

NYMEX/COMEX Exchange ADV Report - Monthly

October 2021

Page 1 of 17

Commodity		ADV OCT 2021	ADV OCT 2020	% CHG	ADV SEP 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Metals Futures									
COMEX GOLD	GC	196,144	211,149.64	-7.1%	186,961.81	4.9%	235,698	321,872.21	-26.8%
NYMEX HOT ROLLED STEEL	HR	1,105	1,037.41	6.5%	1,143	-3.3%	1,001	873.51	14.6%
NYMEX PLATINUM	PL	14,263	12,324.55	15.7%	23,816.86	-40.1%	17,421	18,169.93	-4.1%
PALLADIUM	PA	2,046	1,574.73	29.9%	2,315.05	-11.6%	2,308	2,826.76	-18.3%
URANIUM	UX	3	0.05	5446.8%	1.19	112.0%	6	8.79	-35.6%
COMEX SILVER	SI	56,397	74,801.23	-24.6%	54,457.86	3.6%	80,290	105,711.2	-24.0%
COMEX E-Mini GOLD	QO	896	705.41	27.1%	1,348.05	-33.5%	1,084	1,592.97	-32.0%
COMEX E-Mini SILVER	QI	180	271.5	-33.8%	149.38	20.4%	283	448.48	-36.9%
COMEX COPPER	HG	85,053	83,508.05	1.8%	67,107.19	26.7%	102,605	97,400.92	5.3%
COMEX MINY COPPER	QC	423	107	295.1%	194.05	117.9%	225	46.28	385.6%
ALUMINUM	A38	0	0	-	0	-	1	0	-
ALUMINUM	AEP	82	230	-64.5%	38.76	110.6%	129	166.26	-22.5%
ALUMINUM	ALA	4	16.36	-73.8%	11.19	-61.7%	17	7.63	128.7%
ALUMINUM	ALI	710	127.27	457.6%	764.95	-7.2%	555	183.06	203.4%
ALUMINUM	AUP	434	311.68	39.1%	218	98.9%	304	467.61	-35.0%
ALUMINUM	CUP	0	0	-	0	-	0	0.24	-100.0%
ALUMINUM	EDP	219	96.91	125.6%	209	4.6%	160	176.21	-9.5%
ALUMINUM	MJP	51	35.45	45.1%	0	-	15	49.81	-69.5%
COBALT METAL FUTURES	COB	9	0	-	1.19	620.0%	14	0	-
COPPER	HGS	10	79.27	-87.2%	65	-84.4%	109	150.23	-27.7%
FERROUS PRODUCTS	BUS	60	56.59	6.9%	68.81	-12.1%	71	92.72	-23.5%
GOLD	4GC	0	0.91	-100.0%	0	-	1	3	-81.5%
GOLD	SGC	72	46.23	56.2%	200.81	-64.1%	81	81.22	-0.5%
GOLD	SGU	542	183.23	196.0%	713.14	-23.9%	278	261.27	6.3%
HOT ROLLED COIL STEEL FUTURES	EHR	37	54.55	-31.5%	43.62	-14.3%	52	19.73	165.7%
IRON ORE 62 CHINA TSI FUTURES	TIO	0	0	-	0	-	0	68.71	-100.0%
IRON ORE CHINA	TIO	29	48.55	-40.4%	47.62	-39.2%	45	25.67	74.9%
METALS	HDG	0	0	-	4.76	-100.0%	1	0.14	381.2%
METALS	LTH	0	0	-	0.24	-100.0%	0	0	-
MICRO GOLD	MGC	50,223	77,293.41	-35.0%	45,468.81	10.5%	57,047	88,127.73	-35.3%
SILVER	SIL	4,931	11,169.59	-55.9%	6,018.9	-18.1%	9,425	9,046.01	4.2%
Metals Options									
ALUMINUM	ALO	0	0	-	0	-	11	0.71	1414.4%

NYMEX/COMEX Exchange ADV Report - Monthly

October 2021

Page 2 of 17

Commodity		October 2021			October 2021			Page 2 of 17		
		ADV OCT 2021	ADV OCT 2020	% CHG	ADV SEP 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG	
Metals Options										
COMEX COPPER	HX	3,089	920.86	235.5%	2,530.19	22.1%	3,196	1,795.14	78.0%	
COMEX GOLD	OG	35,167	39,885.27	-11.8%	28,562.24	23.1%	33,515	55,088.34	-39.2%	
COMEX SILVER	SO	4,630	6,284.09	-26.3%	6,314.19	-26.7%	7,464	9,213.5	-19.0%	
COPPER	H1E	0	0	-	0.1	-50.0%	0	5.13	-95.6%	
COPPER	H2E	0	0.09	-100.0%	0.1	-100.0%	0	3.26	-93.7%	
COPPER	H3E	0	0	-	0.05	800.4%	0	3.52	-95.5%	
COPPER	H4E	0	0	-	0.48	-80.0%	1	1.75	-59.3%	
COPPER	H5E	0	0	-	0	-	0	3.28	-99.0%	
GOLD	OG1	992	651.82	52.1%	2,046.19	-51.5%	2,013	1,658.23	21.4%	
GOLD	OG2	1,463	1,424.14	2.7%	1,870.38	-21.8%	1,986	1,795.13	10.6%	
GOLD	OG3	1,689	1,235.77	36.7%	2,061.29	-18.0%	1,990	1,567.22	27.0%	
GOLD	OG4	1,582	1,171.55	35.1%	1,418.86	11.5%	1,303	1,356.22	-3.9%	
GOLD	OG5	1,613	1,535.59	5.0%	0	-	591	591.29	0.0%	
HOT ROLLED COIL STEEL CALL OPTION	HRO	0	0	-	0	-	0	0.36	-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	17.73	-100.0%	
IRON ORE 62 CHINA TSI PUT OPTION	ICT	0	0	-	0	-	0	30.09	-100.0%	
IRON ORE CHINA	ICT	7	3.64	96.4%	11.43	-37.5%	30	1.8	1546.7%	
NYMEX HOT ROLLED STEEL	HRO	17	10.23	69.9%	33.33	-47.9%	14	3.91	263.4%	
NYMEX PLATINUM	PO	161	61.05	164.0%	132.48	21.6%	146	125.31	16.1%	
PALLADIUM	PAO	8	4.64	76.7%	62.57	-86.9%	31	31.51	-0.3%	
SILVER	SO1	107	31.73	238.0%	196.05	-45.3%	149	118.34	25.8%	
SILVER	SO2	133	76.55	74.0%	257.95	-48.4%	160	110.99	44.3%	
SILVER	SO3	195	81.68	138.3%	166.29	17.0%	139	97.35	42.6%	
SILVER	SO4	162	49.55	227.6%	162.71	-0.2%	93	73.5	27.0%	
SILVER	SO5	142	67	112.4%	0	-	42	35.75	18.2%	
Energy Futures										
CRUDE OIL PHY	CL	1,167,812	775,590.64	50.6%	901,794.05	29.5%	995,226	1,142,492.58	-12.9%	
CRUDE OIL	WS	0	454.55	-100.0%	0	-	18	101.53	-82.4%	
MINY WTI CRUDE OIL	QM	20,558	13,954.14	47.3%	16,092.62	27.7%	19,918	29,645.68	-32.8%	
BRENT OIL LAST DAY	BZ	100,752	75,393.14	33.6%	89,348.14	12.8%	96,872	107,353.27	-9.8%	

