

## NYMEX/COMEX Exchange ADV Report - Monthly

November 2021

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| Commodity                     |     | ADV<br>NOV 2021 | ADV<br>NOV 2020 | % CHG   | ADV<br>OCT 2021 | % CHG   | ADV<br>Y.T.D 2021 | ADV<br>Y.T.D 2020 | % CHG   |
|-------------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Metals Futures</b>         |     |                 |                 |         |                 |         |                   |                   |         |
| COMEX GOLD                    | GC  | 291,933         | 308,854         | -5.5%   | 196,143.52      | 48.8%   | 240,832           | 320,745.09        | -24.9%  |
| NYMEX HOT ROLLED STEEL        | HR  | 846             | 959.7           | -11.8%  | 1,105.29        | -23.4%  | 987               | 880.97            | 12.1%   |
| NYMEX PLATINUM                | PL  | 17,352          | 13,879.8        | 25.0%   | 14,262.9        | 21.7%   | 17,415            | 17,798.49         | -2.2%   |
| PALLADIUM                     | PA  | 4,038           | 2,969.45        | 36.0%   | 2,046.29        | 97.3%   | 2,466             | 2,839.12          | -13.1%  |
| URANIUM                       | UX  | 0               | 0               | -       | 2.52            | -100.0% | 5                 | 8.03              | -35.9%  |
| COMEX SILVER                  | SI  | 89,563          | 106,984.4       | -16.3%  | 56,397.43       | 58.8%   | 81,136            | 105,821.43        | -23.3%  |
| COMEX E-Mini GOLD             | QO  | 1,283           | 1,317.25        | -2.6%   | 896.48          | 43.1%   | 1,102             | 1,569.1           | -29.8%  |
| COMEX E-Mini SILVER           | QI  | 251             | 264.65          | -5.0%   | 179.81          | 39.8%   | 280               | 432.56            | -35.2%  |
| COMEX COPPER                  | HG  | 94,183          | 110,723.5       | -14.9%  | 85,052.52       | 10.7%   | 101,836           | 98,554.39         | 3.3%    |
| COMEX MINY COPPER             | QC  | 422             | 107.1           | 294.1%  | 422.76          | -0.2%   | 243               | 51.55             | 371.0%  |
| ALUMINUM                      | A38 | 0               | 0               | -       | 0               | -       | 1                 | 0                 | -       |
| ALUMINUM                      | AEP | 187             | 86.7            | 115.5%  | 81.62           | 128.9%  | 134               | 159.37            | -15.8%  |
| ALUMINUM                      | ALA | 3               | 10              | -71.4%  | 4.29            | -33.3%  | 16                | 7.83              | 105.7%  |
| ALUMINUM                      | ALI | 663             | 123.25          | 437.9%  | 709.71          | -6.6%   | 565               | 177.88            | 217.8%  |
| ALUMINUM                      | AUP | 472             | 270.6           | 74.5%   | 433.62          | 8.9%    | 319               | 450.55            | -29.1%  |
| ALUMINUM                      | CUP | 0               | 0               | -       | 0               | -       | 0                 | 0.22              | -100.0% |
| ALUMINUM                      | EDP | 296             | 141             | 110.0%  | 218.67          | 35.4%   | 172               | 173.16            | -0.7%   |
| ALUMINUM                      | MJP | 95              | 32              | 196.4%  | 51.43           | 84.4%   | 22                | 48.27             | -53.5%  |
| COBALT METAL FUTURES          | COB | 13              | 0               | -       | 8.57            | 51.7%   | 14                | 0                 | -       |
| COPPER                        | HGS | 64              | 64.6            | -1.4%   | 10.14           | 527.7%  | 105               | 142.81            | -26.8%  |
| FERROUS PRODUCTS              | BUS | 59              | 192.65          | -69.3%  | 60.48           | -2.1%   | 70                | 101.37            | -31.1%  |
| GOLD                          | 4GC | 0               | 5.05            | -100.0% | 0               | -       | 1                 | 3.18              | -84.1%  |
| GOLD                          | SGC | 27              | 46.65           | -42.2%  | 72.19           | -62.7%  | 76                | 78.23             | -2.9%   |
| GOLD                          | SGU | 701             | 167.05          | 319.5%  | 542.38          | 29.2%   | 316               | 253.12            | 25.0%   |
| HOT ROLLED COIL STEEL FUTURES | EHR | 83              | 80              | 3.7%    | 37.38           | 121.9%  | 55                | 24.94             | 121.3%  |
| IRON ORE 62 CHINA TSI FUTURES | TIO | 0               | 0               | -       | 0               | -       | 0                 | 62.76             | -100.0% |
| IRON ORE CHINA                | TIO | 78              | 70.9            | 9.5%    | 28.95           | 168.1%  | 48                | 29.59             | 61.9%   |
| METALS                        | HDG | 0               | 0               | -       | 0               | -       | 1                 | 0.13              | 378.6%  |
| METALS                        | LTH | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| MICRO GOLD                    | MGC | 60,561          | 79,434.35       | -23.8%  | 50,222.95       | 20.6%   | 57,368            | 87,375.06         | -34.3%  |
| SILVER                        | SIL | 6,252           | 11,930.9        | -47.6%  | 4,931.19        | 26.8%   | 9,136             | 9,295.79          | -1.7%   |
| <b>Metals Options</b>         |     |                 |                 |         |                 |         |                   |                   |         |
| ALUMINUM                      | ALO | 0               | 0               | -       | 0               | -       | 10                | 0.65              | 1406.4% |

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|-----------------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Metals Options</b>             |     |                 |                 |         |                 |         |                   |                   |         |
| COMEX COPPER                      | HX  | 2,187           | 1,311.55        | 66.7%   | 3,089.14        | -29.2%  | 3,104             | 1,753.27          | 77.0%   |
| COMEX GOLD                        | OG  | 40,505          | 49,877          | -18.8%  | 35,166.86       | 15.2%   | 34,153            | 54,637.14         | -37.5%  |
| COMEX SILVER                      | SO  | 5,637           | 7,633.35        | -26.2%  | 4,630.43        | 21.7%   | 7,297             | 9,076.69          | -19.6%  |
| COPPER                            | H1E | 2               | 0               | -       | 0.05            | 3701.5% | 0                 | 4.69              | -92.1%  |
| COPPER                            | H2E | 3               | 0.2             | 1209.6% | 0               | -       | 0                 | 3                 | -85.8%  |
| COPPER                            | H3E | 2               | 0               | -       | 0.43            | 288.8%  | 0                 | 3.21              | -90.8%  |
| COPPER                            | H4E | 1               | 0               | -       | 0.1             | 450.2%  | 1                 | 1.6               | -56.6%  |
| COPPER                            | H5E | 0               | 0               | -       | 0.24            | -100.0% | 0                 | 3                 | -99.0%  |
| GOLD                              | OG1 | 3,094           | 1,978.1         | 56.4%   | 991.52          | 212.0%  | 2,112             | 1,685.93          | 25.2%   |
| GOLD                              | OG2 | 3,435           | 2,454.55        | 39.9%   | 1,463.05        | 134.8%  | 2,118             | 1,852.23          | 14.4%   |
| GOLD                              | OG3 | 2,618           | 1,241.25        | 110.9%  | 1,689.33        | 54.9%   | 2,047             | 1,539             | 33.0%   |
| GOLD                              | OG4 | 2,607           | 1,084.15        | 140.4%  | 1,582.48        | 64.7%   | 1,422             | 1,332.67          | 6.7%    |
| GOLD                              | OG5 | 0               | 0               | -       | 1,612.57        | -100.0% | 537               | 540.1             | -0.5%   |
| HOT ROLLED COIL STEEL CALL OPTION | HRO | 0               | 0               | -       | 0               | -       | 0                 | 0.32              | -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                 | 16.19             | -100.0% |
| IRON ORE 62 CHINA TSI PUT OPTION  | ICT | 0               | 0               | -       | 0               | -       | 0                 | 27.48             | -100.0% |
| IRON ORE CHINA                    | ICT | 0               | 0               | -       | 7.14            | -100.0% | 27                | 1.65              | 1538.2% |
| NYMEX HOT ROLLED STEEL            | HRO | 40              | 7.5             | 427.0%  | 17.38           | 127.4%  | 17                | 4.22              | 291.4%  |
| NYMEX PLATINUM                    | PO  | 136             | 16.95           | 702.1%  | 161.14          | -15.6%  | 145               | 115.93            | 24.8%   |
| PALLADIUM                         | PAO | 3               | 11.7            | -72.3%  | 8.19            | -60.5%  | 29                | 29.79             | -3.2%   |
| SILVER                            | SO1 | 266             | 102.65          | 159.1%  | 107.24          | 148.0%  | 160               | 116.98            | 36.4%   |
| SILVER                            | SO2 | 322             | 90.1            | 257.0%  | 133.19          | 141.5%  | 175               | 109.18            | 60.2%   |
| SILVER                            | SO3 | 166             | 52.95           | 213.9%  | 194.62          | -14.6%  | 141               | 93.5              | 51.2%   |
| SILVER                            | SO4 | 148             | 19.9            | 644.0%  | 162.33          | -8.8%   | 98                | 68.86             | 42.8%   |
| SILVER                            | SO5 | 0               | 0               | -       | 142.33          | -100.0% | 38                | 32.66             | 17.6%   |

