

## CME Group Exchange ADV Report - Monthly

February 2018

Page 1 of 17

|                        | ADV<br>FEB 2018 | ADV<br>FEB 2017 | % CHG   | ADV<br>JAN 2018 | % CHG   | ADV<br>Y.T.D 2018 | ADV<br>Y.T.D 2017 | % CHG    |
|------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|----------|
| <b>FX Futures</b>      |                 |                 |         |                 |         |                   |                   |          |
| TURKISH LIRA           | 63              | 4.95            | 1176.6% | 70.1            | -9.9%   | 67                | 30                | 121.9%   |
| JAPANESE YEN           | 181,994         | 144,205.84      | 26.2%   | 165,697.1       | 9.8%    | 173,438           | 168,818           | 2.7%     |
| KOREAN WON             | 17              | 1.68            | 903.1%  | 26.67           | -36.6%  | 22                | 1                 | 2426.4%  |
| CD/JY CROSS RATES      | 2               | 0               | -       | 19.05           | -88.9%  | 11                | 0                 | 21342.5% |
| CANADIAN DOLLAR        | 85,383          | 57,571.32       | 48.3%   | 81,973.81       | 4.2%    | 83,593            | 64,093            | 30.4%    |
| AD/NE CROSS RATES      | 4               | 1.32            | 216.0%  | 3.29            | 26.5%   | 4                 | 1                 | 312.3%   |
| BRITISH POUND          | 144,173         | 103,953.21      | 38.7%   | 139,545         | 3.3%    | 141,743           | 114,525           | 23.8%    |
| RUSSIAN RUBLE          | 2,874           | 1,120.68        | 156.5%  | 1,270.33        | 126.3%  | 2,032             | 1,183             | 71.8%    |
| SWISS FRANC            | 27,466          | 19,580.21       | 40.3%   | 33,945.38       | -19.1%  | 30,868            | 21,701            | 42.2%    |
| NEW ZEALND DOLLAR      | 34,468          | 22,033.68       | 56.4%   | 36,436.48       | -5.4%   | 35,502            | 24,516            | 44.8%    |
| BP/JY CROSS RATES      | 190             | 65.79           | 188.6%  | 220.43          | -13.9%  | 206               | 95                | 116.2%   |
| SHEKEL                 | 4               | 0               | -       | 3.24            | 23.5%   | 4                 | 0                 | -        |
| E-MICRO GBP/USD        | 3,173           | 2,956.68        | 7.3%    | 3,504           | -9.5%   | 3,347             | 3,435             | -2.6%    |
| E-MICRO EUR/USD        | 20,208          | 12,556.11       | 60.9%   | 21,416.29       | -5.6%   | 20,842            | 14,392            | 44.8%    |
| E-MICRO AUD/USD        | 5,349           | 4,360.89        | 22.7%   | 5,641           | -5.2%   | 5,502             | 4,155             | 32.4%    |
| AUSTRALIAN DOLLAR      | 133,938         | 79,162.74       | 69.2%   | 121,088.19      | 10.6%   | 127,192           | 84,719            | 50.1%    |
| E-MINI JAPANESE YEN    | 724             | 1,292.58        | -44.0%  | 731             | -1.0%   | 728               | 1,582             | -54.0%   |
| EFX/JY CROSS RATES     | 4,531           | 1,708.37        | 165.2%  | 3,146.48        | 44.0%   | 3,804             | 1,667             | 128.2%   |
| RMB USD                | 0               | 1.89            | -97.2%  | 0.62            | -91.5%  | 0                 | 2                 | -84.5%   |
| EFX/BP CROSS RATES     | 3,626           | 1,769.63        | 104.9%  | 2,960.86        | 22.5%   | 3,277             | 1,924             | 70.4%    |
| EFX/SF CROSS RATES     | 1,444           | 954.47          | 51.2%   | 1,085.19        | 33.0%   | 1,255             | 949               | 32.4%    |
| INDIAN RUPEE           | 5,254           | 1,348.84        | 289.6%  | 5,561.62        | -5.5%   | 5,416             | 1,229             | 340.8%   |