NYMEX/COMEX Exchange ADV Report - Monthly

October 2021

Page 3 of 17

Commodity		October 2021			Page 3 of 17				
		ADV OCT 2021	ADV OCT 2020	% CHG	ADV SEP 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Energy Futures									
HEATING OIL PHY	HO	185,065	168,847.23	9.6%	169,445	9.2%	153,537	178,231.55	-13.9%
HTG OIL	BH	1	0	-	0	-	1	0.51	15.9%
MINY HTG OIL	QH	0	0.36	-47.6%	0.24	-20.0%	0	0.25	18.5%
RBOB PHY	RB	190,291	165,231.23	15.2%	190,549.9	-0.1%	193,249	187,999.6	2.8%
MINY RBOB GAS	QU	0	0.45	-26.7%	0.33	0.0%	0	0.33	24.0%
NATURAL GAS	HP	12,634	7,495.41	68.6%	13,117.14	-3.7%	7,800	7,536.73	3.5%
LTD NAT GAS	HH	19,252	18,633.14	3.3%	21,183.05	-9.1%	16,122	12,691.03	27.0%
MINY NATURAL GAS	QG	25,209	9,434.82	167.2%	17,507.86	44.0%	8,540	5,985.09	42.7%
PJM MONTHLY	JM	0	0	-	0	-	0	0	-
NATURAL GAS PHY	NG	429,581	423,331.45	1.5%	495,593.95	-13.3%	394,083	487,488.11	-19.2%
RBOB GAS	RT	1	0.55	109.5%	0	-	0	0.4	1.0%
3.5% FUEL OIL CID MED SWA	7D	0	0	-	0	-	0	0.09	-100.0%
AEP-DAYTON HUB DAILY	VD	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	E5	256	319.09	-19.9%	768.57	-66.7%	418	270.17	54.7%
ARGUS PROPAN FAR EST INDE	7E	394	278.41	41.5%	374.24	5.2%	296	248.45	19.0%
ARGUS PROPAN(SAUDI ARAMCO	9N	108	126.23	-14.3%	102.76	5.2%	87	109	-19.9%
AUSTRIALIAN COKE COAL	ALW	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	J9	0	0	-	14.29	-100.0%	6	6.66	-5.6%
BRENT CALENDAR SWAP	CY	294	455.18	-35.4%	1,232.86	-76.2%	475	351.36	35.1%
BRENT FINANCIAL FUTURES	BB	0	0	-	0	-	19	10.43	83.6%
BRENT FINANCIAL FUTURES	MBC	0	0	-	0	-	0	0.88	-100.0%
BRENT FINANCIAL FUTURES	MDB	0	0	-	0	-	0	1.23	-73.6%
BRENT OIL LAST DAY	BZL	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	BZS	0	0	-	0	-	0	0	-
CAR VINTAGE	GEO	93	0	-	115.81	-19.6%	45	0	-
CAR VINTAGE	NGO	199	0	-	143.05	38.8%	87	0	-
CHICAGO ETHANOL SWAP	CU	3,958	3,053	29.6%	3,081.38	28.5%	3,515	3,557.47	-1.2%
CHICAGO ULSD PL VS HO SPR	5C	6	2.27	182.9%	3.57	80.0%	18	33.4	-47.0%
CHICAGO UNL GAS PL VS RBO	3C	0	0	-	0	-	2	6.11	-66.7%
CIG BASIS	CI	0	0	-	0	-	0	0	-
CIN HUB 5MW D AH PK	H5	0	0	-	0	-	0	6.38	-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	5	4.82	11.7%	1.9	182.5%	16	12.7	22.7%

NYMEX/COMEX Exchange ADV Report - Monthly

October 2021

Page 4 of 17

Commodity	October 2021			September 2021		Year-to-Date			
	ADV OCT 2021	ADV OCT 2020	% CHG	ADV SEP 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG	
Energy Futures									
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	23	20.77	8.9%	17.1	32.3%	14	19.21	-25.7%
CONWAY PROPANE 5 DECIMALS SWAP	8K	769	586.95	31.0%	1,026.81	-25.1%	711	785.82	-9.5%
CRUDE OIL	LPS	0	0	-	0	-	0	20.36	-100.0%
CRUDE OIL LAST DAY	26	13	0	-	1.86	582.1%	13	3.29	288.3%
CRUDE OIL OUTRIGHTS	42	6	6.82	-9.9%	27.24	-77.4%	15	59.31	-75.5%
CRUDE OIL OUTRIGHTS	CC5	23	50.45	-54.7%	12.14	88.2%	47	25.15	88.5%
CRUDE OIL OUTRIGHTS	CSW	1	168.59	-99.2%	4.29	-66.7%	67	18.5	262.5%
CRUDE OIL OUTRIGHTS	DAB	0	0	-	0	-	0	1.61	-100.0%
CRUDE OIL OUTRIGHTS	DBL	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	GSW	0	0.45	-100.0%	2.86	-100.0%	12	12.89	-8.5%
CRUDE OIL OUTRIGHTS	HTT	3,710	2,423.18	53.1%	2,954.52	25.6%	2,902	3,607.78	-19.6%
CRUDE OIL OUTRIGHTS	LSW	28	100.5	-72.3%	114	-75.6%	49	44.11	11.5%
CRUDE OIL OUTRIGHTS	WCW	144	65.91	118.9%	165	-12.6%	164	114.29	43.8%
CRUDE OIL PHY	CLL	0	0	-	0	-	0	0	-
CRUDE OIL PHY	HCL	0	52.45	-100.0%	0	-	96	182.36	-47.1%
CRUDE OIL PHY	MCL	61,728	0	-	52,781.33	17.0%	22,193	0	-
CRUDE OIL SPRDS	38	0	0	-	0	-	0	0	-
CRUDE OIL SPRDS	ANT	31	0	-	50	-37.1%	20	6.3	214.8%
CRUDE OIL SPRDS	HIL	12	433.91	-97.3%	0	-	26	154.18	-83.4%
CRUDE OIL SPRDS	WTT	2,068	476.73	333.7%	457.71	351.8%	1,211	1,075.02	12.7%
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	3.03	-100.0%