### Energy Futures

|                    |    |           |           |         |              |       |           |              |        |
|--------------------|----|-----------|-----------|---------|--------------|-------|-----------|--------------|--------|
| CRUDE OIL PHY      | CL | 1,094,404 | 884,013.4 | 23.8%   | 1,167,812.43 | -6.3% | 1,004,281 | 1,120,113.43 | -10.3% |
| CRUDE OIL          | WS | 0         | 500       | -100.0% | 0            | -     | 16        | 136.03       | -88.1% |
| MINY WTI CRUDE OIL | QM | 29,461    | 15,014.4  | 96.2%   | 20,557.52    | 43.3% | 20,789    | 28,378.9     | -26.7% |
| BRENT OIL LAST DAY | BZ | 106,054   | 91,058.3  | 16.5%   | 100,751.76   | 5.3%  | 97,710    | 105,942.45   | -7.8%  |

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| <b>Energy Futures</b>              |     |                 |                 |         |                 |         |                   |                   |         |
| HEATING OIL PHY                    | HO  | 181,774         | 171,019.8       | 6.3%    | 185,065.33      | -1.8%   | 156,116           | 177,607.16        | -12.1%  |
| HTG OIL                            | BH  | 0               | 0               | -       | 0.57            | -100.0% | 1                 | 0.47              | 15.3%   |
| MINY HTG OIL                       | QH  | 0               | 0.15            | 185.7%  | 0.19            | 125.0%  | 0                 | 0.24              | 27.8%   |
| RBOB PHY                           | RB  | 196,953         | 169,299.55      | 16.3%   | 190,291.48      | 3.5%    | 193,587           | 186,380.55        | 3.9%    |
| MINY RBOB GAS                      | QU  | 0               | 0.4             | -4.8%   | 0.33            | 14.3%   | 0                 | 0.34              | 21.0%   |
| NATURAL GAS                        | HP  | 6,762           | 6,581.9         | 2.7%    | 12,633.86       | -46.5%  | 7,705             | 7,454.06          | 3.4%    |
| LTD NAT GAS                        | HH  | 16,047          | 14,808.15       | 8.4%    | 19,251.9        | -16.6%  | 16,115            | 12,874.33         | 25.2%   |
| MINY NATURAL GAS                   | QG  | 15,530          | 7,581.05        | 104.9%  | 25,209.24       | -38.4%  | 9,178             | 6,123.27          | 49.9%   |
| PJM MONTHLY                        | JM  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NATURAL GAS PHY                    | NG  | 359,779         | 424,233.3       | -15.2%  | 429,581.19      | -16.2%  | 390,951           | 482,011.51        | -18.9%  |
| RBOB GAS                           | RT  | 0               | 0               | -       | 1.14            | -100.0% | 0                 | 0.36              | 0.4%    |
| 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  | 270             | 689.5           | -60.9%  | 255.71          | 5.4%    | 404               | 306.47            | 31.9%   |
| ARGUS PROPAN FAR EST INDE          | 7E  | 272             | 246.8           | 10.0%   | 393.86          | -31.0%  | 293               | 248.31            | 18.2%   |
| ARGUS PROPAN(SAUDI ARAMCO          | 9N  | 91              | 111.3           | -18.7%  | 108.14          | -16.3%  | 88                | 109.19            | -19.8%  |
| AUSTRIALIAN COKE COAL              | ALW | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| BRENT BALMO SWAP                   | J9  | 0               | 5               | -100.0% | 0               | -       | 6                 | 6.52              | -12.4%  |
| BRENT CALENDAR SWAP                | CY  | 643             | 108.05          | 494.7%  | 293.86          | 118.7%  | 490               | 330.29            | 48.3%   |
| BRENT FINANCIAL FUTURES            | BB  | 0               | 0               | -       | 0               | -       | 17                | 9.52              | 82.6%   |
| BRENT FINANCIAL FUTURES            | MBC | 0               | 0               | -       | 0               | -       | 0                 | 0.8               | -100.0% |
| BRENT FINANCIAL FUTURES            | MDB | 0               | 0               | -       | 0               | -       | 0                 | 1.13              | -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 | 209             | 0               | -       | 93.14           | 124.4%  | 60                | 0                 | -       |
| CAR VINTAGE                        | NGO | 429             | 0               | -       | 198.52          | 116.3%  | 118               | 0                 | -       |
| CHICAGO ETHANOL SWAP               | CU  | 3,704           | 3,251.7         | 13.9%   | 3,958.1         | -6.4%   | 3,533             | 3,531             | 0.0%    |
| CHICAGO ULSD PL VS HO SPR          | 5C  | 1               | 5               | -76.2%  | 6.43            | -81.5%  | 16                | 30.94             | -47.7%  |
| CHICAGO UNL GAS PL VS RBO          | 3C  | 4               | 41.25           | -91.3%  | 0               | -       | 2                 | 9.16              | -76.3%  |
| CIG BASIS                          | CI  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CIN HUB 5MW D AH PK                | H5  | 0               | 0               | -       | 0               | -       | 0                 | 5.83              | -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               | 1               | 138.1%  | 5.38            | -55.8%  | 14                | 11.69             | 23.1%   |

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| <b>Energy Futures</b>              |     |                 |                 |         |                 |         |                   |                   |         |
| CONWAY NORMAL BUTANE (OPIS) SWAP   | 8M  | 10              | 17.3            | -40.8%  | 22.62           | -54.7%  | 14                | 19.04             | -27.0%  |
| CONWAY PROPANE 5 DECIMALS SWAP     | 8K  | 709             | 399.05          | 77.7%   | 768.62          | -7.7%   | 711               | 752.33            | -5.5%   |
| CRUDE OIL                          | LPS | 0               | 0               | -       | 0               | -       | 0                 | 18.59             | -100.0% |
| CRUDE OIL LAST DAY                 | 26  | 22              | 12.05           | 80.6%   | 12.67           | 71.8%   | 14                | 4.05              | 235.9%  |
| CRUDE OIL OUTRIGHTS                | 42  | 15              | 18.1            | -18.7%  | 6.14            | 139.5%  | 15                | 55.74             | -73.9%  |
| CRUDE OIL OUTRIGHTS                | CC5 | 0               | 23.4            | -100.0% | 22.86           | -100.0% | 43                | 25                | 72.3%   |
| CRUDE OIL OUTRIGHTS                | CSW | 0               | 18.5            | -100.0% | 1.43            | -100.0% | 61                | 18.5              | 229.4%  |
| CRUDE OIL OUTRIGHTS                | DAB | 0               | 0               | -       | 0               | -       | 0                 | 1.47              | -100.0% |
| CRUDE OIL OUTRIGHTS                | DBL | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CRUDE OIL OUTRIGHTS                | GSW | 0               | 0               | -       | 0               | -       | 11                | 11.77             | -9.0%   |
| CRUDE OIL OUTRIGHTS                | HTT | 4,310           | 2,149.35        | 100.5%  | 3,709.9         | 16.2%   | 3,031             | 3,481.51          | -13.0%  |
| CRUDE OIL OUTRIGHTS                | LSW | 4               | 9               | -52.4%  | 27.86           | -84.6%  | 45                | 41.07             | 9.8%    |
| CRUDE OIL OUTRIGHTS                | WCW | 347             | 157.75          | 120.2%  | 144.29          | 140.8%  | 181               | 118.05            | 53.3%   |
| CRUDE OIL PHY                      | CLL | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CRUDE OIL PHY                      | HCL | 0               | 102             | -100.0% | 0               | -       | 88                | 175.4             | -50.1%  |
| CRUDE OIL PHY                      | MCL | 95,983          | 0               | -       | 61,727.86       | 55.5%   | 28,931            | 0                 | -       |
| CRUDE OIL SPRDS                    | 38  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CRUDE OIL SPRDS                    | ANT | 74              | 0               | -       | 31.43           | 137.0%  | 25                | 5.76              | 331.3%  |
| CRUDE OIL SPRDS                    | HIL | 11              | 751.75          | -98.5%  | 11.9            | -4.0%   | 24                | 205.92            | -88.2%  |
| CRUDE OIL SPRDS                    | WTT | 1,973           | 276.65          | 613.3%  | 2,067.76        | -4.6%   | 1,281             | 1,005.9           | 27.4%   |
| 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                 | 2.77              | -100.0% |