| EC/SEK CROSS RATES     | 18              | 3.32            | 438.1%  | 34.81           | -48.7%  | 27                | 3                 | 684.4%   |
| S.AFRICAN RAND         | 2,107           | 2,081.42        | 1.2%    | 1,839.71        | 14.5%   | 1,967             | 1,907             | 3.1%     |
| MEXICAN PESO           | 61,715          | 37,750.11       | 63.5%   | 59,078.43       | 4.5%    | 60,331            | 46,409            | 30.0%    |
| EURO FX                | 262,377         | 193,002.26      | 35.9%   | 291,887.14      | -10.1%  | 277,870           | 205,012           | 35.5%    |
| SF/JY CROSS RATES      | 0               | 0               | -       | 9.14            | -100.0% | 5                 | 1                 | 485.0%   |
| EC/CD CROSS RATES      | 88              | 82.68           | 5.9%    | 190.24          | -54.0%  | 141               | 100               | 41.1%    |
| EC/NOK CROSS RATES     | 8               | 2.16            | 278.0%  | 16.33           | -50.1%  | 12                | 2                 | 514.6%   |
| EC/AD CROSS RATES      | 52              | 29              | 78.0%   | 45.76           | 12.8%   | 49                | 23                | 112.3%   |
| BP/SF CROSS RATES      | 11              | 0               | -       | 11.81           | -6.0%   | 11                | 0                 | -        |
| E-MINI EURO FX         | 4,726           | 3,692.21        | 28.0%   | 6,833.67        | -30.8%  | 5,832             | 4,061             | 43.6%    |
| POLISH ZLOTY (EC)      | 1               | 0.16            | 266.6%  | 1.1             | -47.1%  | 1                 | 1                 | -38.6%   |
| AD/JY CROSS RATES      | 262             | 66.42           | 294.4%  | 161             | 62.7%   | 209               | 76                | 176.4%   |
| AD/CD CROSS RATES      | 1               | 0.05            | 1601.0% | 0.24            | 275.8%  | 1                 | 0                 | 257.6%   |
| POLISH ZLOTY (US)      | 3               | 31.95           | -91.8%  | 11.1            | -76.3%  | 7                 | 35                | -79.7%   |
| SKR/USD CROSS RATES    | 122             | 45              | 170.6%  | 143.81          | -15.3%  | 133               | 50                | 165.9%   |
| HUNGARIAN FORINT (EC)  | 0               | 0               | -       | 0.86            | -100.0% | 0                 | 0                 | -        |
| NKR/USD CROSS RATE     | 121             | 42.63           | 184.7%  | 175.33          | -30.8%  | 150               | 41                | 268.6%   |
| BRAZIL REAL            | 6,784           | 4,847.89        | 39.9%   | 5,201.1         | 30.4%   | 5,953             | 4,630             | 28.6%    |
| CHINESE RENMINBI (CNH) | 153             | 92.74           | 65.3%   | 74.57           | 105.6%  | 112               | 99                | 13.7%    |
| USDZAR                 | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -        |
| E-MICRO INR/USD        | 121             | 81.32           | 49.3%   | 164.57          | -26.3%  | 144               | 107               | 34.0%    |
| E-MICRO JPY/USD        | 1,761           | 2,615.63        | -32.7%  | 1,543.33        | 14.1%   | 1,647             | 3,022             | -45.5%   |
| E-MICRO CAD/USD        | 719             | 623.05          | 15.3%   | 1,240.9         | -42.1%  | 993               | 678               | 46.4%    |
| BDI                    | 0               | 31.63           | -100.0% | 0               | -       | 0                 | 67                | -100.0%  |
| E-MICRO CHF/USD        | 64              | 37.58           | 71.3%   | 76.52           | -15.9%  | 71                | 41                | 72.5%    |

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**CME Group Exchange ADV Report - Monthly**