NYMEX/COMEX Exchange ADV Report - Monthly

October 2021

Page 5 of 17

Commodity		October 2021			ADV		Page 5 of 17		
		ADV OCT 2021	ADV OCT 2020	% CHG	ADV SEP 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Energy Futures									
DATED TO FRONTLINE BRENT	FY	43	0	-	28.57	50.0%	13	1.16	1023.3%
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	1.42	-100.0%
DUBAI CRUDE OIL CALENDAR	DC	0	0	-	0	-	0	50.47	-100.0%
DUTCH TTF NATURAL GAS CAL MONTH FUT	TTF	455	1,782.27	-74.5%	1,225.76	-62.9%	2,065	1,615.11	27.9%
EAST/WEST FUEL OIL SPREAD	EW	0	0	-	0	-	0	0	-
EIA FLAT TAX ONHWAY DIESE	A5	2	89.32	-98.1%	15.29	-88.8%	21	43.82	-52.6%
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	0.91	-100.0%	0	-	0	0.28	-83.2%
ETHANOL SWAP	MT2	10	3.64	188.1%	20.48	-48.8%	9	6.82	27.3%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	235	205.05	14.5%	251.52	-6.6%	177	195.72	-9.7%
EURO 3.5% FUEL OIL RDAM B	KR	1	0	-	0.48	200.0%	0	0.31	-28.6%
EURO 3.5% FUEL OIL SPREAD	FK	0	0	-	0	-	0	0.1	-100.0%
EURO GASOIL 10PPM VS ICE	ET	57	0	-	28.43	98.8%	13	0.36	3624.1%
EUROPE 1% FUEL OIL NWE CA	UF	0	0	-	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	0.18	-64.5%
EUROPE 3.5% FUEL OIL RDAM	UV	2	0.55	301.6%	4.76	-54.0%	2	11.24	-81.2%
EUROPEAN GASOIL (ICE)	7F	124	0	-	42.95	188.9%	38	1.46	2524.8%
EUROPEAN NAPHTHA BALMO	KZ	0	0	-	1.1	-100.0%	0	0.39	-47.7%
EUROPEAN NAPHTHA CRACK SPR	EN	73	46.41	56.9%	258.95	-71.9%	79	62.64	25.5%
EUROPE DATED BRENT SWAP	UB	0	0	-	0	-	3	0.33	923.8%
EUROPE JET KERO NWE CALSW	UJ	0	0	-	0	-	0	0	-
EUROPE NAPHTHA CALSWAP	UN	37	22.18	65.5%	27.57	33.2%	29	23.68	22.8%
EURO PROPANE CIF ARA SWA	PS	94	58.36	61.1%	111.67	-15.8%	74	78.33	-5.8%
FREIGHT MARKETS	ACB	0	0	-	0	-	0	3.48	-100.0%
FREIGHT MARKETS	BF1	0	0	-	0	-	0	0.07	-100.0%
FREIGHT MARKETS	BF2	0	5	-100.0%	0	-	1	5.96	-90.4%
FREIGHT MARKETS	BF3	0	0	-	0	-	0	0	-
FREIGHT MARKETS	BL2	5	0	-	3.33	50.0%	1	0	-
FREIGHT MARKETS	FLJ	0	0	-	0.71	-33.3%	0	0	-
FREIGHT MARKETS	FLP	1	6.36	-85.0%	0.19	399.9%	3	10.9	-73.0%

NYMEX/COMEX Exchange ADV Report - Monthly

October 2021

Page 6 of 17

Commodity		October 2021			ADV		Y.T.D 2021			ADV		% CHG
		OCT 2021	OCT 2020	% CHG	SEP 2021	% CHG	Y.T.D 2021	Y.T.D 2020	% CHG			
Energy Futures												
FREIGHT MARKETS	FRC	0	0	-	0	-	0	0.19	76.6%			
FREIGHT MARKETS	T2D	15	1.36	979.1%	9.52	54.5%	4	8.62	-56.5%			
FREIGHT MARKETS	T7C	0	5.23	-100.0%	0	-	0	1.18	-100.0%			
FREIGHT MARKETS	T8C	0	0	-	0	-	0	0	-			
FREIGHT MARKETS	USC	0	0	-	0	-	0	0.43	-100.0%			
FREIGHT MARKETS	USE	0	32.95	-100.0%	0	-	0	3.72	-88.4%			
FUEL OIL CRACK VS ICE	FO	3	3.18	-10.2%	12.14	-76.5%	11	12.23	-13.8%			
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	0.24	-100.0%			
GAS EURO-BOB OXY NWE BARGES	7H	38	32.36	16.2%	44.67	-15.8%	33	67.23	-51.1%			
GAS EURO-BOB OXY NWE BARGES CRK	7K	298	126.95	134.5%	390.14	-23.7%	250	271.26	-7.8%			
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	0.68	4.8%	0.71	0.0%	1	0.47	64.6%			
GASOIL 10PPM VS ICE SWAP	TP	0	0	-	0	-	0	0	-			
GASOIL CALENDAR SWAP	GX	14	1.05	1284.6%	13.33	8.6%	7	1.37	396.7%			
GASOIL CRACK SPREAD CALEN	GZ	72	0.95	7473.1%	211.76	-65.9%	76	58.9	28.4%			
GASOIL MINI CALENDAR SWAP	QA	14	21.14	-33.5%	15.95	-11.9%	17	26.68	-38.1%			
GERMAN POWER BASELOAD CAL MONTH F	DEB	2	0	-	5.14	-57.4%	1	47.17	-97.6%			
GROUP THREE UNLEAD GAS (P	A9	0	0	-	0	-	0	0	-			
GRP THREE ULSD(PLT)VS HEA	A6	300	87.82	242.2%	100.95	197.6%	210	167.72	25.3%			
GRP THREE UNL GS (PLT) VS	A8	107	93.64	14.4%	146.43	-26.8%	126	124.07	1.4%			
GULF COAST 3% FUEL OIL BA	VZ	0	17.05	-100.0%	0	-	3	13.94	-75.6%			
GULF COAST JET FUEL CLNDR	GE	0	0	-	0	-	0	14.94	-100.0%			
GULF COAST JET VS NYM 2 H	ME	807	685.41	17.7%	969.33	-16.7%	1,018	841.09	21.0%			
GULF COAST NO.6 FUEL OIL	MF	15	228.27	-93.6%	66.62	-78.2%	87	533.17	-83.7%			
GULF COAST NO.6 FUEL OIL	MG	448	0	-	334.52	33.8%	118	2.28	5081.4%			
GULF COAST ULSD CALENDAR	LY	0	87	-100.0%	12.43	-100.0%	20	46.11	-57.1%			
GULF COAST ULSD CRACK SPR	GY	0	0	-	0	-	0	6.68	-100.0%			
HEATING OIL BALMO CLNDR S	1G	19	4.55	312.8%	9.52	97.0%	14	6.72	107.0%			
HEATING OIL CRCK SPRD BAL	1H	0	0	-	0	-	12	0	-			
HEATING OIL PHY	HOL	0	0	-	0	-	0	0	-			
HENRY HUB BASIS SWAP	HB	0	0	-	0	-	0	31.66	-100.0%			
HENRY HUB FINANCIAL LAST	NBP	0	0	-	0	-	0	0.36	-100.0%			

