADV	% CHG	ADV	% CHG
Energy Futures											
NY ULSD (ARGUS) VS HEATING OIL	7Y	0	44.76	-100.0%	0	-	0	25.9	-99.0%		
PANHANDLE BASIS SWAP FUTU	PH	0	0	-	0	-	0	0.3	-100.0%		
PERMIAN BASIS SWAP	PM	0	0	-	0	-	0	0	-		
PETROCHEMICALS	22	13	5.9	121.0%	4.95	163.3%	8	5.55	35.9%		
PETROCHEMICALS	32	2	3.1	-24.6%	1.45	60.4%	3	3.69	-30.8%		
PETROCHEMICALS	3NA	0	0.1	200.1%	0.09	214.3%	1	0.15	359.8%		
PETROCHEMICALS	51	0	0	-	0	-	0	0.11	-100.0%		
PETROCHEMICALS	81	0	0	-	0	-	1	0.32	146.3%		
PETROCHEMICALS	8I	48	17.86	170.7%	62.64	-22.8%	56	43.35	29.8%		
PETROCHEMICALS	91	26	11.57	122.2%	22.5	14.3%	17	15.01	15.3%		
PETROCHEMICALS	MAA	3	11.43	-75.0%	2.73	4.8%	2	6.85	-77.1%		
PETROCHEMICALS	MAE	68	29.05	134.8%	46.91	45.4%	38	34.56	9.7%		
PETROCHEMICALS	MAS	12	10	19.0%	15.77	-24.5%	13	14.63	-13.1%		
PETROCHEMICALS	MBE	0	4.29	-100.0%	2.73	-100.0%	3	10.48	-75.6%		
PETROCHEMICALS	MNB	7	0.95	635.0%	0	-	11	8.96	21.0%		
PETROCHEMICALS	MPS	20	7.1	184.6%	21.5	-6.1%	18	17.61	3.3%		
PETROCHEMICALS	PMF	0	0	-	0	-	0	0	-		
PETRO CRCKS & SPRDS ASIA	STR	0	0	-	0	-	0	0	-		
PETRO CRCKS & SPRDS ASIA	STS	0	0	-	0	-	0	1.59	-100.0%		
PETRO CRCKS & SPRDS NA	CRB	1,101	671.1	64.1%	700.09	57.3%	985	809.86	21.7%		
PETRO CRCKS & SPRDS NA	EXR	26	45.19	-42.9%	20.14	28.2%	30	53.19	-43.3%		
PETRO CRCKS & SPRDS NA	FOC	0	0	-	0	-	0	0	-		
PETRO CRCKS & SPRDS NA	GBB	3	0	-	13.64	-80.8%	3	19.29	-81.9%		
PETRO CRCKS & SPRDS NA	GCC	0	0	-	0	-	0	2.14	-100.0%		
PETRO CRCKS & SPRDS NA	GCI	0	18.57	-100.0%	0	-	2	30.59	-93.6%		
PETRO CRCKS & SPRDS NA	GCM	0	0	-	0	-	0	0	-		
PETRO CRCKS & SPRDS NA	GCU	0	9.71	-100.0%	11.36	-100.0%	5	80.19	-94.2%		
PETRO CRCKS & SPRDS NA	GFC	22	0	-	0	-	2	0	-		
PETRO CRCKS & SPRDS NA	HOB	81	5	1523.8%	38.64	110.1%	18	45.03	-61.0%		
PETRO CRCKS & SPRDS NA	MFR	0	0	-	0	-	1	0	-		
PETRO CRCKS & SPRDS NA	NYF	0	0	-	0	-	0	0	-		
PETRO CRCKS & SPRDS NA	RBB	18	31	-42.4%	39.09	-54.3%	66	164.08	-59.7%		
PETRO CRCKS & SPRDS NA	RVG	7	165.48	-95.7%	2.27	214.3%	60	290.46	-79.2%		
PETRO CRCKS & SPRDS NA	SF3	0	0	-	0	-	0	0.05	-100.0%		
PETRO CRK&SPRD EURO	1NB	0	0	-	0.45	-100.0%	2	16.32	-87.5%		