February 2018

Page 2 of 17

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|----------------------|-----------------|-----------------|---------|-----------------|--------|-------------------|-------------------|---------|
| <b>FX Options</b>    |                 |                 |         |                 |        |                   |                   |         |
| AUSTRALIAN DLR (EU)  | 0               | 0               | -       | 0               | -      | 0                 | 0                 | -100.0% |
| JAPANESE YEN         | 0               | 8,758.58        | -100.0% | 0               | -      | 0                 | 7,252             | -100.0% |
| EURO FX (EU)         | 0               | 1.53            | -82.8%  | 0.52            | -49.8% | 0                 | 2                 | -81.4%  |
| CANADIAN DOLLAR      | 0               | 1,955.58        | -100.0% | 0               | -      | 0                 | 2,074             | -100.0% |
| BRITISH POUND        | 0               | 5,449.05        | -100.0% | 0               | -      | 0                 | 4,864             | -100.0% |
| CANADIAN DOLLAR (EU) | 3               | 0.74            | 257.2%  | 0.57            | 360.6% | 2                 | 1                 | 88.9%   |
| SWISS FRANC (EU)     | 0               | 0               | -       | 0               | -      | 0                 | 0                 | -       |
| SWISS FRANC          | 0               | 95.05           | -100.0% | 0               | -      | 0                 | 80                | -100.0% |
| BRITISH POUND (EU)   | 3               | 20.47           | -84.1%  | 2.14            | 52.3%  | 3                 | 12                | -77.2%  |
| AUSTRALIAN DOLLAR    | 0               | 2,295.47        | -100.0% | 0               | -      | 0                 | 2,245             | -100.0% |
| EFX/JY CROSS RATES   | 76              | 0               | -       | 68.33           | 10.5%  | 72                | 0                 | -       |
| MEXICAN PESO         | 42              | 203.84          | -79.2%  | 49.95           | -15.2% | 46                | 405               | -88.6%  |
| EURO FX              | 0               | 12,540.42       | -100.0% | 0               | -      | 0                 | 11,644            | -100.0% |
| JAPANESE YEN (EU)    | 0               | 0.21            | -100.0% | 0               | -      | 0                 | 2                 | -100.0% |
| CAD/USD PQO 2pm Fix  | 8,836           | 2,763           | 219.8%  | 9,136.24        | -3.3%  | 8,994             | 3,411             | 163.7%  |
| AUD/USD PQO 2pm Fix  | 7,614           | 2,698.26        | 182.2%  | 7,989.62        | -4.7%  | 7,811             | 2,812             | 177.8%  |
| JPY/USD PQO 2pm Fix  | 15,562          | 7,139.11        | 118.0%  | 13,607.33       | 14.4%  | 14,536            | 9,857             | 47.5%   |
| CHF/USD PQO 2pm Fix  | 51              | 90.95           | -43.4%  | 139.19          | -63.0% | 98                | 121               | -19.4%  |
| EUR/USD PQO 2pm Fix  | 44,486          | 11,927.53       | 273.0%  | 53,294.38       | -16.5% | 49,110            | 14,315            | 243.1%  |
| GBP/USD PQO 2pm Fix  | 13,857          | 4,583.89        | 202.3%  | 15,129.71       | -8.4%  | 14,525            | 5,712             | 154.3%  |

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## CME Group Exchange ADV Report - Monthly