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| <b>Energy Futures</b>               |     |                 |                 |         |                 |         |                   |                   |         |
| DATED TO FRONTLINE BRENT            | FY  | 0               | 0               | -       | 42.86           | -100.0% | 12                | 1.06              | 1017.5% |
| 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                 | 1.3               | -100.0% |
| DUBAI CRUDE OIL CALENDAR            | DC  | 0               | 0               | -       | 0               | -       | 0                 | 46.1              | -100.0% |
| DUTCH TTF NATURAL GAS CAL MONTH FUT | TTF | 82              | 1,381.55        | -94.1%  | 455.05          | -82.1%  | 1,884             | 1,594.89          | 18.1%   |
| EAST/WEST FUEL OIL SPREAD           | EW  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| EIA FLAT TAX ONHWAY DIESE           | A5  | 1               | 9               | -85.2%  | 1.71            | -22.2%  | 19                | 40.8              | -53.5%  |
| 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               | 0.5             | -100.0% | 0               | -       | 0                 | 0.3               | -85.6%  |
| ETHANOL SWAP                        | MT2 | 15              | 36.5            | -58.9%  | 10.48           | 43.2%   | 9                 | 9.39              | -1.4%   |
| ETHANOL T2 FOB ROTT INCL DUTY SWAP  | Z1  | 187             | 251.9           | -25.7%  | 234.86          | -20.3%  | 178               | 200.58            | -11.4%  |
| EURO 3.5% FUEL OIL RDAM B           | KR  | 2               | 0               | -       | 1.43            | 16.7%   | 0                 | 0.28              | 25.2%   |
| EURO 3.5% FUEL OIL SPREAD           | FK  | 0               | 0               | -       | 0               | -       | 0                 | 0.1               | -100.0% |
| EURO GASOIL 10PPM VS ICE            | ET  | 2               | 0               | -       | 56.52           | -96.2%  | 12                | 0.32              | 3665.4% |
| 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                 | 0.16              | -64.7%  |
| EUROPE 3.5% FUEL OIL RDAM           | UV  | 5               | 0               | -       | 2.19            | 115.2%  | 2                 | 10.27             | -77.1%  |
| EUROPEAN GASOIL (ICE)               | 7F  | 18              | 1.6             | 1004.2% | 124.1           | -85.8%  | 36                | 1.47              | 2374.8% |
| EUROPEAN NAPHTHA BALMO              | KZ  | 4               | 0.15            | 2280.9% | 0               | -       | 1                 | 0.37              | 37.8%   |
| EUROPEAN NAPHTHA CRACK SPR          | EN  | 119             | 35.6            | 234.7%  | 72.81           | 63.6%   | 82                | 60.29             | 36.5%   |
| EUROPE DATED BRENT SWAP             | UB  | 0               | 0               | -       | 0               | -       | 3                 | 0.3               | 918.8%  |
| EUROPE JET KERO NWE CALSW           | UJ  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| EUROPE NAPHTHA CALSWAP              | UN  | 32              | 20.1            | 61.3%   | 36.71           | -11.7%  | 29                | 23.37             | 25.8%   |
| EURO PROPANE CIF ARA SWA            | PS  | 91              | 57              | 59.3%   | 94.05           | -3.4%   | 75                | 76.48             | -1.5%   |
| FREIGHT MARKETS                     | ACB | 0               | 0               | -       | 0               | -       | 0                 | 3.18              | -100.0% |
| FREIGHT MARKETS                     | BF1 | 0               | 0               | -       | 0               | -       | 0                 | 0.06              | -100.0% |
| FREIGHT MARKETS                     | BF2 | 0               | 7.5             | -96.8%  | 0               | -       | 1                 | 6.09              | -91.1%  |
| FREIGHT MARKETS                     | BF3 | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| FREIGHT MARKETS                     | BL2 | 2               | 0               | -       | 5               | -52.4%  | 1                 | 0                 | -       |
| FREIGHT MARKETS                     | FLJ | 0               | 0               | -       | 0.48            | -50.0%  | 0                 | 0                 | -       |
| FREIGHT MARKETS                     | FLP | 4               | 0               | -       | 0.95            | 340.0%  | 3                 | 9.95              | -69.3%  |

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| Commodity                         |     | ADV<br>NOV 2021 | ADV<br>NOV 2020 | % CHG   | ADV<br>OCT 2021 | % CHG   | ADV<br>Y.T.D 2021 | ADV<br>Y.T.D 2020 | % CHG   |
|-----------------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>             |     |                 |                 |         |                 |         |                   |                   |         |
| FREIGHT MARKETS                   | FRC | 0               | 0               | -       | 0               | -       | 0                 | 0.17              | 75.7%   |
| FREIGHT MARKETS                   | T2D | 0               | 7.25            | -100.0% | 14.71           | -100.0% | 3                 | 8.5               | -59.9%  |
| FREIGHT MARKETS                   | T7C | 0               | 1               | -100.0% | 0               | -       | 0                 | 1.17              | -100.0% |
| FREIGHT MARKETS                   | T8C | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| FREIGHT MARKETS                   | TC6 | 11              | 0               | -       | 0               | -       | 1                 | 0                 | -       |
| FREIGHT MARKETS                   | USC | 0               | 0               | -       | 0               | -       | 0                 | 0.39              | -100.0% |
| FREIGHT MARKETS                   | USE | 0               | 0.75            | -100.0% | 0               | -       | 0                 | 3.46              | -88.7%  |
| FUEL OIL CRACK VS ICE             | FO  | 0               | 3.2             | -100.0% | 2.86            | -100.0% | 10                | 11.45             | -16.3%  |
| 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                 | 0.22              | -100.0% |
| GAS EURO-BOB OXY NWE BARGES       | 7H  | 17              | 15              | 13.7%   | 37.62           | -54.7%  | 31                | 62.71             | -49.8%  |
| GAS EURO-BOB OXY NWE BARGES CRK   | 7K  | 356             | 89.95           | 295.9%  | 297.71          | 19.6%   | 260               | 255.56            | 1.7%    |
| GASOIL 0.1CIF MED VS ICE          | Z5  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| GASOIL 0.1 RDAM BRGS VS I         | WQ  | 0               | 0.85            | -100.0% | 0               | -       | 0                 | 0.07              | 148.1%  |
| GASOIL 0.1 ROTTERDAM BARG         | VL  | 1               | 0.25            | 185.7%  | 0.71            | 0.0%    | 1                 | 0.45              | 70.3%   |
| GASOIL 10PPM VS ICE SWAP          | TP  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| GASOIL CALENDAR SWAP              | GX  | 8               | 1.15            | 579.1%  | 14.48           | -46.1%  | 7                 | 1.35              | 410.6%  |
| GASOIL CRACK SPREAD CALEN         | GZ  | 223             | 0               | -       | 72.29           | 208.5%  | 89                | 53.8              | 65.6%   |
| GASOIL MINI CALENDAR SWAP         | QA  | 29              | 9.25            | 212.5%  | 14.05           | 105.8%  | 18                | 25.17             | -29.9%  |
| GERMAN POWER BASELOAD CAL MONTH F | DEB | 0               | 5.7             | -95.0%  | 2.19            | -87.0%  | 1                 | 43.58             | -97.6%  |
| GROUP THREE UNLEAD GAS (P         | A9  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| GRP THREE ULSD(PLT)VS HEA         | A6  | 165             | 103.75          | 58.8%   | 300.48          | -45.2%  | 206               | 162.18            | 27.1%   |
| GRP THREE UNL GS (PLT) VS         | A8  | 130             | 70.25           | 85.7%   | 107.14          | 21.8%   | 126               | 119.41            | 5.7%    |
| GULF COAST 3% FUEL OIL BA         | VZ  | 1               | 0               | -       | 0               | -       | 3                 | 12.73             | -74.7%  |
| GULF COAST JET FUEL CLNDR         | GE  | 0               | 0               | -       | 0               | -       | 0                 | 13.65             | -100.0% |
| GULF COAST JET VS NYM 2 H         | ME  | 454             | 566.65          | -19.9%  | 807.05          | -43.7%  | 966               | 817.33            | 18.2%   |
| GULF COAST NO.6 FUEL OIL          | MF  | 26              | 257.4           | -89.9%  | 14.52           | 78.7%   | 82                | 509.29            | -84.0%  |
| GULF COAST NO.6 FUEL OIL          | MG  | 193             | 0               | -       | 447.62          | -56.9%  | 125               | 2.09              | 5898.5% |
| GULF COAST ULSD CALENDAR          | LY  | 3               | 3.8             | -14.8%  | 0               | -       | 18                | 42.45             | -56.9%  |
| GULF COAST ULSD CRACK SPR         | GY  | 0               | 0               | -       | 0               | -       | 0                 | 6.1               | -100.0% |
| HEATING OIL BALMO CLNDR S         | 1G  | 11              | 5               | 123.8%  | 18.76           | -40.4%  | 14                | 6.57              | 107.9%  |
| HEATING OIL CRCK SPRD BAL         | 1H  | 0               | 0               | -       | 0               | -       | 11                | 0                 | -       |
| HEATING OIL PHY                   | HOL | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| HENRY HUB BASIS SWAP              | HB  | 0               | 0               | -       | 0               | -       | 0                 | 28.92             | -100.0% |