NYMEX/COMEX Exchange ADV Report - Monthly

September 2021

Page 10 of 17

Commodity	September 2021			AUG 2021		Y.T.D 2021			Y.T.D 2020	
	ADV SEP 2021	ADV SEP 2020	% CHG	ADV	% CHG	ADV	ADV	% CHG	ADV	% CHG
Energy Futures										
PETRO CRK&SPRD EURO	43	0	-	0.23	-100.0%	0	0.19	-39.7%		
PETRO CRK&SPRD EURO	BOB	16	0.71	2113.3%	0	-	5	2.13	142.7%	
PETRO CRK&SPRD EURO	EOB	0	0	-	0	-	0	0.16	-83.8%	
PETRO CRK&SPRD EURO	EPN	33	17.05	95.0%	16.64	99.8%	25	19.14	30.2%	
PETRO CRK&SPRD EURO	EVC	10	0	-	8.59	12.5%	4	1.07	284.3%	
PETRO CRK&SPRD EURO	FVB	0	0	-	0	-	0	0	-	
PETRO CRK&SPRD EURO	GCB	0	0	-	0	-	0	0.23	-100.0%	
PETRO CRK&SPRD EURO	GOC	0	0	-	0	-	0	0	-	
PETRO CRK&SPRD EURO	MGB	0	0	-	0	-	0	0	-	
PETRO CRK&SPRD EURO	MUD	0	0	-	0	-	0	0.69	-100.0%	
PETRO CRK&SPRD EURO	NBB	0	0	-	0	-	0	0.03	-100.0%	
PETRO CRK&SPRD EURO	NOB	9	0.57	1533.4%	3.27	185.2%	3	2.12	18.6%	
PETROLEUM PRODUCTS	1NM	1	0.95	50.0%	6.82	-79.0%	4	5.21	-26.7%	
PETROLEUM PRODUCTS	BEB	0	0	-	0	-	0	0	-	
PETROLEUM PRODUCTS	BEF	0	0	-	0	-	0	0	-	
PETROLEUM PRODUCTS	CMS	3	0	-	2.27	25.7%	2	0	-	
PETROLEUM PRODUCTS	EWG	47	3.57	1217.3%	29.73	58.3%	18	24.84	-27.0%	
PETROLEUM PRODUCTS	H5F	0	0	-	0	-	0	16.1	-98.0%	
PETROLEUM PRODUCTS	JCC	5	0	-	16.59	-72.2%	8	12.09	-34.0%	
PETROLEUM PRODUCTS	MME	0	0	-	0	-	0	0.85	-100.0%	
PETROLEUM PRODUCTS	MPE	0	0	-	0	-	0	0	-	
PETROLEUM PRODUCTS	NCC	0	0	-	0	-	0	0	-	
PETROLEUM PRODUCTS	R5E	0	0	-	0	-	0	0.01	-100.0%	
PETROLEUM PRODUCTS	R5F	2	0.62	223.1%	0.68	193.3%	2	0.59	219.5%	
PETROLEUM PRODUCTS	S53	0	0	-	0	-	0	0.22	-100.0%	
PETROLEUM PRODUCTS	UCS	0	3.1	-100.0%	0	-	0	0.34	-100.0%	
PETROLEUM PRODUCTS	UP5	0	0	-	0	-	0	0	-	
PETROLEUM PRODUCTS	VU	0	3.57	-100.0%	0	-	2	6.07	-72.8%	
PETROLEUM PRODUCTS ASIA	E6M	0	0.24	-100.0%	0.45	-100.0%	0	0.42	-87.4%	
PETROLEUM PRODUCTS ASIA	MJN	12	8.1	50.0%	6.18	96.4%	11	36.43	-69.0%	
PETRO OUTRIGHT EURO	OB	0	0	-	7.64	-100.0%	1	0.53	124.2%	
PETRO OUTRIGHT EURO	OC	0	0	-	0	-	0	0	-	
PETRO OUTRIGHT EURO	OD	2	3.57	-48.0%	5.91	-68.6%	4	12.99	-66.4%	
PETRO OUTRIGHT EURO	OE	0	0	-	0	-	0	0	-	
PETRO OUTRIGHT EURO	OF	0	0	-	0	-	0	3.03	-98.4%	