NYMEX/COMEX Exchange ADV Report - Monthly

October 2021

Page 7 of 17

Commodity		October 2021			October 2021			Page 7 of 17		
		ADV OCT 2021	ADV OCT 2020	% CHG	ADV SEP 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	39.77	-100.0%	
HENRY HUB SWAP	NN	939	2,391.55	-60.7%	1,955.86	-52.0%	1,568	3,342.02	-53.1%	
HOUSTON SHIP CHANNEL BASI	NH	0	0	-	0	-	0	0	-	
ICE BRENT DUBAI SWAP	DB	7	19.55	-62.2%	23.76	-68.9%	27	155.62	-82.8%	
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	9.09	-100.0%	0	-	5	9.1	-40.9%	
JAPAN C&F NAPHTHA CRACK S	JB	0	0	-	0	-	0	0.71	-100.0%	
JAPAN C&F NAPHTHA SWAP	JA	1	1.5	-4.8%	3.95	-63.9%	3	7.91	-62.4%	
JAPAN NAPHTHA BALMO SWAP	E6	0	0	-	0.57	-100.0%	0	0.16	-63.3%	
JET CIF NWE VS ICE	JC	2	0	-	7.67	-72.0%	7	0	-	
JET FUEL UP-DOWN BALMO CL	1M	60	49.77	20.1%	160.24	-62.7%	76	82.79	-8.5%	
JKM LNG Futures	JKM	9	256.82	-96.4%	32.38	-71.8%	27	91.13	-70.6%	
LA CARB DIESEL (OPIS) SWA	KL	6	0	-	2.62	136.4%	9	11.93	-22.0%	
LA CARBOB GASOLINE(OPIS)S	JL	0	0	-	0	-	1	2.96	-63.7%	
LA JET (OPIS) SWAP	JS	49	10.23	377.2%	36.9	32.3%	24	26.85	-10.5%	
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-	0	0	-	
LLS (ARGUS) VS WTI SWAP	WJ	29	10.91	161.9%	0	-	12	34.86	-66.4%	
LOS ANGELES CARB GASOLINE	MH	0	0	-	0	-	0	0.07	-100.0%	
MARS (ARGUS) VS WTI SWAP	YX	14	5.45	161.9%	7.14	100.0%	8	12.32	-32.0%	
MARS (ARGUS) VS WTI TRD M	YV	900	439.36	104.8%	761.19	18.2%	885	742.97	19.1%	
MARS BLEND CRUDE OIL	MB	0	0	-	0	-	0	0.47	-100.0%	
MCCLOSKEY ARA ARGS COAL	MTF	890	1,066.95	-16.5%	871.57	2.2%	660	979.56	-32.7%	
MCCLOSKEY RCH BAY COAL	MFF	51	22.45	127.3%	62.67	-18.5%	43	45.62	-5.2%	
MGN1 SWAP FUT	MGN	0	0.91	-100.0%	0	-	0	1.28	-100.0%	
MICHIGAN BASIS	NF	0	0	-	0	-	0	0	-	
MINI GAS EUROBOB OXY NWE ARGS BALM	MEB	0	15.18	-100.0%	0.81	-100.0%	1	3.5	-82.9%	
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	0	0	-	0	-	2	8.01	-76.7%	
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	20	37.91	-46.1%	23.52	-13.2%	28	33.87	-17.8%	
MJC FUT	MJC	0	0	-	0	-	0	0	-	
MNC FUT	MNC	53	16.36	223.3%	69.24	-23.6%	40	51.9	-23.0%	
MONT BELVIEU ETHANE 5 DECIMAL	C0	1,974	1,671.95	18.0%	1,644.57	20.0%	1,398	1,256.24	11.3%	
MONT BELVIEU ETHANE OPIS BALMO	8C	218	32.27	574.5%	31.67	587.4%	40	16.41	144.8%	

NYMEX/COMEX Exchange ADV Report - Monthly

October 2021

Page 8 of 17

Commodity		October 2021			Page 8 of 17			Page 8 of 17		
		ADV OCT 2021	ADV OCT 2020	% CHG	ADV SEP 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG	
Energy Futures										
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	10,722	7,727.68	38.7%	11,338.38	-5.4%	9,021	8,151.04	10.7%	
MONT BELVIEU LDH PROPANE OPIS BALM	8O	146	172.36	-15.0%	186.52	-21.5%	153	109.88	38.8%	
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	631	533	18.4%	839.81	-24.9%	698	1,410.98	-50.5%	
MONT BELVIEU NATURAL GASOLINE BALM	R0	34	15.91	112.5%	62.14	-45.6%	31	43.89	-29.5%	
MONT BELVIEU NORMAL BUTANE 5 DECIM	D0	3,043	3,070.95	-0.9%	4,231.81	-28.1%	2,647	3,208.23	-17.5%	
MONT BELVIEU NORMAL BUTANE BALMO	8J	70	86.23	-18.9%	77.9	-10.2%	61	64.6	-5.1%	
NATURAL GAS PEN SWP	NP	2,732	6,014.27	-54.6%	3,278.86	-16.7%	2,597	3,057.24	-15.1%	
NEPOOL INTR HUB 5MW D AH	H2	0	0	-	0	-	0	66.31	-100.0%	
NEPOOL INTR HUB 5MW D AH	U6	0	0	-	0	-	0	3.64	-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	20	6.14	225.9%	9.29	115.4%	8	32.32	-76.8%	
NEW YORK HUB ZONE G PEAK	GN	0	0	-	0	-	0	0	-	
NEW YORK HUB ZONE J PEAK	JN	0	0	-	0	-	0	0	-	
NGPL MID-CONTINENT	NL	0	0	-	0	-	0	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	1.07	-100.0%	
NORTHWEST ROCKIES BASIS S	NR	0	0	-	0	-	0	0	-	
NY1% VS GC SPREAD SWAP	VR	0	0	-	0	-	0	12.17	-100.0%	
NY HARBOR 1% FUEL OIL BAL	VK	0	0	-	0	-	0	0	-	
NY HARBOR HEAT OIL SWP	MP	90	73.5	22.4%	82.9	8.5%	48	151.49	-68.1%	
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	0	0	-	0	-	8	0	-	
NY HARBOR RESIDUAL FUEL 1	MM	15	8.86	74.6%	16.67	-7.1%	11	34.75	-69.4%	
NYH NO 2 CRACK SPREAD CAL	HK	106	0	-	65.71	61.9%	79	36.85	114.0%	
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	3.32	-100.0%	

NYMEX/COMEX Exchange ADV Report - Monthly

October 2021

Page 9 of 17

Commodity	October 2021			October 2020			Page 9 of 17		
	ADV OCT 2021	ADV OCT 2020	% CHG	ADV SEP 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG	
Energy Futures									
NY ULSD (ARGUS) VS HEATING OIL	7Y	29	0.59	4735.2%	0	-	3	23.27	-86.6%
PANHANDLE BASIS SWAP FUTU	PH	0	0	-	0	-	0	0.27	-100.0%
PERMIAN BASIS SWAP	PM	0	0	-	0	-	0	0	-
PETROCHEMICALS	22	14	8.82	54.4%	13.05	4.4%	8	5.89	38.4%
PETROCHEMICALS	32	7	1.5	334.9%	2.33	179.6%	3	3.46	-14.7%
PETROCHEMICALS	3NA	1	0.27	266.7%	0.29	250.0%	1	0.16	342.5%
PETROCHEMICALS	51	0	0	-	0	-	0	0.1	-100.0%
PETROCHEMICALS	81	0	0	-	0	-	1	0.28	147.3%
PETROCHEMICALS	8I	65	29.55	118.5%	48.33	33.6%	57	41.91	36.3%
PETROCHEMICALS	91	33	20.36	61.6%	25.71	28.0%	19	15.57	21.2%
PETROCHEMICALS	MAA	6	0	-	2.86	116.7%	2	6.14	-66.9%
PETROCHEMICALS	MAE	102	27.73	266.7%	68.19	49.1%	44	33.85	30.9%
PETROCHEMICALS	MAS	60	11.36	430.1%	11.9	406.0%	17	14.29	22.3%
PETROCHEMICALS	MBE	8	5.45	48.4%	0	-	3	9.95	-68.8%
PETROCHEMICALS	MNB	0	0	-	7	-100.0%	10	8.03	21.5%
PETROCHEMICALS	MPS	15	9.59	57.4%	20.19	-25.2%	18	16.77	6.6%
PETROCHEMICALS	PMF	0	0	-	0.24	-100.0%	0	0	-
PETRO CRCKS & SPRDS ASIA	STR	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS ASIA	STS	0	3.41	-100.0%	0	-	0	1.78	-100.0%
PETRO CRCKS & SPRDS NA	CRB	1,195	659.86	81.0%	1,101.38	8.5%	1,006	794.22	26.7%
PETRO CRCKS & SPRDS NA	EXR	29	27.45	7.2%	25.81	14.0%	30	50.5	-40.5%
PETRO CRCKS & SPRDS NA	FOC	0	4.55	-100.0%	0	-	0	0.47	-100.0%
PETRO CRCKS & SPRDS NA	GBB	0	5.91	-100.0%	2.62	-100.0%	3	17.9	-82.5%
PETRO CRCKS & SPRDS NA	GCC	0	0	-	0	-	0	1.92	-100.0%
PETRO CRCKS & SPRDS NA	GCI	0	4.55	-100.0%	0	-	2	27.88	-93.6%
PETRO CRCKS & SPRDS NA	GCM	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	GCU	0	12.18	-100.0%	0	-	4	73.09	-94.2%
PETRO CRCKS & SPRDS NA	GFC	0	0	-	21.9	-100.0%	2	0	-
PETRO CRCKS & SPRDS NA	HOB	27	21.14	29.5%	81.19	-66.3%	19	42.54	-56.4%
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	128	66.45	92.5%	17.86	616.5%	72	153.91	-53.0%
PETRO CRCKS & SPRDS NA	RVG	0	165.68	-100.0%	7.14	-100.0%	54	277.45	-80.4%
PETRO CRCKS & SPRDS NA	SF3	0	0	-	0	-	0	0.05	-100.0%
PETRO CRK&SPRD EURO	1NB	0	0	-	0	-	2	14.62	-87.5%