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|-------------------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>               |     |                 |                 |         |                 |         |                   |                   |         |
| HENRY HUB FINANCIAL LAST            | NBP | 0               | 0               | -       | 0               | -       | 0                 | 0.32              | -100.0% |
| HENRY HUB INDEX SWAP FUTU           | IN  | 0               | 0               | -       | 0               | -       | 0                 | 36.33             | -100.0% |
| HENRY HUB SWAP                      | NN  | 704             | 795.8           | -11.6%  | 938.9           | -25.1%  | 1,489             | 3,121.57          | -52.3%  |
| HOUSTON SHIP CHANNEL BASI           | NH  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| ICE BRENT DUBAI SWAP                | DB  | 54              | 41.5            | 30.8%   | 7.38            | 635.5%  | 29                | 145.74            | -79.9%  |
| 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               | 1               | -100.0% | 0               | -       | 5                 | 8.4               | -41.8%  |
| JAPAN C&F NAPHTHA CRACK S           | JB  | 0               | 0               | -       | 0               | -       | 0                 | 0.65              | -96.0%  |
| JAPAN C&F NAPHTHA SWAP              | JA  | 2               | 0.45            | 386.8%  | 1.43            | 53.3%   | 3                 | 7.27              | -60.0%  |
| JAPAN NAPHTHA BALMO SWAP            | E6  | 0               | 0               | -       | 0               | -       | 0                 | 0.14              | -45.2%  |
| JET CIF NWE VS ICE                  | JC  | 18              | 0               | -       | 2.14            | 757.8%  | 8                 | 0                 | -       |
| JET FUEL UP-DOWN BALMO CL           | 1M  | 61              | 47              | 29.2%   | 59.76           | 1.6%    | 74                | 79.69             | -6.6%   |
| JKM LNG Futures                     | JKM | 40              | 1.75            | 2158.5% | 9.14            | 332.3%  | 28                | 83.39             | -66.5%  |
| LA CARB DIESEL (OPIS) SWA           | KL  | 2               | 0               | -       | 6.19            | -73.1%  | 9                 | 10.9              | -21.0%  |
| LA CARBOB GASOLINE(OPIS)S           | JL  | 0               | 2.5             | -100.0% | 0               | -       | 1                 | 2.92              | -66.5%  |
| LA JET (OPIS) SWAP                  | JS  | 34              | 22.5            | 49.2%   | 48.81           | -31.2%  | 25                | 26.47             | -6.0%   |
| LLS (ARGUS) CALENDAR SWAP           | XA  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| LLS (ARGUS) VS WTI SWAP             | WJ  | 16              | 27              | -40.7%  | 28.57           | -44.0%  | 12                | 34.18             | -64.6%  |
| LOS ANGELES CARB GASOLINE           | MH  | 0               | 0               | -       | 0               | -       | 0                 | 0.06              | -100.0% |
| MARS (ARGUS) VS WTI SWAP            | YX  | 0               | 0               | -       | 14.29           | -100.0% | 8                 | 11.26             | -32.4%  |
| MARS (ARGUS) VS WTI TRD M           | YV  | 879             | 591.5           | 48.6%   | 899.67          | -2.3%   | 884               | 729.85            | 21.1%   |
| MARS BLEND CRUDE OIL                | MB  | 0               | 0               | -       | 0               | -       | 0                 | 0.43              | -100.0% |
| MCCLOSKEY ARA ARGS COAL             | MTF | 425             | 1,248.7         | -66.0%  | 890.43          | -52.3%  | 638               | 1,002.87          | -36.4%  |
| MCCLOSKEY RCH BAY COAL              | MFF | 73              | 42.5            | 72.8%   | 51.05           | 43.8%   | 46                | 45.35             | 1.5%    |
| MGN1 SWAP FUT                       | MGN | 0               | 0               | -       | 0               | -       | 0                 | 1.17              | -100.0% |
| MICHIGAN BASIS                      | NF  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| MINI GAS EUROBOB OXY NWE ARGS BALM  | MEB | 3               | 1.95            | 66.1%   | 0               | -       | 1                 | 3.37              | -75.1%  |
| MINI RBOB V. EBOBARG NWE BRGS BALMO | MXR | 0               | 0               | -       | 0               | -       | 2                 | 7.32              | -76.8%  |
| MINI RBOB V. EBOB(ARGUS) NWE BRGS   | MXB | 15              | 15.25           | -0.4%   | 20.43           | -25.6%  | 27                | 32.26             | -17.3%  |
| MJC FUT                             | MJC | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| MNC FUT                             | MNC | 94              | 13.85           | 575.3%  | 52.9            | 76.8%   | 45                | 48.61             | -7.7%   |
| MONT BELVIEU ETHANE 5 DECIMAL       | C0  | 1,401           | 977.35          | 43.4%   | 1,973.57        | -29.0%  | 1,399             | 1,232.1           | 13.5%   |

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|-------------------------------------|-----|-----------------|-----------------|---------|-----------------|--------|-------------------|-------------------|---------|
| <b>Energy Futures</b>               |     |                 |                 |         |                 |        |                   |                   |         |
| MONT BELVIEU ETHANE OPIS BALMO      | 8C  | 69              | 3.35            | 1961.1% | 217.67          | -68.3% | 43                | 15.28             | 180.2%  |
| MONT BELVIEU LDH PROPANE 5 DECIMAL  | B0  | 9,316           | 6,480.8         | 43.7%   | 10,721.95       | -13.1% | 9,048             | 8,006.43          | 13.0%   |
| MONT BELVIEU LDH PROPANE OPIS BALM  | 8O  | 93              | 41.35           | 125.4%  | 146.48          | -36.4% | 147               | 103.94            | 41.5%   |
| MONT BELVIEU NATURAL GASOLINE 5 DEC | 7Q  | 835             | 817.85          | 2.0%    | 630.9           | 32.3%  | 710               | 1,359.62          | -47.8%  |
| MONT BELVIEU NATURAL GASOLINE BALM  | R0  | 10              | 31.75           | -69.0%  | 33.81           | -70.8% | 29                | 42.84             | -32.3%  |
| MONT BELVIEU NORMAL BUTANE 5 DECIM  | D0  | 2,629           | 3,412.25        | -23.0%  | 3,043.43        | -13.6% | 2,645             | 3,225.9           | -18.0%  |
| MONT BELVIEU NORMAL BUTANE BALMO    | 8J  | 56              | 64.75           | -13.0%  | 69.95           | -19.5% | 61                | 64.61             | -5.8%   |
| NATURAL GAS PEN SWP                 | NP  | 1,985           | 2,530.85        | -21.6%  | 2,732.19        | -27.3% | 2,541             | 3,011.67          | -15.6%  |
| NEPOOL INTR HUB 5MW D AH            | H2  | 0               | 0               | -       | 0               | -      | 0                 | 60.57             | -100.0% |
| NEPOOL INTR HUB 5MW D AH            | U6  | 0               | 0               | -       | 0               | -      | 0                 | 3.32              | -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  | 12              | 1.25            | 833.3%  | 20              | -41.7% | 8                 | 29.63             | -73.4%  |
| 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                 | 0.97              | -100.0% |
| NORTHWEST ROCKIES BASIS S           | NR  | 0               | 0               | -       | 0               | -      | 0                 | 0                 | -       |
| NY1% VS GC SPREAD SWAP              | VR  | 0               | 2.5             | -100.0% | 0               | -      | 0                 | 11.33             | -100.0% |
| NY HARBOR 1% FUEL OIL BAL           | VK  | 0               | 0               | -       | 0               | -      | 0                 | 0                 | -       |
| NY HARBOR HEAT OIL SWP              | MP  | 121             | 138.7           | -13.1%  | 89.95           | 34.0%  | 55                | 150.39            | -63.5%  |
| NY HARBOR LOW SULPUR GAS 1000MBBL   | NLS | 0               | 0               | -       | 0               | -      | 7                 | 0                 | -       |
| NY HARBOR RESIDUAL FUEL 1           | MM  | 10              | 5.5             | 73.2%   | 15.48           | -38.5% | 11                | 32.22             | -67.3%  |
| NYH NO 2 CRACK SPREAD CAL           | HK  | 27              | 78.75           | -66.0%  | 106.38          | -74.8% | 74                | 40.48             | 83.1%   |
| 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                 | -       |