NYMEX/COMEX Exchange ADV Report - Monthly

September 2021

Page 11 of 17

Commodity	September 2021			AUG 2021		Y.T.D 2021			Y.T.D 2020	
	ADV SEP 2021	ADV SEP 2020	% CHG	ADV	% CHG	ADV	ADV	% CHG	ADV	% CHG
Energy Futures										
PETRO OUTRIGHT EURO	1T	0	0	-	0.45	-100.0%	0	0	-	-
PETRO OUTRIGHT EURO	5L	0	0	-	0	-	0	0.34	-100.0%	-
PETRO OUTRIGHT EURO	63	0	0	-	0	-	0	0.11	-100.0%	-
PETRO OUTRIGHT EURO	7I	0	0	-	0	-	0	0.58	-54.3%	-
PETRO OUTRIGHT EURO	7R	0	1.05	-77.3%	1.45	-83.6%	0	0.61	-63.6%	-
PETRO OUTRIGHT EURO	CBB	0	0	-	1.5	-100.0%	0	0.34	-49.0%	-
PETRO OUTRIGHT EURO	CGB	0	0.71	-100.0%	0	-	0	0.12	-100.0%	-
PETRO OUTRIGHT EURO	CPB	8	9.05	-12.1%	8	-0.6%	18	9.04	101.3%	-
PETRO OUTRIGHT EURO	EFF	0	0	-	0	-	0	0.21	-100.0%	-
PETRO OUTRIGHT EURO	EFM	0	0	-	0	-	0	0	-	-
PETRO OUTRIGHT EURO	ENS	0	0	-	0	-	0	0	-	-
PETRO OUTRIGHT EURO	EWN	11	0	-	19.32	-40.8%	8	1.03	711.0%	-
PETRO OUTRIGHT EURO	FLB	0	0	-	0	-	0	0	-	-
PETRO OUTRIGHT EURO	GNO	0	0	-	0	-	0	0.05	-100.0%	-
PETRO OUTRIGHT EURO	H5G	0	0	-	0	-	0	1.43	-100.0%	-
PETRO OUTRIGHT EURO	JFB	0	0	-	0	-	0	0.05	11.8%	-
PETRO OUTRIGHT EURO	M1B	48	52.52	-9.4%	76.59	-37.9%	63	32.24	95.3%	-
PETRO OUTRIGHT EURO	MBB	1	0	-	0	-	1	0.16	704.4%	-
PETRO OUTRIGHT EURO	MBN	5	20.95	-76.1%	6.82	-26.7%	17	15.64	11.1%	-
PETRO OUTRIGHT EURO	MEF	3	9.05	-70.5%	15.09	-82.3%	12	6.45	87.8%	-
PETRO OUTRIGHT EURO	MQA	1	0	-	0	-	0	0	-	-
PETRO OUTRIGHT EURO	R53	2	0	-	0	-	0	0.83	-41.1%	-
PETRO OUTRIGHT EURO	R5B	0	0	-	0	-	0	0.05	463.1%	-
PETRO OUTRIGHT EURO	R5M	87	17	413.7%	82.36	6.0%	52	19.15	173.8%	-
PETRO OUTRIGHT EURO	R5O	28	54.38	-47.7%	29.05	-2.1%	34	39.75	-14.8%	-
PETRO OUTRIGHT EURO	RBM	0	0	-	0	-	0	0.31	-42.1%	-
PETRO OUTRIGHT EURO	S5B	0	0.19	-100.0%	0	-	0	0.03	-16.1%	-
PETRO OUTRIGHT EURO	S5F	5	8.19	-41.3%	5.23	-8.0%	5	5.29	0.1%	-
PETRO OUTRIGHT EURO	S5M	107	68	57.6%	61.95	72.9%	82	71.06	15.4%	-
PETRO OUTRIGHT EURO	S5O	46	61.76	-25.9%	48.82	-6.3%	49	35.01	40.4%	-
PETRO OUTRIGHT EURO	SMU	0	0	-	6.82	-100.0%	6	0	-	-
PETRO OUTRIGHT EURO	T0	0	0	-	0	-	0	0	-	-
PETRO OUTRIGHT EURO	T2B	0	0	-	0	-	0	0.11	-100.0%	-
PETRO OUTRIGHT EURO	ULB	0	0	-	0	-	0	0.08	-100.0%	-
PETRO OUTRIGHT EURO	UNB	0	0	-	0	-	0	1.59	-100.0%	-