February 2018

Page 3 of 17

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|-----------------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|----------|
| <b>Equity Index Futures</b>       |                 |                 |         |                 |         |                   |                   |          |
| E-MINI RUSSELL 2000               | 158,106         | 0               | -       | 107,795.19      | 46.7%   | 131,693           | 0                 | -        |
| E-MINI RUSSELL 1000               | 462             | 37.11           | 1145.5% | 565.57          | -18.3%  | 516               | 33                | 1463.8%  |
| DJ US REAL ESTATE                 | 2,543           | 582             | 336.9%  | 1,407.1         | 80.7%   | 1,946             | 742               | 162.3%   |
| E-MINI NASDAQ 100                 | 531,579         | 179,105.53      | 196.8%  | 333,352.76      | 59.5%   | 427,510           | 180,245           | 137.2%   |
| S&P ENERGY SECTOR                 | 922             | 746.11          | 23.6%   | 810.67          | 13.7%   | 864               | 603               | 43.2%    |
| S&P MATERIALS SECTOR              | 351             | 238             | 47.3%   | 708.57          | -50.5%  | 539               | 231               | 133.0%   |
| S&P FINANCIAL SECTOR              | 1,278           | 631.74          | 102.2%  | 1,035.38        | 23.4%   | 1,150             | 654               | 75.9%    |
| S&P HEALTH CARE SECTOR            | 640             | 599.37          | 6.7%    | 385.52          | 65.9%   | 506               | 533               | -5.0%    |
| S&P INDUSTRIAL SECTOR             | 401             | 345.21          | 16.1%   | 420.62          | -4.7%   | 411               | 291               | 41.3%    |
| S&P UTILITIES SECTOR              | 1,170           | 823.84          | 42.1%   | 1,350.33        | -13.3%  | 1,265             | 723               | 74.9%    |
| S&P TECHNOLOGY SECTOR             | 942             | 303.53          | 210.2%  | 610.19          | 54.3%   | 768               | 243               | 216.4%   |
| S&P CONSUMER DISCRETIONARY SECTOR | 887             | 279.42          | 217.4%  | 672.33          | 31.9%   | 774               | 376               | 105.7%   |
| S&P 500                           | 9,126           | 5,228.63        | 74.5%   | 4,464.86        | 104.4%  | 6,679             | 5,380             | 24.1%    |
| E-MINI MIDCAP                     | 22,655          | 13,432.47       | 68.7%   | 15,089.52       | 50.1%   | 18,683            | 15,676            | 19.2%    |
| NIKKEI 225 (\$) STOCK             | 28,931          | 13,506.11       | 114.2%  | 16,106.19       | 79.6%   | 22,198            | 13,877            | 60.0%    |
| NIKKEI 225 (YEN) STOCK            | 70,606          | 43,241.42       | 63.3%   | 40,918.43       | 72.6%   | 55,020            | 49,331            | 11.5%    |
| IBOVESPA INDEX                    | 121             | 59.32           | 103.2%  | 34.14           | 253.0%  | 75                | 37                | 100.8%   |
| S&P CONSUMER STAPLES SECTOR       | 1,160           | 288.42          | 302.2%  | 416.33          | 178.6%  | 770               | 270               | 185.4%   |
| E-MINI S&P500                     | 2,260,335       | 1,414,246.42    | 59.8%   | 1,388,257.9     | 62.8%   | 1,802,494         | 1,423,936         | 26.6%    |
| S&P 500/VALUE                     | 692             | 718.21          | -3.6%   | 1,114.05        | -37.9%  | 914               | 675               | 35.4%    |
| S&P 500 GROWTH                    | 0               | 0.37            | -100.0% | 0               | -       | 0                 | 0                 | -100.0%  |
| FT-SE 100                         | 62              | 12.26           | 406.4%  | 56              | 10.9%   | 59                | 15                | 305.8%   |
| NIFTY 50                          | 931             | 235.68          | 295.2%  | 1,713.62        | -45.6%  | 1,342             | 198               | 576.8%   |
| E-MINI RUSSELL 1000 GROWTH        | 436             | 19.47           | 2137.6% | 266.43          | 63.5%   | 347               | 17                | 1931.1%  |
| E-MINI RUSSELL 1000 VALUE         | 509             | 73.84           | 589.0%  | 837.67          | -39.3%  | 681               | 66                | 925.3%   |
| NASDAQ BIOTECH                    | 0               | 0               | -       | 48.38           | -100.0% | 25                | 5                 | 415.9%   |
| YEN DENOMINATED TOPIX             | 32              | 0               | -       | 0               | -       | 15                | 0                 | -        |
| BITCOIN FUTURES                   | 1,601           | 0               | -       | 1,358.38        | 17.9%   | 1,474             | 0                 | -        |
| E-mini FTSE 100 (USD)             | 134             | 0               | -       | 57.05           | 135.2%  | 94                | 1                 | 15121.8% |
| E-mini FTSE China 50              | 116             | 72.58           | 60.0%   | 62.76           | 85.1%   | 88                | 93                | -5.0%    |
| E-MINI S&P REAL ESTATE SELECT S   | 180             | 217.84          | -17.3%  | 174.38          | 3.3%    | 177               | 124               | 43.1%    |
| FTSE Emerging                     | 9               | 0               | -       | 10.67           | -14.6%  | 10                | 1                 | 1333.6%  |
| E-mini (\$5) Dow                  | 346,952         | 123,346         | 181.3%  | 172,536.48      | 101.1%  | 255,384           | 124,595           | 105.0%   |