NYMEX/COMEX Exchange ADV Report - Monthly

October 2021

Page 10 of 17

Commodity	October 2021			September 2021		Year-to-Date 2021			Year-to-Date 2020	
	ADV OCT 2021	ADV OCT 2020	% CHG	ADV SEP 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG	% CHG	
Energy Futures										
PETRO CRK&SPRD EURO	43	0	0.41	-100.0%	0	-	0	0.21	-51.8%	
PETRO CRK&SPRD EURO	BOB	10	0	-	15.81	-37.7%	6	1.91	195.6%	
PETRO CRK&SPRD EURO	EOB	0	0	-	0	-	0	0.15	-83.7%	
PETRO CRK&SPRD EURO	EPN	22	16.91	28.4%	33.24	-34.7%	25	18.91	30.1%	
PETRO CRK&SPRD EURO	EVC	3	0	-	9.67	-70.4%	4	0.96	315.8%	
PETRO CRK&SPRD EURO	FVB	0	0	-	0	-	0	0	-	
PETRO CRK&SPRD EURO	GCB	0	0	-	0	-	0	0.21	-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	0.62	-100.0%	
PETRO CRK&SPRD EURO	NBB	0	0	-	0	-	0	0.02	-100.0%	
PETRO CRK&SPRD EURO	NOB	1	0	-	9.33	-94.4%	2	1.9	21.9%	
PETROLEUM PRODUCTS	1NM	0	4.55	-100.0%	1.43	-100.0%	3	5.14	-33.2%	
PETROLEUM PRODUCTS	BEB	0	0	-	0	-	0	0	-	
PETROLEUM PRODUCTS	BEF	0	0	-	0.1	-100.0%	0	0	-	
PETROLEUM PRODUCTS	CMS	14	0	-	2.86	400.0%	3	0	-	
PETROLEUM PRODUCTS	EWG	73	2.27	3122.5%	47.05	55.7%	24	22.49	5.3%	
PETROLEUM PRODUCTS	H5F	0	3.18	-100.0%	0	-	0	14.75	-98.1%	
PETROLEUM PRODUCTS	JCC	31	10.23	202.6%	4.62	570.1%	10	11.9	-13.5%	
PETROLEUM PRODUCTS	MME	0	0	-	0	-	0	0.76	-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	151.6%	
PETROLEUM PRODUCTS	R5F	4	0.86	374.2%	2	104.8%	2	0.62	240.6%	
PETROLEUM PRODUCTS	S53	0	0	-	0	-	0	0.19	-100.0%	
PETROLEUM PRODUCTS	UCS	0	0	-	0	-	0	0.31	-100.0%	
PETROLEUM PRODUCTS	UP5	0	0	-	0	-	0	0	-	
PETROLEUM PRODUCTS	VU	1	13.41	-89.3%	0	-	2	6.84	-76.1%	
PETROLEUM PRODUCTS ASIA	E6M	0	0	-	0	-	0	0.38	-87.4%	
PETROLEUM PRODUCTS ASIA	MJN	23	4.55	414.4%	12.14	92.5%	13	33.1	-62.2%	
PETRO OUTRIGHT EURO	0B	0	0	-	0	-	1	0.47	125.2%	
PETRO OUTRIGHT EURO	0C	0	0	-	0	-	0	0	-	
PETRO OUTRIGHT EURO	0D	3	2.68	-0.6%	1.86	43.6%	4	11.92	-64.8%	
PETRO OUTRIGHT EURO	0E	0	0	-	0	-	0	0	-	
PETRO OUTRIGHT EURO	0F	0	1.82	-100.0%	0	-	0	2.91	-98.5%	

NYMEX/COMEX Exchange ADV Report - Monthly

October 2021

Page 11 of 17

Commodity	October 2021			September 2021		Year-to-Date 2021			Year-to-Date 2020			
	ADV OCT 2021	ADV OCT 2020	% CHG	ADV SEP 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 Futures												
PETRO OUTRIGHT EURO	1T	0	0	-	0	-	0	0	-	0	0	-
PETRO OUTRIGHT EURO	5L	0	0	-	0	-	0	0.3	-100.0%	0	0.3	-100.0%
PETRO OUTRIGHT EURO	63	0	0	-	0	-	0	0.09	-100.0%	0	0.09	-100.0%
PETRO OUTRIGHT EURO	7I	0	1.14	-100.0%	0	-	0	0.64	-62.6%	0	0.64	-62.6%
PETRO OUTRIGHT EURO	7R	1	0.5	90.5%	0.24	300.0%	0	0.6	-50.7%	0	0.6	-50.7%
PETRO OUTRIGHT EURO	CBB	0	0.23	-100.0%	0	-	0	0.33	-52.4%	0	0.33	-52.4%
PETRO OUTRIGHT EURO	CGB	0	0	-	0	-	0	0.1	-100.0%	0	0.1	-100.0%
PETRO OUTRIGHT EURO	CPB	3	6.68	-57.2%	7.95	-64.1%	17	8.8	89.4%	17	8.8	89.4%
PETRO OUTRIGHT EURO	EFF	0	0	-	0	-	0	0.19	-100.0%	0	0.19	-100.0%
PETRO OUTRIGHT EURO	EFM	0	0	-	0	-	0	0	-	0	0	-
PETRO OUTRIGHT EURO	ENS	0	0	-	0	-	0	0	-	0	0	-
PETRO OUTRIGHT EURO	EWN	21	0	-	11.43	80.8%	10	0.92	939.0%	10	0.92	939.0%
PETRO OUTRIGHT EURO	FLB	0	0	-	0	-	0	0	-	0	0	-
PETRO OUTRIGHT EURO	GNO	0	0	-	0	-	0	0.05	-100.0%	0	0.05	-100.0%
PETRO OUTRIGHT EURO	H5G	0	0	-	0	-	0	1.28	-100.0%	0	1.28	-100.0%
PETRO OUTRIGHT EURO	JFB	0	0	-	0	-	0	0.04	11.9%	0	0.04	11.9%
PETRO OUTRIGHT EURO	M1B	41	30.45	33.1%	47.57	-14.8%	61	32.06	89.4%	61	32.06	89.4%
PETRO OUTRIGHT EURO	MBB	0	0	-	1.43	-100.0%	1	0.14	707.5%	1	0.14	707.5%
PETRO OUTRIGHT EURO	MBN	14	5	170.5%	5	170.5%	17	14.53	16.9%	17	14.53	16.9%
PETRO OUTRIGHT EURO	MEF	3	8.86	-67.8%	2.67	7.1%	11	6.7	66.9%	11	6.7	66.9%
PETRO OUTRIGHT EURO	MQA	2	0	-	1.43	16.7%	0	0	-	0	0	-
PETRO OUTRIGHT EURO	R53	2	0	-	1.52	9.4%	1	0.74	-18.3%	1	0.74	-18.3%
PETRO OUTRIGHT EURO	R5B	0	0	-	0	-	0	0.05	465.2%	0	0.05	465.2%
PETRO OUTRIGHT EURO	R5M	90	14.86	502.3%	87.33	2.5%	56	18.71	200.3%	56	18.71	200.3%
PETRO OUTRIGHT EURO	R5O	31	52.64	-41.3%	28.43	8.7%	34	41.09	-18.3%	34	41.09	-18.3%
PETRO OUTRIGHT EURO	RBM	0	0	-	0.33	-100.0%	0	0.28	-41.8%	0	0.28	-41.8%
PETRO OUTRIGHT EURO	S5B	0	0	-	0	-	0	0.03	-15.8%	0	0.03	-15.8%
PETRO OUTRIGHT EURO	S5F	4	1.41	187.2%	4.81	-15.8%	5	4.88	5.9%	5	4.88	5.9%
PETRO OUTRIGHT EURO	S5M	95	64.05	49.1%	107.14	-10.9%	83	70.33	18.5%	83	70.33	18.5%
PETRO OUTRIGHT EURO	S5O	91	33.82	168.0%	45.76	98.0%	53	34.89	52.8%	53	34.89	52.8%
PETRO OUTRIGHT EURO	SMU	10	0	-	0	-	7	0	-	7	0	-
PETRO OUTRIGHT EURO	T0	0	0	-	0	-	0	0	-	0	0	-
PETRO OUTRIGHT EURO	T2B	0	0	-	0	-	0	0.09	-100.0%	0	0.09	-100.0%
PETRO OUTRIGHT EURO	TLB	1	0	-	0	-	0	0	-	0	0	-
PETRO OUTRIGHT EURO	ULB	0	0	-	0	-	0	0.07	-100.0%	0	0.07	-100.0%