NYMEX/COMEX Exchange ADV Report - Monthly

September 2021

Page 12 of 17

Commodity	September 2021			September 2021			September 2021		
	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG	
Energy Futures									
PETRO OUTHRIGHT EURO	V0	7	0	-	7.64	-6.5%	2	0	-
PETRO OUTHRIGHT NA	A8B	4	0	-	13.64	-73.8%	5	0	-
PETRO OUTHRIGHT NA	AB6	2	1.05	127.3%	0	-	9	2.95	222.2%
PETRO OUTHRIGHT NA	BCR	75	4.76	1475.0%	59.55	26.0%	82	7.01	1073.4%
PETRO OUTHRIGHT NA	DBB	0	0	-	0	-	0	0.4	-100.0%
PETRO OUTHRIGHT NA	H5B	0	0	-	0	-	0	9.7	-100.0%
PETRO OUTHRIGHT NA	JE	0	0	-	0	-	1	4.52	-67.7%
PETRO OUTHRIGHT NA	JET	74	16.67	342.9%	31.82	132.0%	19	36.64	-48.1%
PETRO OUTHRIGHT NA	JTB	16	0	-	0	-	4	10.66	-66.8%
PETRO OUTHRIGHT NA	MBL	0	0	-	0	-	2	0.72	185.4%
PETRO OUTHRIGHT NA	MEN	4	0	-	1.59	160.4%	3	2.95	-4.2%
PETRO OUTHRIGHT NA	MEO	19	42.33	-54.9%	32.14	-40.6%	23	57.64	-60.5%
PETRO OUTHRIGHT NA	MFD	0	0	-	0	-	0	0.2	-100.0%
PETRO OUTHRIGHT NA	MMF	0	0	-	0	-	0	0.37	-6.7%
PJM AD HUB 5MW REAL TIME	V3	0	0	-	0	-	0	0	-
PJM AD HUB 5MW REAL TIME	Z9	0	0	-	0	-	0	0	-
PJM DAILY	JD	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	R7	0	0	-	0	-	0	0	-
PJM DAYTON DA PEAK	D7	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	B3	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	B6	0	0	-	0	-	0	0	-
PJM 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	0	-
PJM WESTH RT PEAK	L1	0	0	-	0	-	0	83.67	-100.0%
PLASTICS	PGP	74	57.95	27.9%	24.09	207.6%	63	53.81	16.8%
PREMIUM UNLD 10P FOB MED	3G	0	0	-	0	-	0	0.84	-96.8%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	57	65.14	-12.6%	105.73	-46.2%	67	75.26	-10.6%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	573	1,401.67	-59.1%	979.32	-41.5%	782	1,149.86	-32.0%
RBOB CALENDAR SWAP	RL	359	340.43	5.4%	304.14	17.9%	327	272.42	20.1%
RBOB CRACK SPREAD	RM	56	26.19	112.7%	34.77	60.2%	96	57.54	66.6%
RBOB GASOLINE BALMO CLNDR	1D	90	14.05	539.0%	82.95	8.2%	39	28.03	38.3%