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## CME Group Exchange ADV Report - Monthly

February 2018

Page 4 of 17

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| <b>Equity Index Options</b>    |                 |                 |         |                 |         |                   |                   |        |
| E-MINI RUSSELL 2000            | 1,369           | 0               | -       | 351.67          | 289.4%  | 835               | 0                 | -      |
| E-MINI NASDAQ 100              | 15,122          | 8,294.42        | 82.3%   | 16,599.57       | -8.9%   | 15,898            | 8,444             | 88.3%  |
| S&P 500                        | 23,869          | 19,984.79       | 19.4%   | 14,966.71       | 59.5%   | 19,195            | 13,906            | 38.0%  |
| EOW4 EMINI S&P 500             | 82,185          | 47,064.95       | 74.6%   | 67,189.29       | 22.3%   | 74,312            | 49,939            | 48.8%  |
| EOW2 S&P 500                   | 7,441           | 9,775.95        | -23.9%  | 11,268.05       | -34.0%  | 9,450             | 8,288             | 14.0%  |
| EOW1 EMINI S&P 500             | 66,836          | 59,228.63       | 12.8%   | 67,237.62       | -0.6%   | 67,047            | 55,361            | 21.1%  |
| EOW1 S&P 500                   | 3,024           | 3,823.21        | -20.9%  | 5,684.67        | -46.8%  | 4,421             | 3,389             | 30.4%  |
| EOM S&P 500                    | 21,426          | 8,700.32        | 146.3%  | 17,557.81       | 22.0%   | 19,395            | 9,080             | 113.6% |
| EOM EMINI S&P                  | 216,429         | 82,837.16       | 161.3%  | 151,805         | 42.6%   | 182,502           | 85,424            | 113.6% |
| EOW2 EMINI S&P 500             | 133,711         | 58,816.05       | 127.3%  | 60,295.05       | 121.8%  | 95,167            | 58,771            | 61.9%  |
| E-MINI S&P500                  | 535,011         | 237,689.32      | 125.1%  | 259,957.05      | 105.8%  | 390,608           | 192,145           | 103.3% |
| EOW3 EMINI S&P 500             | 322,128         | 182,596.47      | 76.4%   | 238,072.29      | 35.3%   | 277,999           | 191,058           | 45.5%  |
| EOW3 S&P 500                   | 23,711          | 17,349.95       | 36.7%   | 37,034.62       | -36.0%  | 30,706            | 17,996            | 70.6%  |
| EOW1 E-MINI RUSSELL 2000 WEEKL | 196             | 0               | -       | 156             | 25.3%   | 175               | 0                 | -      |
| EOW4 E-MINI RUSSELL 2000 WEEKL | 390             | 0               | -       | 255.62          | 52.7%   | 320               | 0                 | -      |
| EOW1 E-MINI RUSSELL 2000 WEEKL | 168             | 0               | -       | 88.19           | 90.6%   | 126               | 0                 | -      |
| EOW2 E-MINI RUSSELL 2000 WEEKL | 403             | 0               | -       | 162.86          | 147.5%  | 277               | 0                 | -      |
| EOM E-MINI RUSSELL 2000 END OF | 447             | 0               | -       | 157.1           | 184.6%  | 295               | 0                 | -      |
| EOW3 E-MINI RUSSELL 2000 WEEKL | 1,267           | 0               | -       | 957.24          | 32.4%   | 1,104             | 0                 | -      |
| E-mini (\$5) Dow               | 806             | 292.11          | 176.0%  | 474.43          | 69.9%   | 632               | 304               | 108.1% |