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|--------------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>          |     |                 |                 |         |                 |         |                   |                   |         |
| NYMEX ULSD VS NYMEX HO         | UY  | 0               | 0               | -       | 0               | -       | 0                 | 3.03              | -100.0% |
| NY ULSD (ARGUS) VS HEATING OIL | 7Y  | 0               | 14              | -100.0% | 28.57           | -100.0% | 3                 | 22.46             | -87.4%  |
| PANHANDLE BASIS SWAP FUTU      | PH  | 0               | 0               | -       | 0               | -       | 0                 | 0.24              | -100.0% |
| PERMIAN BASIS SWAP             | PM  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PETROCHEMICALS                 | 22  | 14              | 7.25            | 91.8%   | 13.62           | 2.1%    | 9                 | 6                 | 44.5%   |
| PETROCHEMICALS                 | 32  | 3               | 1.7             | 104.5%  | 6.52            | -46.7%  | 3                 | 3.31              | -9.3%   |
| PETROCHEMICALS                 | 3NA | 1               | 0               | -       | 1               | -38.1%  | 1                 | 0.15              | 378.5%  |
| PETROCHEMICALS                 | 51  | 0               | 0.15            | -100.0% | 0               | -       | 0                 | 0.1               | -100.0% |
| PETROCHEMICALS                 | 81  | 0               | 0               | -       | 0               | -       | 1                 | 0.26              | 146.1%  |
| PETROCHEMICALS                 | 8I  | 27              | 9.6             | 184.7%  | 64.57           | -57.7%  | 54                | 39.11             | 39.1%   |
| PETROCHEMICALS                 | 91  | 24              | 15.7            | 54.7%   | 32.9            | -26.2%  | 19                | 15.58             | 24.3%   |
| PETROCHEMICALS                 | MAA | 2               | 0               | -       | 6.19            | -61.5%  | 2                 | 5.61              | -63.2%  |
| PETROCHEMICALS                 | MAE | 67              | 25              | 167.6%  | 101.67          | -34.2%  | 46                | 33.08             | 40.2%   |
| PETROCHEMICALS                 | MAS | 27              | 8               | 231.5%  | 60.24           | -56.0%  | 18                | 13.75             | 33.2%   |
| PETROCHEMICALS                 | MBE | 3               | 25.5            | -88.8%  | 8.1             | -64.7%  | 3                 | 11.3              | -72.7%  |
| PETROCHEMICALS                 | MNB | 1               | 0.5             | 52.4%   | 0               | -       | 9                 | 7.38              | 21.1%   |
| PETROCHEMICALS                 | MPS | 29              | 6.35            | 354.4%  | 15.1            | 91.2%   | 19                | 15.87             | 19.0%   |
| 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                 | 1.62              | -100.0% |
| PETRO CRCKS & SPRDS NA         | CRB | 573             | 587.5           | -2.4%   | 1,194.62        | -52.0%  | 967               | 776.32            | 24.5%   |
| PETRO CRCKS & SPRDS NA         | EXR | 33              | 24.7            | 33.8%   | 29.43           | 12.3%   | 30                | 48.27             | -37.1%  |
| PETRO CRCKS & SPRDS NA         | FOC | 0               | 0               | -       | 0               | -       | 0                 | 0.43              | -100.0% |
| PETRO CRCKS & SPRDS NA         | GBB | 0               | 46.25           | -100.0% | 0               | -       | 3                 | 20.35             | -86.0%  |
| PETRO CRCKS & SPRDS NA         | GCC | 0               | 0               | -       | 0               | -       | 0                 | 1.75              | -100.0% |
| PETRO CRCKS & SPRDS NA         | GCI | 0               | 0               | -       | 0               | -       | 2                 | 25.46             | -93.7%  |
| PETRO CRCKS & SPRDS NA         | GCM | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PETRO CRCKS & SPRDS NA         | GCU | 0               | 10              | -100.0% | 0               | -       | 4                 | 67.63             | -94.3%  |
| PETRO CRCKS & SPRDS NA         | GFC | 1               | 0               | -       | 0               | -       | 2                 | 0                 | -       |
| PETRO CRCKS & SPRDS NA         | HOB | 68              | 10              | 581.0%  | 27.38           | 148.7%  | 23                | 39.72             | -41.9%  |
| 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 | 46              | 39.75           | 15.8%   | 127.95          | -64.0%  | 70                | 144.02            | -51.5%  |
| PETRO CRCKS & SPRDS NA         | RVG | 11              | 138.75          | -92.3%  | 0               | -       | 50                | 265.44            | -81.0%  |
| PETRO CRCKS & SPRDS NA         | SF3 | 0               | 0               | -       | 0               | -       | 0                 | 0.04              | -100.0% |

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|-----------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| 1NB       | 2               | 0               | -       | 0               | -       | 2                 | 13.36             | -85.9%  |
| 43        | 0               | 0               | -       | 0               | -       | 0                 | 0.19              | -40.7%  |
| BOB       | 14              | 0               | -       | 9.86            | 42.0%   | 6                 | 1.74              | 267.3%  |
| EOB       | 0               | 0               | -       | 0               | -       | 0                 | 0.13              | -83.8%  |
| EPN       | 42              | 16.1            | 161.8%  | 21.71           | 94.1%   | 26                | 18.66             | 40.4%   |
| EVC       | 1               | 0               | -       | 2.86            | -66.7%  | 4                 | 0.88              | 323.5%  |
| FVB       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| GCB       | 0               | 0               | -       | 0               | -       | 0                 | 0.19              | -100.0% |
| GOC       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| MGB       | 0               | 0               | -       | 0.48            | -100.0% | 0                 | 0                 | -       |
| MUD       | 0               | 0               | -       | 0               | -       | 0                 | 0.56              | -100.0% |
| NBB       | 0               | 0               | -       | 0               | -       | 0                 | 0.02              | 81.0%   |
| NOB       | 3               | 0.3             | 979.4%  | 0.52            | 518.2%  | 2                 | 1.76              | 36.3%   |
| 1NM       | 0               | 0               | -       | 0               | -       | 3                 | 4.69              | -33.6%  |
| BEB       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| BEF       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CMS       | 0               | 0               | -       | 14.29           | -100.0% | 3                 | 0                 | -       |
| EWG       | 17              | 3.75            | 344.4%  | 73.24           | -77.2%  | 23                | 20.87             | 10.4%   |
| H5F       | 0               | 15              | -100.0% | 0               | -       | 0                 | 14.77             | -98.2%  |
| JCC       | 21              | 0               | -       | 30.95           | -30.8%  | 11                | 10.87             | 4.0%    |
| MME       | 0               | 0               | -       | 0               | -       | 0                 | 0.69              | -100.0% |
| MPE       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NCC       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| R5E       | 0               | 0               | -       | 0.24            | -100.0% | 0                 | 0.01              | 149.4%  |
| R5F       | 5               | 0.8             | 483.3%  | 4.1             | 14.0%   | 2                 | 0.64              | 268.9%  |
| S53       | 1               | 0               | -       | 0               | -       | 0                 | 0.18              | -70.6%  |
| UCS       | 0               | 0               | -       | 0               | -       | 0                 | 0.28              | -100.0% |
| UP5       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| VU        | 0               | 0               | -       | 1.43            | -100.0% | 1                 | 6.25              | -76.3%  |
| E6M       | 0               | 0               | -       | 0               | -       | 0                 | 0.35              | -87.4%  |
| MJN       | 13              | 1               | 1233.3% | 23.38           | -43.0%  | 13                | 30.32             | -58.5%  |
| 0B        | 0               | 0               | -       | 0               | -       | 1                 | 0.43              | 124.0%  |
| 0C        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| 0D        | 3               | 1.2             | 154.0%  | 2.67            | 14.3%   | 4                 | 10.99             | -62.8%  |
| 0E        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |

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|-----------|-----------------|-----------------|--------|-----------------|---------|-------------------|-------------------|---------|
| 0F        | 0               | 0               | -      | 0               | -       | 0                 | 2.65              | -98.5%  |
| 1T        | 0               | 0               | -      | 0               | -       | 0                 | 0                 | -       |
| 5L        | 0               | 0               | -      | 0               | -       | 0                 | 0.28              | -100.0% |
| 63        | 0               | 0               | -      | 0               | -       | 0                 | 0.09              | -100.0% |
| 7I        | 0               | 0               | -      | 0               | -       | 0                 | 0.58              | -62.8%  |
| 7R        | 1               | 0               | -      | 0.95            | -15.0%  | 0                 | 0.55              | -37.5%  |
| CBB       | 0               | 0               | -      | 0               | -       | 0                 | 0.3               | -52.6%  |
| CGB       | 0               | 0               | -      | 0               | -       | 0                 | 0.1               | -100.0% |
| CPB       | 6               | 0.75            | 725.4% | 2.86            | 116.7%  | 16                | 8.1               | 93.9%   |
| EFF       | 0               | 0               | -      | 0               | -       | 0                 | 0.17              | -100.0% |
| EFM       | 0               | 0               | -      | 0               | -       | 0                 | 0                 | -       |
| ENS       | 0               | 0               | -      | 0               | -       | 0                 | 0                 | -       |
| EWN       | 4               | 0               | -      | 20.67           | -79.7%  | 9                 | 0.84              | 979.0%  |
| FLB       | 0               | 0               | -      | 0               | -       | 0                 | 0                 | -       |
| GNO       | 0               | 0               | -      | 0               | -       | 0                 | 0.04              | -100.0% |
| H5G       | 0               | 0               | -      | 0               | -       | 0                 | 1.17              | -100.0% |
| JFB       | 0               | 0               | -      | 0               | -       | 0                 | 0.04              | 11.5%   |
| M1B       | 34              | 71.8            | -53.1% | 40.52           | -16.9%  | 58                | 35.5              | 64.1%   |
| MBB       | 0               | 0               | -      | 0               | -       | 1                 | 0.13              | 703.3%  |
| MBN       | 10              | 22.75           | -56.0% | 13.52           | -26.1%  | 16                | 15.24             | 7.3%    |
| MEF       | 1               | 5.5             | -84.4% | 2.86            | -70.0%  | 10                | 6.6               | 55.2%   |
| MQA       | 0               | 0               | -      | 1.67            | -91.4%  | 0                 | 0                 | -       |
| R53       | 0               | 0               | -      | 1.67            | -100.0% | 1                 | 0.68              | -18.8%  |
| R5B       | 0               | 0               | -      | 0               | -       | 0                 | 0.04              | 462.4%  |
| R5M       | 103             | 13.45           | 665.8% | 89.52           | 15.1%   | 60                | 18.25             | 231.2%  |
| R5O       | 54              | 49.9            | 8.2%   | 30.9            | 74.7%   | 35                | 41.86             | -15.3%  |
| RBM       | 0               | 0               | -      | 0               | -       | 0                 | 0.26              | -42.1%  |
| S5B       | 0               | 0               | -      | 0               | -       | 0                 | 0.03              | -16.5%  |
| S5F       | 5               | 5.15            | -2.0%  | 4.05            | 24.7%   | 5                 | 4.9               | 5.1%    |
| S5M       | 96              | 76.05           | 26.0%  | 95.48           | 0.4%    | 84                | 70.82             | 19.3%   |
| S5O       | 143             | 46.55           | 207.3% | 90.62           | 57.9%   | 62                | 35.9              | 71.4%   |
| SMU       | 2               | 0               | -      | 9.52            | -75.0%  | 6                 | 0                 | -       |
| T0        | 0               | 0               | -      | 0               | -       | 0                 | 0                 | -       |
| T2B       | 0               | 0               | -      | 0               | -       | 0                 | 0.09              | -100.0% |
| TLB       | 2               | 0               | -      | 1.19            | 32.0%   | 0                 | 0                 | -       |