NYMEX/COMEX Exchange ADV Report - Monthly

September 2021

Page 13 of 17

Commodity		September 2021			September 2021			September 2021		
		ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG	
Energy Futures										
RBOB PHY	RBL	0	0	-	0	-	0	0	-	
RBOB VS HEATING OIL SWAP	RH	0	17.86	-100.0%	27.27	-100.0%	6	28.92	-79.7%	
SAN JUAN BASIS SWAP	NJ	0	0	-	0	-	0	0	-	
SINGAPORE 180CST BALMO	BS	0	0	-	0	-	0	0.22	-100.0%	
SINGAPORE 380CST BALMO	BT	0	0	-	0	-	0	0.21	-74.2%	
SINGAPORE 380CST FUEL OIL	SE	7	2.81	161.0%	2.36	210.3%	9	10.95	-19.0%	
SINGAPORE FUEL 180CST CAL	UA	0	0.86	-100.0%	0	-	0	1.14	-100.0%	
SINGAPORE FUEL OIL 180 CS	GMS	1	0	-	0	-	0	0	-	
SINGAPORE FUEL OIL SPREAD	SD	0	0	-	0	-	0	0.42	-100.0%	
SINGAPORE GASOIL	MAF	16	6.19	157.7%	18.64	-14.4%	13	9.84	32.3%	
SINGAPORE GASOIL	MTB	0	0	-	0.82	-100.0%	0	0.33	-31.9%	
SINGAPORE GASOIL	MTS	19	6.05	215.0%	25.18	-24.4%	17	16.98	-1.0%	
SINGAPORE GASOIL	SBM	1	2.71	-56.1%	0.36	227.4%	1	1.94	-67.7%	
SINGAPORE GASOIL CALENDAR	MSG	46	16.95	169.9%	55.77	-17.9%	41	37.41	10.9%	
SINGAPORE GASOIL SWAP	SG	75	28.1	168.5%	40	88.6%	66	42.21	57.5%	
SINGAPORE GASOIL VS ICE	GA	59	0	-	60.68	-2.3%	50	1.49	3261.0%	
SINGAPORE JET KERO BALMO	BX	0	0	-	0	-	0	1.83	-100.0%	
SINGAPORE JET KERO GASOIL	RK	29	0	-	22.27	28.3%	11	0	-	
SINGAPORE JET KEROSENE SW	KS	20	35.71	-45.3%	0	-	8	32.37	-75.4%	
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	14	0	-	0	-	3	0.93	250.4%	
SINGAPORE MOGAS 92 UNLEADED SWP	1N	33	0	-	57.27	-42.5%	26	128.47	-79.6%	
Sumas Basis Swap	NK	0	0	-	0	-	0	0	-	
TC2 ROTTERDAM TO USAC 37K	TM	0	0	-	0	-	1	0.24	134.6%	
TC5 RAS TANURA TO YOKOHAM	TH	7	0	-	2.05	225.9%	2	0.74	129.8%	
TCO BASIS SWAP	TC	0	0	-	0	-	0	0	-	
TD3 MEG TO JAPAN 250K MT	TL	18	100.95	-82.3%	0	-	55	103.5	-46.4%	
TEXAS EASTERN ZONE M-3 BA	NX	0	0	-	0	-	0	5.59	-100.0%	
TRANSCO ZONE4 BASIS SWAP	TR	0	0	-	0	-	0	0	-	
UK NBP NAT GAS CAL MTH FUT	UKG	0	7.14	-100.0%	0	-	13	12.22	10.3%	
ULSD UP-DOWN BALMO SWP	1L	175	206.9	-15.5%	138.86	25.9%	226	258.12	-12.4%	
UP DOWN GC ULSD VS NMX HO	LT	2,106	2,073.81	1.6%	2,131.18	-1.2%	1,649	2,259.81	-27.0%	
WAHA BASIS	NW	0	0	-	0	-	0	0	-	
WTI-BRENT BULLET SWAP	BY	0	0	-	0	-	0	0	-	
WTI-BRENT CALENDAR SWAP	BK	3,957	1,399.62	182.7%	2,277.05	73.8%	2,208	1,863.9	18.4%	
WTI CALENDAR	CS	2,187	1,251.62	74.7%	2,237.41	-2.3%	2,492	2,906.25	-14.3%	