| <b>Interest Rate Futures</b>   |                 |                 |         |                 |         |                   |                   |        |
| 5-YR SWAP RATE                 | 947             | 2,470.16        | -61.7%  | 1,335.19        | -29.1%  | 1,151             | 2,775             | -58.5% |
| 10-YR SWAP RATE                | 2,391           | 1,993.37        | 19.9%   | 1,668.62        | 43.3%   | 2,012             | 1,846             | 9.0%   |
| 1-MONTH EURODOLLAR             | 300             | 133.63          | 124.3%  | 94.38           | 217.6%  | 192               | 151               | 27.4%  |
| EURODOLLARS                    | 4,770,266       | 3,007,672.32    | 58.6%   | 3,319,541.1     | 43.7%   | 4,008,635         | 3,068,939         | 30.6%  |
| 30-YR BOND                     | 556,522         | 376,296.58      | 47.9%   | 316,591.05      | 75.8%   | 430,558           | 315,782           | 36.3%  |
| 5-YR NOTE                      | 1,862,560       | 1,420,569.53    | 31.1%   | 871,543.24      | 113.7%  | 1,342,276         | 1,092,679         | 22.8%  |
| 10-YR NOTE                     | 2,713,445       | 2,032,587       | 33.5%   | 1,568,530.76    | 73.0%   | 2,112,365         | 1,722,349         | 22.6%  |
| 2-YR NOTE                      | 1,018,381       | 571,075.16      | 78.3%   | 391,763.71      | 159.9%  | 689,407           | 425,729           | 61.9%  |
| 30-YR SWAP RATE                | 9               | 49.11           | -82.0%  | 16.19           | -45.4%  | 13                | 61                | -79.3% |
| ULTRA T-BOND                   | 318,049         | 200,607.05      | 58.5%   | 130,208.81      | 144.3%  | 219,433           | 148,431           | 47.8%  |
| FED FUND                       | 371,279         | 334,010.37      | 11.2%   | 195,572.33      | 89.8%   | 279,033           | 246,590           | 13.2%  |
| Ultra 10-Year Note             | 310,180         | 137,039.32      | 126.3%  | 150,570.86      | 106.0%  | 226,385           | 117,561           | 92.6%  |
| <b>Interest Rate Options</b>   |                 |                 |         |                 |         |                   |                   |        |
| EURO MIDCURVE                  | 1,183,038       | 865,973.05      | 36.6%   | 986,426.48      | 19.9%   | 1,079,817         | 824,684           | 30.9%  |
| EURODOLLARS                    | 1,321,817       | 841,988.58      | 57.0%   | 806,425.71      | 63.9%   | 1,051,236         | 718,271           | 46.4%  |
| 30-YR BOND                     | 180,930         | 102,371.16      | 76.7%   | 142,944.05      | 26.6%   | 160,987           | 97,167            | 65.7%  |
| 5-YR NOTE                      | 255,572         | 143,200.74      | 78.5%   | 152,076.29      | 68.1%   | 201,237           | 133,752           | 50.5%  |
| 10-YR NOTE                     | 917,331         | 508,993.68      | 80.2%   | 633,564.05      | 44.8%   | 768,353           | 523,196           | 46.9%  |
| 2-YR NOTE                      | 32,390          | 6,090.16        | 431.8%  | 14,590          | 122.0%  | 23,045            | 4,368             | 427.6% |
| ULTRA T-BOND                   | 247             | 57.63           | 328.6%  | 176.71          | 39.8%   | 210               | 80                | 162.5% |
| FED FUND                       | 147             | 125.05          | 17.3%   | 35.76           | 310.0%  | 88                | 176               | -49.8% |
| Ultra 10-Year Note             | 0               | 56.74           | -100.0% | 1.19            | -100.0% | 1                 | 39                | -98.4% |