NYMEX/COMEX Exchange ADV Report - Monthly

October 2021

Page 12 of 17

Commodity	October 2021			September 2021		Year-to-Date 2021			Year-to-Date 2020		
	ADV OCT 2021	ADV OCT 2020	% CHG	ADV SEP 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 Futures											
PETRO OUTFRIGHT EURO	UNB	0	0	-	0	-	0	1.42	-100.0%		
PETRO OUTFRIGHT EURO	V0	6	0	-	7.14	-12.0%	2	0	-		
PETRO OUTFRIGHT NA	A8B	10	0	-	3.57	186.7%	5	0	-		
PETRO OUTFRIGHT NA	AB6	7	20	-65.5%	2.38	190.0%	9	4.73	95.4%		
PETRO OUTFRIGHT NA	BCR	145	32.27	348.9%	75	93.1%	89	9.64	818.1%		
PETRO OUTFRIGHT NA	DBB	0	0	-	0	-	0	0.36	-100.0%		
PETRO OUTFRIGHT NA	FCB	2	0	-	0	-	0	0	-		
PETRO OUTFRIGHT NA	H5B	0	0	-	0	-	0	8.69	-100.0%		
PETRO OUTFRIGHT NA	JE	0	0	-	0	-	1	4.05	-67.5%		
PETRO OUTFRIGHT NA	JET	21	4.09	423.8%	73.81	-71.0%	19	33.25	-42.1%		
PETRO OUTFRIGHT NA	JTB	0	4.09	-100.0%	16.19	-100.0%	3	9.98	-68.1%		
PETRO OUTFRIGHT NA	MBL	13	0	-	0	-	3	0.65	394.5%		
PETRO OUTFRIGHT NA	MEN	5	0	-	4.14	9.2%	3	2.64	13.4%		
PETRO OUTFRIGHT NA	MEO	14	63.5	-78.0%	19.1	-26.7%	22	58.25	-62.5%		
PETRO OUTFRIGHT NA	MFD	0	0	-	0	-	0	0.18	-100.0%		
PETRO OUTFRIGHT NA	MMF	0	0	-	0	-	0	0.33	-6.3%		
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	74.95	-100.0%		
PLASTICS	PGP	68	36.09	87.5%	74.1	-8.7%	63	51.97	21.9%		
PREMIUM UNLD 10P FOB MED	3G	9	0	-	0	-	1	0.75	18.2%		
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	44	147.91	-70.5%	56.9	-23.4%	65	82.83	-21.6%		
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	598	1,288.55	-53.6%	573.33	4.3%	763	1,164.32	-34.5%		
RBOB CALENDAR SWAP	RL	348	187.5	85.7%	358.67	-2.9%	329	263.57	25.0%		

NYMEX/COMEX Exchange ADV Report - Monthly

October 2021

Page 13 of 17

Commodity		October 2021			October 2021			Page 13 of 17		
		ADV OCT 2021	ADV OCT 2020	% CHG	ADV SEP 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG	
Energy Futures										
RBOB CRACK SPREAD	RM	148	18.86	682.3%	55.71	164.9%	101	53.51	88.9%	
RBOB GASOLINE BALMO CLNDR	1D	34	13.82	145.7%	89.76	-62.2%	38	26.55	44.2%	
RBOB PHY	RBL	0	0	-	0	-	0	0	-	
RBOB VS HEATING OIL SWAP	RH	0	9.09	-100.0%	0	-	5	26.85	-80.3%	
SAN JUAN BASIS SWAP	NJ	0	0	-	0	-	0	0	-	
SINGAPORE 180CST BALMO	BS	0	0	-	0	-	0	0.19	-100.0%	
SINGAPORE 380CST BALMO	BT	1	0	-	0.48	30.0%	0	0.18	-40.5%	
SINGAPORE 380CST FUEL OIL	SE	8	10.36	-23.3%	7.33	8.4%	9	10.89	-19.4%	
SINGAPORE FUEL 180CST CAL	UA	0	0	-	0	-	0	1.02	-100.0%	
SINGAPORE FUEL OIL 180 CS	GMS	0	0	-	0.57	-100.0%	0	0	-	
SINGAPORE FUEL OIL SPREAD	SD	0	0	-	0	-	0	0.38	-100.0%	
SINGAPORE GASOIL	MAF	14	7.05	97.4%	15.95	-12.8%	13	9.55	37.3%	
SINGAPORE GASOIL	MTB	0	0	-	0	-	0	0.29	-15.3%	
SINGAPORE GASOIL	MTS	24	5.73	310.7%	19.05	23.5%	17	15.81	10.6%	
SINGAPORE GASOIL	SBM	0	3.59	-100.0%	1.19	-100.0%	1	2.11	-73.3%	
SINGAPORE GASOIL CALENDAR	MSG	15	6.73	119.4%	45.76	-67.7%	39	34.21	13.4%	
SINGAPORE GASOIL SWAP	SG	28	25.77	8.3%	75.43	-63.0%	63	40.49	54.6%	
SINGAPORE GASOIL VS ICE	GA	29	0	-	59.29	-51.8%	48	1.34	3490.0%	
SINGAPORE JET KERO BALMO	BX	0	0	-	0	-	0	1.64	-100.0%	
SINGAPORE JET KERO GASOIL	RK	0	26.14	-100.0%	28.57	-100.0%	10	2.73	249.4%	
SINGAPORE JET KEROSENE SW	KS	30	2.95	931.5%	19.52	56.1%	10	29.3	-65.1%	
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	0	0	-	14.29	-100.0%	3	0.83	251.9%	
SINGAPORE MOGAS 92 UNLEADED SWP	1N	77	0	-	32.95	134.1%	31	115.07	-72.7%	
Sumas Basis Swap	NK	0	0	-	0	-	0	0	-	
TC2 ROTTERDAM TO USAC 37K	TM	9	0	-	0	-	1	0.21	572.9%	
TC5 RAS TANURA TO YOKOHAM	TH	14	0	-	6.67	114.3%	3	0.66	347.1%	
TCO BASIS SWAP	TC	0	0	-	0	-	0	0	-	
TD3 MEG TO JAPAN 250K MT	TL	46	119.5	-61.4%	17.86	158.1%	55	105.17	-48.1%	
TEXAS EASTERN ZONE M-3 BA	NX	0	0	-	0	-	0	5.01	-100.0%	
TRANSCO ZONE4 BASIS SWAP	TR	0	0	-	0	-	0	0	-	
UK NBP NAT GAS CAL MTH FUT	UKG	0	1.36	-100.0%	0	-	12	11.09	9.4%	
ULSD UP-DOWN BALMO SWP	1L	300	136	120.2%	174.76	71.4%	233	245.38	-4.9%	
UP DOWN GC ULSD VS NMX HO	LT	1,792	1,659.23	8.0%	2,106.14	-14.9%	1,664	2,197.19	-24.3%	
WAHA BASIS	NW	0	0	-	0	-	0	0	-	
WTI-BRENT BULLET SWAP	BY	0	0	-	0	-	0	0	-	