NYMEX/COMEX Exchange ADV Report - Monthly

September 2021

Page 14 of 17

Commodity		September 2021			AUG 2021		Y.T.D 2021			Y.T.D 2020	
		ADV SEP 2021	ADV SEP 2020	% CHG	ADV	% CHG	ADV	ADV	% CHG	ADV	% CHG
Energy Futures											
WTI MIDLAND CRUDE OIL	WTL	0	0	-	40.91	-100.0%	14	1.59	789.7%		
WTS (ARGUS) VS WTI SWAP	FF	23	158.57	-85.3%	27.27	-14.4%	166	282.41	-41.3%		
WTS (ARGUS) VS WTI TRD MT	FH	11	20	-46.4%	50.45	-78.8%	32	59.84	-46.0%		
Energy Options											
BRENT CALENDAR SWAP	BA	1	0	-	0	-	15	39.84	-61.4%		
BRENT CRUDE OIL 1 M CSO	9C	857	0	-	4,872.73	-82.4%	1,045	188.23	455.2%		
BRENT OIL LAST DAY	BE	1,825	1,517	20.3%	781.18	133.6%	1,018	1,737.33	-41.4%		
BRENT OIL LAST DAY	BZO	590	1,542.9	-61.8%	708.23	-16.7%	1,163	2,221.66	-47.7%		
BRENT OIL LAST DAY	OS	0	1.19	-100.0%	0	-	0	0.13	-100.0%		
COAL API2 INDEX	F2C	22	0	-	7.27	197.9%	7	0	-		
COAL API2 INDEX	F2Q	0	0	-	0	-	5	0	-		
CRUDE OIL	6Y	0	0	-	0	-	0	0	-		
CRUDE OIL 1MO	WA	2,518	2,573.81	-2.2%	2,471.59	1.9%	5,957	9,382.18	-36.5%		
CRUDE OIL APO	AO	1,709	922.14	85.4%	537.64	217.9%	1,559	2,507.95	-37.8%		
CRUDE OIL CALNDR STRIP	6F	0	0	-	0	-	0	0.26	-100.0%		
CRUDE OIL PHY	CD	0	0	-	0	-	0	9.79	-100.0%		
CRUDE OIL PHY	LC	463	305.52	51.5%	265.45	74.4%	463	564.83	-18.0%		
CRUDE OIL PHY	LO	115,679	104,108.52	11.1%	107,584.68	7.5%	113,222	122,580.03	-7.6%		
CRUDE OIL PHY	LO1	1,807	534.81	238.0%	1,495.23	20.9%	913	881.78	3.6%		
CRUDE OIL PHY	LO2	1,102	322.19	242.0%	844.82	30.4%	696	511.1	36.2%		
CRUDE OIL PHY	LO3	671	266.9	151.3%	1,132.14	-40.8%	648	557.97	16.2%		
CRUDE OIL PHY	LO4	1,221	542.24	125.2%	1,635.27	-25.3%	1,013	883.02	14.7%		
CRUDE OIL PHY	LO5	2	0	-	0	-	222	253.51	-12.4%		
ELEC FINSETTLED	PJN	0	2.05	-100.0%	0	-	0	0.23	-100.0%		
ETHANOL SWAP	CVR	134	320.43	-58.2%	114.32	17.2%	128	217.67	-41.2%		
ETHANOL SWAP	GVR	0	0	-	0	-	0	3.17	-100.0%		
HEATING OIL CRK SPD AVG PRICE OPTION	3W	21	0	-	27.27	-21.4%	11	0	-		
HEATING OIL PHY	FZ	58	0	-	45.45	28.3%	12	0	-		
HEATING OIL PHY	LB	6	10.9	-45.0%	0	-	9	17.58	-49.8%		
HEATING OIL PHY	OH	1,106	524.9	110.7%	334.95	230.2%	371	643.92	-42.4%		
HENRY HUB FINANCIAL LAST	E7	196	384.67	-49.1%	79.14	147.4%	426	329.05	29.4%		
HO 1 MONTH CLNDR OPTIONS	FA	10	0	-	0	-	1	0.53	101.0%		
LLS CRUDE OIL	WTO	0	66.67	-100.0%	0	-	0	7.41	-100.0%		