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|-----------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| ULB       | 0               | 20              | -100.0% | 0               | -       | 0                 | 1.8               | -100.0% |
| UNB       | 0               | 0               | -       | 0               | -       | 0                 | 1.3               | -100.0% |
| V0        | 6               | 0               | -       | 6.29            | 0.0%    | 3                 | 0                 | -       |
| A8B       | 0               | 0               | -       | 10.24           | -100.0% | 5                 | 0                 | -       |
| AB6       | 8               | 2.5             | 223.8%  | 6.9             | 17.2%   | 9                 | 4.53              | 101.4%  |
| BCR       | 105             | 38.65           | 171.1%  | 144.86          | -27.7%  | 90                | 12.16             | 640.6%  |
| DBB       | 0               | 0               | -       | 0               | -       | 0                 | 0.32              | -100.0% |
| FCB       | 0               | 0               | -       | 1.52            | -100.0% | 0                 | 0                 | -       |
| H5B       | 0               | 0               | -       | 0               | -       | 0                 | 7.94              | -100.0% |
| JE        | 0               | 5.25            | -100.0% | 0               | -       | 1                 | 4.16              | -71.2%  |
| JET       | 6               | 3.75            | 58.7%   | 21.43           | -72.2%  | 18                | 30.69             | -41.2%  |
| JTB       | 0               | 0               | -       | 0               | -       | 3                 | 9.11              | -68.3%  |
| MBL       | 3               | 0               | -       | 13.43           | -78.7%  | 3                 | 0.59              | 435.9%  |
| MEN       | 15              | 1.5             | 877.8%  | 4.52            | 224.2%  | 4                 | 2.55              | 59.7%   |
| MEO       | 17              | 27.45           | -37.7%  | 14              | 22.1%   | 21                | 55.58             | -61.5%  |
| MFD       | 0               | 0               | -       | 0               | -       | 0                 | 0.16              | -100.0% |
| MMF       | 0               | 0               | -       | 0               | -       | 0                 | 0.3               | -6.7%   |
| V3        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| Z9        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| JD        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| R7        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| D7        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| B3        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| B6        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| 4N        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| W6        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| L6        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| E4        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| J4        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| N9        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| L1        | 0               | 0               | -       | 0               | -       | 0                 | 68.46             | -100.0% |
| PGP       | 96              | 47.4            | 103.5%  | 67.67           | 42.6%   | 66                | 51.57             | 28.7%   |
| 3G        | 0               | 0               | -       | 8.57            | -100.0% | 1                 | 0.68              | 17.6%   |
| 1S        | 63              | 42.5            | 49.4%   | 43.57           | 45.7%   | 65                | 79.34             | -18.4%  |
| 1R        | 1,056           | 1,087.95        | -2.9%   | 597.81          | 76.6%   | 790               | 1,157.71          | -31.8%  |

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|-----------------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>             |     |                 |                 |         |                 |         |                   |                   |         |
| RBOB CALENDAR SWAP                | RL  | 218             | 267.15          | -18.5%  | 348.1           | -37.5%  | 319               | 263.88            | 21.0%   |
| RBOB CRACK SPREAD                 | RM  | 27              | 24.75           | 10.6%   | 147.57          | -81.4%  | 94                | 51.02             | 84.9%   |
| RBOB GASOLINE BALMO CLNDR         | 1D  | 40              | 12.55           | 216.1%  | 33.95           | 16.8%   | 38                | 25.33             | 51.6%   |
| RBOB PHY                          | RBL | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| RBOB VS HEATING OIL SWAP          | RH  | 0               | 0               | -       | 0               | -       | 5                 | 24.52             | -80.4%  |
| SAN JUAN BASIS SWAP               | NJ  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| SINGAPORE 180CST BALMO            | BS  | 0               | 0               | -       | 0               | -       | 0                 | 0.18              | -100.0% |
| SINGAPORE 380CST BALMO            | BT  | 0               | 0               | -       | 0.62            | -100.0% | 0                 | 0.17              | -40.8%  |
| SINGAPORE 380CST FUEL OIL         | SE  | 9               | 1.6             | 462.5%  | 7.95            | 13.2%   | 9                 | 10.08             | -12.8%  |
| SINGAPORE FUEL 180CST CAL         | UA  | 0               | 0               | -       | 0               | -       | 0                 | 0.93              | -100.0% |
| SINGAPORE FUEL OIL 180 CS         | GMS | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| SINGAPORE FUEL OIL SPREAD         | SD  | 0               | 0               | -       | 0               | -       | 0                 | 0.35              | -100.0% |
| SINGAPORE GASOIL                  | MAF | 17              | 10.05           | 65.8%   | 13.9            | 19.9%   | 13                | 9.59              | 40.1%   |
| SINGAPORE GASOIL                  | MTB | 0               | 0               | -       | 0.48            | -100.0% | 0                 | 0.27              | -15.8%  |
| SINGAPORE GASOIL                  | MTS | 21              | 8.35            | 149.2%  | 23.52           | -11.5%  | 18                | 15.16             | 17.3%   |
| SINGAPORE GASOIL                  | SBM | 3               | 0.25            | 1042.8% | 0               | -       | 1                 | 1.95              | -60.4%  |
| SINGAPORE GASOIL CALENDAR         | MSG | 11              | 12.8            | -12.6%  | 14.76           | -24.2%  | 36                | 32.36             | 12.2%   |
| SINGAPORE GASOIL SWAP             | SG  | 11              | 88.35           | -87.9%  | 27.9            | -61.6%  | 58                | 44.64             | 29.6%   |
| SINGAPORE GASOIL VS ICE           | GA  | 51              | 0               | -       | 28.57           | 80.0%   | 48                | 1.22              | 3856.1% |
| SINGAPORE JET KERO BALMO          | BX  | 0               | 0               | -       | 0               | -       | 0                 | 1.49              | -100.0% |
| SINGAPORE JET KERO GASOIL         | RK  | 84              | 0               | -       | 0               | -       | 16                | 2.49              | 554.7%  |
| SINGAPORE JET KEROSENE SW         | KS  | 62              | 8.25            | 650.4%  | 30.48           | 103.1%  | 15                | 27.48             | -45.7%  |
| SINGAPORE MOGAS 92 UNLEADED BALMO | 1P  | 0               | 0               | -       | 0               | -       | 3                 | 0.76              | 250.1%  |
| SINGAPORE MOGAS 92 UNLEADED SWP   | 1N  | 35              | 0               | -       | 77.14           | -55.2%  | 32                | 105.11            | -69.9%  |
| Sumas Basis Swap                  | NK  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| TC2 ROTTERDAM TO USAC 37K         | TM  | 0               | 0               | -       | 9.29            | -100.0% | 1                 | 0.19              | 569.6%  |
| TC5 RAS TANURA TO YOKOHAM         | TH  | 0               | 0               | -       | 14.29           | -100.0% | 3                 | 0.61              | 344.8%  |
| TCO BASIS SWAP                    | TC  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| TD3 MEG TO JAPAN 250K MT          | TL  | 40              | 48.5            | -17.0%  | 46.1            | -12.7%  | 53                | 100.26            | -46.9%  |
| TEXAS EASTERN ZONE M-3 BA         | NX  | 0               | 0               | -       | 0               | -       | 0                 | 4.58              | -100.0% |
| TRANSCO ZONE4 BASIS SWAP          | TR  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| UK NBP NAT GAS CAL MTH FUT        | UKG | 0               | 90.75           | -100.0% | 0               | -       | 11                | 17.99             | -38.7%  |
| ULSD UP-DOWN BALMO SWP            | 1L  | 298             | 306             | -2.7%   | 299.52          | -0.6%   | 239               | 250.63            | -4.5%   |
| UP DOWN GC ULSD VS NMX HO         | LT  | 1,444           | 2,023.45        | -28.6%  | 1,792.48        | -19.5%  | 1,644             | 2,182.15          | -24.7%  |
| WAHA BASIS                        | NW  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |

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|-----------|-----------------|-----------------|-------|-----------------|-------|-------------------|-------------------|-------|
|-----------|-----------------|-----------------|-------|-----------------|-------|-------------------|-------------------|-------|