NYMEX/COMEX Exchange ADV Report - Monthly

October 2021

Page 14 of 17

Commodity		October 2021			ADV		Y.T.D 2021			ADV		Y.T.D 2020		% CHG	
		ADV	ADV	% CHG	ADV	% CHG	ADV	ADV	% CHG	ADV	% CHG	ADV	% CHG		
Energy Futures															
WTI-BRENT CALENDAR SWAP	BK	3,667	956.23	283.5%	3,957.38	-7.3%	2,354	1,769.26	33.1%						
WTI CALENDAR	CS	2,517	2,223.59	13.2%	2,186.52	15.1%	2,494	2,835.07	-12.0%						
WTI MIDLAND CRUDE OIL	WTL	0	0	-	0	-	13	1.42	793.5%						
WTS (ARGUS) VS WTI SWAP	FF	341	80.68	323.2%	23.33	1363.5%	184	261.37	-29.8%						
WTS (ARGUS) VS WTI TRD MT	FH	0	45.82	-100.0%	10.71	-100.0%	29	58.37	-50.2%						
Energy Options															
BRENT CALENDAR SWAP	BA	8	0	-	0.86	850.0%	15	35.69	-59.0%						
BRENT CRUDE OIL 1 M CSO	9C	76	0	-	857.14	-91.1%	948	168.6	462.0%						
BRENT OIL LAST DAY	BE	1,565	1,610.91	-2.8%	1,825.14	-14.2%	1,073	1,724.15	-37.7%						
BRENT OIL LAST DAY	BZO	1,051	2,943.55	-64.3%	590.14	78.1%	1,152	2,296.92	-49.9%						
BRENT OIL LAST DAY	OS	0	0	-	0	-	0	0.12	-100.0%						
COAL API2 INDEX	F2C	0	0	-	21.67	-98.9%	7	0	-						
COAL API2 INDEX	F2Q	4	0	-	0	-	5	0	-						
CRUDE OIL	6Y	0	0	-	0	-	0	0	-						
CRUDE OIL 1MO	WA	2,911	6,713.64	-56.6%	2,518.1	15.6%	5,651	9,103.94	-37.9%						
CRUDE OIL APO	AO	1,231	1,713.82	-28.2%	1,709.33	-28.0%	1,526	2,425.15	-37.1%						
CRUDE OIL CALNDR STRIP	6F	0	0	-	0	-	0	0.24	-100.0%						
CRUDE OIL PHY	CD	0	0	-	0	-	0	8.77	-100.0%						
CRUDE OIL PHY	LC	1,547	59.09	2518.2%	462.86	234.3%	572	512.1	11.7%						
CRUDE OIL PHY	LO	139,994	106,371.27	31.6%	115,679.24	21.0%	115,912	120,890.01	-4.1%						
CRUDE OIL PHY	LO1	677	342.05	97.8%	1,807.43	-62.6%	889	825.5	7.8%						
CRUDE OIL PHY	LO2	1,673	325.14	414.6%	1,101.86	51.8%	794	491.71	61.5%						
CRUDE OIL PHY	LO3	10	164.95	-93.7%	670.71	-98.5%	584	516.99	13.0%						
CRUDE OIL PHY	LO4	1,398	467.32	199.1%	1,221.05	14.5%	1,052	839.68	25.2%						
CRUDE OIL PHY	LO5	1,788	527.5	238.9%	1.76	101354.0%	379	282.08	34.5%						
ELEC FINSETTLED	PJN	0	0	-	0	-	0	0.2	-100.0%						
ETHANOL SWAP	CVR	299	245.09	22.0%	133.95	123.3%	145	220.53	-34.2%						
ETHANOL SWAP	GVR	0	0	-	0	-	0	2.84	-100.0%						
HEATING OIL CRK SPD AVG PRICE OPTION	3W	0	0	-	21.43	-100.0%	9	0	-						
HEATING OIL PHY	FZ	0	0	-	58.33	-100.0%	11	0	-						
HEATING OIL PHY	LB	12	9.27	29.4%	6	100.0%	9	16.72	-45.3%						
HEATING OIL PHY	OH	471	618.59	-23.9%	1,105.9	-57.4%	381	641.28	-40.6%						
HENRY HUB FINANCIAL LAST	E7	127	473.68	-73.1%	195.76	-34.9%	396	344.13	15.0%						