NYMEX/COMEX Exchange ADV Report - Monthly

September 2021

Page 15 of 17

Commodity	September 2021			AUG 2021		Y.T.D 2021			Y.T.D 2020	
	ADV SEP 2021	ADV SEP 2020	% CHG	ADV	% CHG	ADV	ADV	% CHG	ADV	% CHG
Energy Options										
MCCLOSKY ARA ARGS COAL	MTO	0	0	-	0	-	3	30.81	-90.7%	
MCCLOSKY RCH BAY COAL	MFO	0	0	-	0	-	0	2.25	-100.0%	
NATURAL GAS 1 M CSO FIN	G4	3,195	9,328.19	-65.7%	2,986.36	7.0%	2,302	4,742.95	-51.5%	
NATURAL GAS 2 M CSO FIN	G2	0	57.14	-100.0%	618.18	-100.0%	103	65.08	58.6%	
NATURAL GAS 3 M CSO FIN	G3	2,033	3,022.38	-32.7%	2,585.23	-21.4%	1,319	2,546.43	-48.2%	
NATURAL GAS 5 M CSO FIN	G5	0	0	-	102.27	-100.0%	71	60.58	17.7%	
NATURAL GAS 6 M CSO FIN	G6	119	47.62	150.0%	547.73	-78.3%	534	784.66	-32.0%	
NATURAL GAS OPT	JKO	90	0	-	50.91	76.8%	89	0	-	
NATURAL GAS OPT	TFO	36	351.43	-89.8%	440.91	-91.9%	817	985.61	-17.1%	
NATURAL GAS OPTION ON CALENDAR STR	6J	48	161.9	-70.6%	577.27	-91.8%	326	119.05	173.5%	
NATURAL GAS PHY	KD	113	102.38	10.7%	56.82	99.5%	102	198.11	-48.6%	
NATURAL GAS PHY	LN	137,914	129,125.1	6.8%	129,140.73	6.8%	102,924	112,904.86	-8.8%	
NATURAL GAS PHY	ON	6,580	6,806.67	-3.3%	4,268.14	54.2%	4,287	6,240.47	-31.3%	
NATURAL GAS SUMMER STRIP	4D	0	0	-	0	-	0	2.12	-100.0%	
NATURAL GAS WINTER STRIP	6I	0	0	-	0	-	0	3.17	-100.0%	
N ROCKIES PIPE SWAP	ZR	0	0	-	0	-	0	0	-	
NY HARBOR HEAT OIL SWP	AT	85	54.62	55.5%	47.82	77.7%	48	86.28	-44.9%	
PETROCHEMICALS	4H	37	2	1726.2%	108.23	-66.3%	49	3.44	1318.1%	
PETROCHEMICALS	4J	29	0	-	0	-	7	3.33	109.8%	
PETROCHEMICALS	4K	0	0	-	0	-	0	0	-	
PETROCHEMICALS	CPR	0	0	-	0	-	1	0.67	43.6%	
PETRO OUTRIGHT EURO	BCO	0	0	-	0	-	0	0.03	-100.0%	
PETRO OUTRIGHT NA	1N5	0	0	-	0	-	0	1.06	-100.0%	
PETRO OUTRIGHT NA	DAP	1	2.86	-50.0%	1.36	4.8%	6	6.32	-4.1%	
PJM WES HUB PEAK CAL MTH	6OA	0	0	-	0	-	0	4.07	-100.0%	
PJM WES HUB PEAK LMP 50MW	PMA	0	0	-	0	-	0	0	-	
RBOB CALENDAR SWAP	RA	2	2.38	-30.0%	0	-	6	5.72	10.7%	
RBOB PHY	OB	226	368.76	-38.8%	535.18	-57.9%	362	401.92	-9.9%	
RBOB PHY	RF	0	0	-	1.36	-100.0%	3	5.39	-52.6%	
SAN JUAN PIPE SWAP	PJ	0	0	-	0	-	0	0	-	
SHORT TERM	U11	0	2.38	-100.0%	0	-	0	0.79	-66.5%	
SHORT TERM	U12	0	0	-	0	-	1	2.12	-74.9%	
SHORT TERM	U13	0	0	-	0	-	1	3.17	-66.5%	
SHORT TERM	U14	0	0	-	0	-	0	1.06	-100.0%	
SHORT TERM	U15	2	4.76	-50.0%	0	-	2	3.7	-49.7%	