### Energy Futures

|                           |     |       |          |        |          |         |       |          |        |
|---------------------------|-----|-------|----------|--------|----------|---------|-------|----------|--------|
| WTI-BRENT BULLET SWAP     | BY  | 0     | 0        | -      | 0        | -       | 0     | 0        | -      |
| WTI-BRENT CALENDAR SWAP   | BK  | 3,831 | 1,544.75 | 148.0% | 3,667.48 | 4.5%    | 2,489 | 1,749.82 | 42.3%  |
| WTI CALENDAR              | CS  | 2,591 | 2,847.55 | -9.0%  | 2,516.9  | 3.0%    | 2,503 | 2,836.15 | -11.7% |
| WTI MIDLAND CRUDE OIL     | WTL | 0     | 0        | -      | 0        | -       | 12    | 1.3      | 788.9% |
| WTS (ARGUS) VS WTI SWAP   | FF  | 0     | 0        | -      | 341.48   | -100.0% | 167   | 238.74   | -30.1% |
| WTS (ARGUS) VS WTI TRD MT | FH  | 14    | 3.6      | 296.8% | 0        | -       | 28    | 53.63    | -48.3% |

### Energy Options

|                                      |     |         |            |         |            |          |         |            |         |
|--------------------------------------|-----|---------|------------|---------|------------|----------|---------|------------|---------|
| BRENT CALENDAR SWAP                  | BA  | 2       | 0          | -       | 8.14       | -73.7%   | 14      | 32.6       | -58.6%  |
| BRENT CRUDE OIL 1 M CSO              | 9C  | 0       | 55         | -100.0% | 76.19      | -100.0%  | 861     | 158.77     | 442.4%  |
| BRENT OIL LAST DAY                   | BE  | 364     | 740.95     | -50.8%  | 1,565.33   | -76.7%   | 1,009   | 1,639.02   | -38.5%  |
| BRENT OIL LAST DAY                   | BZO | 2,390   | 1,890.6    | 26.4%   | 1,051.33   | 127.3%   | 1,265   | 2,261.74   | -44.1%  |
| BRENT OIL LAST DAY                   | OS  | 0       | 0          | -       | 0          | -        | 0       | 0.11       | -100.0% |
| COAL API2 INDEX                      | F2C | 9       | 0          | -       | 0.24       | 3699.9%  | 7       | 0          | -       |
| COAL API2 INDEX                      | F2Q | 2       | 0          | -       | 3.57       | -33.3%   | 5       | 0          | -       |
| CRUDE OIL                            | 6Y  | 0       | 2.5        | -100.0% | 0          | -        | 0       | 0.22       | -100.0% |
| CRUDE OIL 1MO                        | WA  | 2,805   | 9,262.5    | -69.7%  | 2,910.95   | -3.6%    | 5,391   | 9,117.67   | -40.9%  |
| CRUDE OIL APO                        | AO  | 770     | 5,483.5    | -86.0%  | 1,231.24   | -37.5%   | 1,457   | 2,689.94   | -45.8%  |
| CRUDE OIL CALNDR STRIP               | 6F  | 0       | 6          | -100.0% | 0          | -        | 0       | 0.74       | -100.0% |
| CRUDE OIL PHY                        | CD  | 0       | 0          | -       | 0          | -        | 0       | 8.01       | -100.0% |
| CRUDE OIL PHY                        | LC  | 1,043   | 371.8      | 180.6%  | 1,547.14   | -32.6%   | 615     | 499.95     | 23.1%   |
| CRUDE OIL PHY                        | LO  | 160,313 | 120,183.45 | 33.4%   | 139,993.57 | 14.5%    | 119,966 | 120,828.84 | -0.7%   |
| CRUDE OIL PHY                        | LO1 | 2,558   | 445.6      | 474.0%  | 676.57     | 278.1%   | 1,042   | 792.61     | 31.4%   |
| CRUDE OIL PHY                        | LO2 | 1,378   | 466.85     | 195.2%  | 1,673.05   | -17.6%   | 848     | 489.55     | 73.1%   |
| CRUDE OIL PHY                        | LO3 | 1,368   | 454.65     | 200.9%  | 10.33      | 13141.1% | 656     | 511.59     | 28.2%   |
| CRUDE OIL PHY                        | LO4 | 1,921   | 410.85     | 367.7%  | 1,397.95   | 37.4%    | 1,131   | 802.55     | 40.9%   |
| CRUDE OIL PHY                        | LO5 | 0       | 0          | -       | 1,787.62   | -100.0%  | 345     | 257.65     | 33.8%   |
| ELEC FINSETTLED                      | PJN | 0       | 0          | -       | 0          | -        | 0       | 0.19       | -100.0% |
| ETHANOL SWAP                         | CVR | 294     | 106.75     | 175.4%  | 299.1      | -1.7%    | 159     | 210.68     | -24.7%  |
| ETHANOL SWAP                         | GVR | 0       | 0          | -       | 0          | -        | 0       | 2.6        | -100.0% |
| HEATING OIL CRK SPD AVG PRICE OPTION | 3W  | 0       | 60         | -100.0% | 0          | -        | 9       | 5.19       | 65.7%   |
| HEATING OIL PHY                      | FZ  | 0       | 0          | -       | 0          | -        | 10      | 0          | -       |
| HEATING OIL PHY                      | LB  | 0       | 0          | -       | 12         | -100.0%  | 8       | 15.27      | -45.6%  |
| HEATING OIL PHY                      | OH  | 575     | 586.4      | -2.0%   | 470.86     | 22.1%    | 399     | 636.53     | -37.4%  |

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| Commodity                          |     | ADV<br>NOV 2021 | ADV<br>NOV 2020 | % CHG   | ADV<br>OCT 2021 | % CHG   | ADV<br>Y.T.D 2021 | ADV<br>Y.T.D 2020 | % CHG   |
|------------------------------------|-----|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Options</b>              |     |                 |                 |         |                 |         |                   |                   |         |
| HENRY HUB FINANCIAL LAST           | E7  | 253             | 212.45          | 19.1%   | 127.48          | 98.4%   | 383               | 332.73            | 15.1%   |
| HO 1 MONTH CLNDR OPTIONS           | FA  | 0               | 0               | -       | 0               | -       | 1                 | 0.43              | 100.8%  |
| LLS CRUDE OIL                      | WTO | 0               | 0               | -       | 0               | -       | 0                 | 6.06              | -100.0% |
| MCCLOSKEY ARA ARGS COAL            | MTO | 0               | 121.25          | -100.0% | 0               | -       | 2                 | 35.71             | -93.4%  |
| MCCLOSKEY RCH BAY COAL             | MFO | 0               | 0               | -       | 0               | -       | 0                 | 2.06              | -100.0% |
| NATURAL GAS 1 M CSO FIN            | G4  | 3,630           | 2,179.5         | 66.5%   | 6,574.24        | -44.8%  | 2,813             | 4,716.92          | -40.4%  |
| NATURAL GAS 2 M CSO FIN            | G2  | 388             | 272.5           | 42.4%   | 128.57          | 201.9%  | 132               | 85.06             | 54.6%   |
| NATURAL GAS 3 M CSO FIN            | G3  | 0               | 637.5           | -100.0% | 0               | -       | 1,078             | 2,138.64          | -49.6%  |
| NATURAL GAS 5 M CSO FIN            | G5  | 250             | 0               | -       | 0               | -       | 81                | 49.57             | 63.6%   |
| NATURAL GAS 6 M CSO FIN            | G6  | 336             | 155             | 116.6%  | 359.52          | -6.6%   | 500               | 655.41            | -23.7%  |
| NATURAL GAS OPT                    | JKO | 119             | 0               | -       | 114.29          | 4.2%    | 94                | 0                 | -       |
| NATURAL GAS OPT                    | TFO | 0               | 122.5           | -100.0% | 9.52            | -100.0% | 669               | 939.05            | -28.8%  |
| NATURAL GAS OPTION ON CALENDAR STR | 6J  | 100             | 313             | -68.1%  | 0               | -       | 275               | 143.2             | 92.2%   |
| NATURAL GAS PHY                    | KD  | 14              | 58.75           | -76.9%  | 61.67           | -78.0%  | 90                | 174.73            | -48.4%  |
| NATURAL GAS PHY                    | LN  | 63,566          | 108,206.5       | -41.3%  | 84,014.29       | -24.3%  | 97,604            | 113,702.67        | -14.2%  |
| NATURAL GAS PHY                    | ON  | 3,817           | 4,927.45        | -22.5%  | 3,769.62        | 1.3%    | 4,197             | 5,965.16          | -29.6%  |
| NATURAL GAS SUMMER STRIP           | 4D  | 0               | 0               | -       | 0               | -       | 0                 | 1.73              | -100.0% |
| NATURAL GAS WINTER STRIP           | 6I  | 0               | 0               | -       | 0               | -       | 0                 | 2.6               | -100.0% |
| N ROCKIES PIPE SWAP                | ZR  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NY HARBOR HEAT OIL SWP             | AT  | 112             | 35.7            | 212.4%  | 34.52           | 223.0%  | 52                | 77.39             | -32.6%  |
| PETROCHEMICALS                     | 4H  | 19              | 0.5             | 3614.3% | 16.33           | 13.7%   | 43                | 2.86              | 1406.8% |
| PETROCHEMICALS                     | 4J  | 0               | 0               | -       | 0               | -       | 6                 | 2.73              | 109.6%  |
| PETROCHEMICALS                     | 4K  | 0               | 25              | -100.0% | 0               | -       | 0                 | 4.5               | -100.0% |
| PETROCHEMICALS                     | CPR | 0               | 0               | -       | 0               | -       | 1                 | 0.55              | 43.5%   |
| PETRO OUTRIGHT EURO                | BCO | 0               | 0               | -       | 0               | -       | 0                 | 0.03              | -100.0% |
| PETRO OUTRIGHT NA                  | 1N5 | 0               | 0               | -       | 0               | -       | 0                 | 0.87              | -100.0% |
| PETRO OUTRIGHT NA                  | DAP | 6               | 1.5             | 281.0%  | 7.14            | -20.0%  | 6                 | 5.69              | 7.7%    |
| PJM WES HUB PEAK CAL MTH           | 6OA | 0               | 0               | -       | 0               | -       | 0                 | 3.33              | -100.0% |
| PJM WES HUB PEAK LMP 50MW          | PMA | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| RBOB CALENDAR SWAP                 | RA  | 0               | 0               | -       | 4               | -100.0% | 6                 | 9.36              | -40.8%  |
| RBOB PHY                           | OB  | 307             | 423.45          | -27.6%  | 363.1           | -15.5%  | 357               | 395.8             | -9.8%   |
| RBOB PHY                           | RF  | 0               | 0               | -       | 0               | -       | 2                 | 4.52              | -53.8%  |
| SAN JUAN PIPE SWAP                 | PJ  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| SHORT TERM                         | U11 | 0               | 0               | -       | 0               | -       | 0                 | 0.65              | -66.5%  |
| SHORT TERM                         | U12 | 2               | 0               | -       | 0               | -       | 1                 | 2.6               | -74.9%  |