NYMEX/COMEX Exchange ADV Report - Monthly

October 2021

Page 15 of 17

Commodity		October 2021			Page 15 of 17				
		ADV OCT 2021	ADV OCT 2020	% CHG	ADV SEP 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Energy Options									
HO 1 MONTH CLNDR OPTIONS	FA	0	0	-	9.52	-100.0%	1	0.47	101.9%
LLS CRUDE OIL	WTO	0	0	-	0	-	0	6.64	-100.0%
MCCLOSKY ARA ARGV COAL	MTO	0	0	-	0	-	3	27.6	-90.6%
MCCLOSKY RCH BAY COAL	MFO	0	2.27	-100.0%	0	-	0	2.25	-100.0%
NATURAL GAS 1 M CSO FIN	G4	6,574	6,800	-3.3%	3,195.24	105.8%	2,731	4,957.43	-44.9%
NATURAL GAS 2 M CSO FIN	G2	129	86.36	48.9%	0	-	106	67.3	57.1%
NATURAL GAS 3 M CSO FIN	G3	0	0	-	2,032.76	-100.0%	1,187	2,280.92	-48.0%
NATURAL GAS 5 M CSO FIN	G5	0	0	-	0	-	64	54.27	18.2%
NATURAL GAS 6 M CSO FIN	G6	360	0	-	119.05	202.0%	516	702.84	-26.5%
NATURAL GAS OPT	JKO	114	0	-	90	27.0%	91	0	-
NATURAL GAS OPT	TFO	10	1,281.36	-99.3%	35.71	-73.3%	736	1,016.45	-27.6%
NATURAL GAS OPTION ON CALENDAR STR	6J	0	196.36	-100.0%	47.62	-100.0%	293	127.11	130.4%
NATURAL GAS PHY	KD	62	79.32	-22.3%	113.33	-45.6%	98	185.73	-47.3%
NATURAL GAS PHY	LN	84,014	125,553.09	-33.1%	137,913.71	-39.1%	101,024	114,223.63	-11.6%
NATURAL GAS PHY	ON	3,770	4,543.45	-17.0%	6,579.86	-42.7%	4,235	6,063.53	-30.2%
NATURAL GAS SUMMER STRIP	4D	0	0	-	0	-	0	1.9	-100.0%
NATURAL GAS WINTER STRIP	6I	0	0	-	0	-	0	2.84	-100.0%
N ROCKIES PIPE SWAP	ZR	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	AT	35	38.95	-11.4%	84.95	-59.4%	46	81.35	-43.2%
PETROCHEMICALS	4H	16	0	-	36.52	-55.3%	46	3.08	1377.4%
PETROCHEMICALS	4J	0	0	-	28.57	-100.0%	6	2.99	110.7%
PETROCHEMICALS	4K	0	24.55	-100.0%	0	-	0	2.56	-100.0%
PETROCHEMICALS	CPR	0	0	-	0	-	1	0.6	44.2%
PETRO OUTRIGHT EURO	BCO	0	0	-	0	-	0	0.03	-100.0%
PETRO OUTRIGHT NA	1N5	0	0	-	0	-	0	0.95	-100.0%
PETRO OUTRIGHT NA	DAP	7	4.09	74.6%	1.43	400.0%	6	6.09	1.3%
PJM WES HUB PEAK CAL MTH	6OA	0	0	-	0	-	0	3.65	-100.0%
PJM WES HUB PEAK LMP 50MW	PMA	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	RA	4	49.09	-91.9%	1.67	140.0%	6	10.24	-40.5%
RBOB PHY	OB	363	318.14	14.1%	225.57	61.0%	362	393.18	-7.9%
RBOB PHY	RF	0	1.14	-100.0%	0	-	2	4.94	-53.5%
SAN JUAN PIPE SWAP	PJ	0	0	-	0	-	0	0	-
SHORT TERM	U11	0	0	-	0	-	0	0.71	-66.4%
SHORT TERM	U12	0	9.09	-100.0%	0	-	0	2.84	-83.2%
SHORT TERM	U13	0	0	-	0	-	1	2.84	-66.3%

NYMEX/COMEX Exchange ADV Report - Monthly

October 2021

Page 16 of 17

Commodity	ADV OCT 2021	ADV OCT 2020	% CHG	ADV SEP 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG	
Energy Options									
SHORT TERM	U14	14	0	-	0	-	1	0.95	51.4%
SHORT TERM	U15	0	0	-	2.38	-100.0%	2	3.32	-49.5%
SHORT TERM	U22	0	0	-	0	-	0	0	-
SHORT TERM	U23	0	2.27	-100.0%	0	-	0	0.71	-100.0%
SHORT TERM	U24	0	0	-	0	-	0	0.24	101.9%
SHORT TERM	U25	0	0	-	0	-	1	0	-
SHORT TERM	U26	0	0	-	0	-	0	0	-
SHORT TERM NATURAL GAS	U01	0	0	-	0	-	1	2.37	-54.6%
SHORT TERM NATURAL GAS	U02	0	4.55	-100.0%	14.29	-100.0%	3	2.61	19.3%
SHORT TERM NATURAL GAS	U03	0	0	-	0	-	0	3.08	-84.5%
SHORT TERM NATURAL GAS	U04	0	0	-	0	-	2	6.4	-73.8%
SHORT TERM NATURAL GAS	U05	0	0	-	0	-	1	1.66	-42.3%
SHORT TERM NATURAL GAS	U06	0	0	-	0	-	4	0.47	707.6%
SHORT TERM NATURAL GAS	U07	0	2.27	-100.0%	0	-	2	2.84	-45.3%
SHORT TERM NATURAL GAS	U08	0	2.27	-100.0%	0	-	0	1.9	-87.4%
SHORT TERM NATURAL GAS	U09	0	9.09	-100.0%	4.76	-100.0%	1	1.18	21.1%
SHORT TERM NATURAL GAS	U10	0	0	-	4.76	-100.0%	0	2.13	-77.6%
SHORT TERM NATURAL GAS	U16	0	0	-	0	-	0	0.47	-24.3%
SHORT TERM NATURAL GAS	U17	0	0	-	0	-	1	1.54	-53.4%
SHORT TERM NATURAL GAS	U18	0	0	-	0	-	0	0.71	-32.7%
SHORT TERM NATURAL GAS	U19	0	0	-	0	-	0	1.3	-100.0%
SHORT TERM NATURAL GAS	U20	0	0	-	14.29	-100.0%	1	1.42	1.0%
SHORT TERM NATURAL GAS	U21	0	0	-	4.76	-100.0%	1	0.95	51.4%
SHORT TERM NATURAL GAS	U27	0	0	-	0	-	0	3.08	-92.2%
SHORT TERM NATURAL GAS	U28	0	0	-	0	-	0	2.84	-83.2%
SHORT TERM NATURAL GAS	U29	0	0	-	0	-	0	4.5	-94.7%
SHORT TERM NATURAL GAS	U30	0	0	-	0	-	1	5.09	-76.5%
SHORT TERM NATURAL GAS	U31	0	0	-	0	-	0	0.71	-100.0%
WTI-BRENT BULLET SWAP	BV	1,310	1,554.55	-15.8%	2,550	-48.6%	1,347	2,298.02	-41.4%
WTI CRUDE OIL 1 M CSO FI	7A	2,910	5,069.09	-42.6%	1,020.24	185.2%	3,381	4,215.64	-19.8%

Ag Products Futures

NYMEX/COMEX Exchange ADV Report - Monthly

October 2021

Page 17 of 17

Commodity	ADV OCT 2021	ADV OCT 2020	% CHG	ADV SEP 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG	
Ag Products Futures									
COFFEE	KT	0	0	-	0	-	0	0.01	1.1%
COTTON	TT	0	1.23	-100.0%	0	-	0	0.27	-100.0%
SUGAR 11	YO	0	0	-	0	-	0	0.05	-100.0%
TOTAL FUTURES GROUP									
Ag Products Futures		0	1.23	-100.0%	0	-	0	0.33	-97.1%
Energy Futures		2,263,843	1,702,913	32.9%	2,020,501.57	12.0%	1,953,302	2,209,669.2	-11.6%
Metals Futures		413,923	475,229.55	-12.9%	391,369.24	5.8%	509,224	647,878.3	-21.4%
TOTAL FUTURES		2,677,766	2,178,143.77	22.9%	2,411,870.81	11.0%	2,462,525.8	2,857,547.83	-13.8%
TOTAL OPTIONS GROUP									
Energy Options		254,533	268,217.23	-5.1%	284,119.67	-10.4%	247,827	278,150.43	-10.9%
Metals Options		51,160	53,495.23	-4.4%	45,826.86	11.6%	52,875	73,729.37	-28.3%
TOTAL OPTIONS		305,693	321,712.46	-5.0%	329,946.52	-7.4%	300,701.54	351,879.8	-14.5%
TOTAL COMBINED									
Metals		465,083	528,724.77	-12.0%	437,196.1	6.4%	562,099	721,607.66	-22.1%
Energy		2,518,376	1,971,130.23	27.8%	2,304,621.24	9.3%	2,201,128	2,487,819.64	-11.5%
Ag Products		0	1.23	-100.0%	0	-	0	0.33	-97.1%
GRAND TOTAL		2,983,458	2,499,856.23	19.3%	2,741,817.33	8.8%	2,763,227.34	3,209,427.63	-13.9%