NYMEX/COMEX Exchange ADV Report - Monthly

September 2021

Page 16 of 17

Commodity	September 2021			September 2021			Y.T.D 2021			Y.T.D 2020		
	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG	
Energy Options												
SHORT TERM	U22	0	0	-	0	-	0	0	-	0	0	-
SHORT TERM	U23	0	0	-	0	-	0	0.53	-100.0%	0	0.53	-100.0%
SHORT TERM	U24	0	0	-	0	-	1	0.26	101.0%	1	0.26	101.0%
SHORT TERM	U25	0	0	-	0	-	2	0	-	2	0	-
SHORT TERM	U26	0	0	-	0	-	0	0	-	0	0	-
SHORT TERM NATURAL GAS	U01	0	0	-	6.82	-100.0%	1	2.65	-54.8%	1	2.65	-54.8%
SHORT TERM NATURAL GAS	U02	14	2.38	500.0%	0	-	3	2.38	45.2%	3	2.38	45.2%
SHORT TERM NATURAL GAS	U03	0	9.52	-100.0%	0	-	1	3.44	-84.5%	1	3.44	-84.5%
SHORT TERM NATURAL GAS	U04	0	4.76	-100.0%	2.27	-100.0%	2	7.14	-73.9%	2	7.14	-73.9%
SHORT TERM NATURAL GAS	U05	0	0	-	0	-	1	1.85	-42.6%	1	1.85	-42.6%
SHORT TERM NATURAL GAS	U06	0	0	-	0	-	4	0.53	704.1%	4	0.53	704.1%
SHORT TERM NATURAL GAS	U07	0	0	-	0	-	2	2.91	-40.6%	2	2.91	-40.6%
SHORT TERM NATURAL GAS	U08	0	0	-	0	-	0	1.85	-85.6%	0	1.85	-85.6%
SHORT TERM NATURAL GAS	U09	5	2.38	100.0%	0	-	2	0.26	503.1%	2	0.26	503.1%
SHORT TERM NATURAL GAS	U10	5	4.76	0.0%	0	-	1	2.38	-77.7%	1	2.38	-77.7%
SHORT TERM NATURAL GAS	U16	0	0	-	0	-	0	0.53	-24.6%	0	0.53	-24.6%
SHORT TERM NATURAL GAS	U17	0	0	-	0	-	1	1.72	-53.6%	1	1.72	-53.6%
SHORT TERM NATURAL GAS	U18	0	2.38	-100.0%	4.55	-100.0%	1	0.79	-33.0%	1	0.79	-33.0%
SHORT TERM NATURAL GAS	U19	0	0	-	0	-	0	1.46	-100.0%	0	1.46	-100.0%
SHORT TERM NATURAL GAS	U20	14	0	-	0	-	2	1.59	0.5%	2	1.59	0.5%
SHORT TERM NATURAL GAS	U21	5	0	-	0	-	2	1.06	50.8%	2	1.06	50.8%
SHORT TERM NATURAL GAS	U27	0	0	-	2.27	-100.0%	0	3.44	-92.3%	0	3.44	-92.3%
SHORT TERM NATURAL GAS	U28	0	0	-	0	-	1	3.17	-83.2%	1	3.17	-83.2%
SHORT TERM NATURAL GAS	U29	0	2.38	-100.0%	0	-	0	5.03	-94.7%	0	5.03	-94.7%
SHORT TERM NATURAL GAS	U30	0	2.38	-100.0%	0	-	1	5.69	-76.6%	1	5.69	-76.6%
SHORT TERM NATURAL GAS	U31	0	0	-	0	-	0	0.79	-100.0%	0	0.79	-100.0%
WTI-BRENT BULLET SWAP	BV	2,550	645.71	294.9%	356.82	614.6%	1,351	2,384.56	-43.3%	1,351	2,384.56	-43.3%
WTI CRUDE OIL 1 M CSO FI	7A	1,020	3,248.57	-68.6%	2,745.45	-62.8%	3,434	4,116.3	-16.6%	3,434	4,116.3	-16.6%
Ag Products Futures												
COFFEE	KT	0	0	-	0	-	0	0.01	0.0%	0	0.01	0.0%
COTTON	TT	0	0.19	-100.0%	0	-	0	0.16	-100.0%	0	0.16	-100.0%

NYMEX/COMEX Exchange ADV Report - Monthly

September 2021

Page 17 of 17

Commodity	September 2021			September 2020			September 2021		
	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG	
Ag Products Futures									
SUGAR 11	YO	0	0	-	0	-	0	0.05	-100.0%
TOTAL FUTURES GROUP									
Ag Products Futures		0	0.19	-100.0%	0	-	0	0.22	-95.2%
Energy Futures		2,020,502	1,746,606.95	15.7%	1,871,442.86	8.0%	1,918,613	2,268,656.7	-15.4%
Metals Futures		391,369	675,310.81	-42.0%	425,851.36	-8.1%	519,870	667,974.98	-22.2%
TOTAL FUTURES		2,411,871	2,421,917.95	-0.4%	2,297,294.23	5.0%	2,438,483.06	2,936,631.9	-17.0%
TOTAL OPTIONS GROUP									
Energy Options		284,120	267,312.67	6.3%	268,124.05	6.0%	247,077	279,306.68	-11.5%
Metals Options		45,827	58,769.24	-22.0%	40,853.77	12.2%	53,067	76,084.66	-30.3%
TOTAL OPTIONS		329,947	326,081.9	1.2%	308,977.82	6.8%	300,144.01	355,391.34	-15.5%
TOTAL COMBINED									
Metals		437,196	734,080.05	-40.4%	466,705.14	-6.3%	572,936	744,059.64	-23.0%
Energy		2,304,621	2,013,919.62	14.4%	2,139,566.91	7.7%	2,165,691	2,547,963.38	-15.0%
Ag Products		0	0.19	-100.0%	0	-	0	0.22	-95.2%
GRAND TOTAL		2,741,817	2,747,999.86	-0.2%	2,606,272.05	5.2%	2,738,627.06	3,292,023.24	-16.8%