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|--------------------------|-----------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| Energy Options           |           |                 |                 |         |                 |         |                   |                   |         |
| SHORT TERM               | U13       | 0               | 0               | -       | 0               | -       | 1                 | 2.6               | -66.5%  |
| SHORT TERM               | U14       | 0               | 0               | -       | 14.29           | -100.0% | 1                 | 0.87              | 50.6%   |
| SHORT TERM               | U15       | 0               | 0               | -       | 0               | -       | 2                 | 3.03              | -49.8%  |
| SHORT TERM               | U22       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| SHORT TERM               | U23       | 0               | 0               | -       | 0               | -       | 0                 | 0.65              | -100.0% |
| SHORT TERM               | U24       | 0               | 0               | -       | 0               | -       | 0                 | 0.22              | 100.8%  |
| SHORT TERM               | U25       | 0               | 0               | -       | 0               | -       | 1                 | 0                 | -       |
| SHORT TERM               | U26       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| SHORT TERM NATURAL GAS   | U01       | 2               | 0               | -       | 0               | -       | 1                 | 2.16              | -44.8%  |
| SHORT TERM NATURAL GAS   | U02       | 0               | 0               | -       | 0               | -       | 3                 | 2.38              | 18.7%   |
| SHORT TERM NATURAL GAS   | U03       | 0               | 0               | -       | 0               | -       | 0                 | 2.81              | -84.5%  |
| SHORT TERM NATURAL GAS   | U04       | 10              | 0               | -       | 0               | -       | 2                 | 5.84              | -59.1%  |
| SHORT TERM NATURAL GAS   | U05       | 0               | 0               | -       | 0               | -       | 1                 | 1.52              | -42.6%  |
| SHORT TERM NATURAL GAS   | U06       | 0               | 2.5             | -100.0% | 0               | -       | 3                 | 0.65              | 435.6%  |
| SHORT TERM NATURAL GAS   | U07       | 0               | 0               | -       | 0               | -       | 1                 | 2.6               | -45.6%  |
| SHORT TERM NATURAL GAS   | U08       | 0               | 0               | -       | 0               | -       | 0                 | 1.73              | -87.4%  |
| SHORT TERM NATURAL GAS   | U09       | 0               | 0               | -       | 0               | -       | 1                 | 1.08              | 20.5%   |
| SHORT TERM NATURAL GAS   | U10       | 0               | 0               | -       | 0               | -       | 0                 | 1.95              | -77.7%  |
| SHORT TERM NATURAL GAS   | U16       | 0               | 10              | -100.0% | 0               | -       | 0                 | 1.3               | -74.9%  |
| SHORT TERM NATURAL GAS   | U17       | 0               | 2.5             | -100.0% | 0               | -       | 1                 | 1.62              | -59.8%  |
| SHORT TERM NATURAL GAS   | U18       | 0               | 2.5             | -100.0% | 0               | -       | 0                 | 0.87              | -49.8%  |
| SHORT TERM NATURAL GAS   | U19       | 0               | 2.5             | -100.0% | 0               | -       | 0                 | 1.41              | -100.0% |
| SHORT TERM NATURAL GAS   | U20       | 0               | 0               | -       | 0               | -       | 1                 | 1.3               | 0.4%    |
| SHORT TERM NATURAL GAS   | U21       | 0               | 0               | -       | 0               | -       | 1                 | 0.87              | 50.6%   |
| SHORT TERM NATURAL GAS   | U27       | 0               | 25              | -100.0% | 0               | -       | 0                 | 4.98              | -95.6%  |
| SHORT TERM NATURAL GAS   | U28       | 0               | 0               | -       | 0               | -       | 0                 | 2.6               | -83.3%  |
| SHORT TERM NATURAL GAS   | U29       | 0               | 0               | -       | 0               | -       | 0                 | 4.11              | -94.7%  |
| SHORT TERM NATURAL GAS   | U30       | 0               | 0               | -       | 0               | -       | 1                 | 4.65              | -76.6%  |
| SHORT TERM NATURAL GAS   | U31       | 0               | 0               | -       | 0               | -       | 0                 | 0.65              | -100.0% |
| WTI-BRENT BULLET SWAP    | BV        | 2,592           | 1,165           | 122.5%  | 1,309.52        | 97.9%   | 1,461             | 2,199.92          | -33.6%  |
| WTI CRUDE OIL 1 M CSO FI | 7A        | 1,909           | 5,518.5         | -65.4%  | 2,909.76        | -34.4%  | 3,247             | 4,328.44          | -25.0%  |



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|---------------------|-----------------|-----------------|--------------|-----------------|--------------|-------------------|-------------------|--------------|---------|
| Ag Products Futures |                 |                 |              |                 |              |                   |                   |              |         |
| COFFEE              | KT              | 0               | 0            | -               | 0            | -                 | 0                 | 0.01         | 0.0%    |
| COTTON              | TT              | 0               | 0            | -               | 0            | -                 | 0                 | 0.25         | -100.0% |
| SUGAR 11            | YO              | 0               | 0            | -               | 0            | -                 | 0                 | 0.04         | -100.0% |
| Energy Futures      |                 |                 |              |                 |              |                   |                   |              |         |
| WTI                 |                 | 0               | 0            | -               | 0            | -                 | 0                 | 0.3          | -97.1%  |
| WTI                 |                 | 2,148,716       | 1,822,764.15 | 17.9%           | 2,263,842.52 | -5.1%             | 1,971,144         | 2,176,170.93 | -9.4%   |
| WTI                 |                 | 569,424         | 638,715.55   | -10.8%          | 413,923.1    | 37.6%             | 514,721           | 647,084.99   | -20.5%  |
| WTI                 |                 | 2,718,141       | 2,461,479.7  | 10.4%           | 2,677,765.62 | 1.5%              | 2,485,864.54      | 2,823,256.22 | -12.0%  |
| Metals Futures      |                 |                 |              |                 |              |                   |                   |              |         |
| WTI                 |                 | 253,223         | 264,948.45   | -4.4%           | 254,533.05   | -0.5%             | 248,319           | 277,007.4    | -10.4%  |
| WTI                 |                 | 61,169          | 65,881.9     | -7.2%           | 51,159.76    | 19.6%             | 53,632            | 73,049.93    | -26.6%  |
| WTI                 |                 | 314,391         | 330,830.35   | -5.0%           | 305,692.81   | 2.8%              | 301,951.47        | 350,057.33   | -13.7%  |
| Energy Options      |                 |                 |              |                 |              |                   |                   |              |         |
| WTI                 |                 | 630,593         | 704,597.45   | -10.5%          | 465,082.86   | 35.6%             | 568,353           | 720,134.92   | -21.1%  |
| WTI                 |                 | 2,401,939       | 2,087,712.6  | 15.1%           | 2,518,375.57 | -4.6%             | 2,219,463         | 2,453,178.34 | -9.5%   |
| WTI                 |                 | 0               | 0            | -               | 0            | -                 | 0                 | 0.3          | -97.1%  |
| WTI                 |                 | 3,032,532       | 2,792,310.05 | 8.6%            | 2,983,458.43 | 1.6%              | 2,787,816.01      | 3,173,313.55 | -12.1%  |