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**CME Group Exchange ADV Report - Monthly**

February 2018

Page 5 of 17

|                               | ADV<br>FEB 2018 | ADV<br>FEB 2017 | % CHG   | ADV<br>JAN 2018 | % CHG   | ADV<br>Y.T.D 2018 | ADV<br>Y.T.D 2017 | % CHG   |
|-------------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>         |                 |                 |         |                 |         |                   |                   |         |
| CAISO SP15 EZGNHUB5 MW P      | 0               | 0               | -       | 0               | -       | 0                 | 204               | -100.0% |
| ERCOT NORTH ZMCPE 5MW OFFPE   | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| RBOB GAS                      | 256             | 91.05           | 180.9%  | 210.48          | 21.5%   | 232               | 91                | 155.6%  |
| ELEC ERCOT DLY PEAK           | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| ERCOT NORTH ZMCPE 5MW OFFPE   | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| ERCOT NORTH ZMCPE 5MW PEAK    | 81              | 0               | -       | 116.19          | -30.2%  | 100               | 11                | 802.4%  |
| ERCOT HOUSTON Z MCPE 5MW PEAK | 46              | 0               | -       | 0               | -       | 22                | 0                 | -       |
| SINGAPORE JET KERO VS. GASOIL | 0               | 0               | -       | 1.19            | -100.0% | 1                 | 0                 | -       |
| PETRO OUTRIGHT EURO           | 236             | 356.74          | -34.0%  | 277.9           | -15.2%  | 258               | 402               | -35.9%  |
| MONT BELVIEU LDH PROPANE OPIS | 127             | 187.84          | -32.5%  | 314.52          | -59.7%  | 225               | 178               | 26.7%   |
| MONT BELVIEU ETHANE OPIS BALM | 16              | 34.74           | -54.5%  | 11.9            | 32.6%   | 14                | 42                | -67.5%  |
| CONWAY NATURAL GASOLINE (OPI  | 22              | 8.11            | 176.6%  | 1.24            | 1710.9% | 11                | 6                 | 84.4%   |
| PETROCHEMICALS                | 287             | 141.16          | 103.1%  | 226.14          | 26.8%   | 255               | 161               | 58.4%   |
| CONWAY PROPANE 5 DECIMALS S   | 599             | 407.42          | 47.0%   | 827.71          | -27.6%  | 719               | 466               | 54.5%   |
| CONWAY NORMAL BUTANE (OPIS) S | 0               | 36.58           | -100.0% | 3.81            | -100.0% | 2                 | 20                | -90.2%  |
| MONT BELVIEU NORMAL BUTANE B  | 21              | 43.32           | -50.5%  | 76.24           | -71.9%  | 50                | 52                | -4.4%   |
| MONT BELVIEU NATURAL GASOLIN  | 15              | 8.42            | 78.1%   | 28.33           | -47.1%  | 22                | 26                | -14.7%  |
| IN DELIVERY MONTH EUA         | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| WTS (ARGUS) VS WTI SWAP       | 554             | 80.53           | 588.2%  | 515.71          | 7.5%    | 534               | 171               | 211.6%  |
| ISO NEW ENGLAND PK LMP        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -100.0% |
| ELEC NYISO OFF-PEAK           | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| ELEC MISO PEAK                | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| TRANSCO ZONE 4 NAT GAS IN     | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| COLUMB GULF MAINLINE NG B     | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| HENRY HUB FINANCIAL LAST      | 80              | 0               | -       | 62.9            | 26.4%   | 71                | 0                 | -       |
| ONEOK OKLAHOMA NG BASIS       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| TEXAS GAS ZONE1 NG BASIS      | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NYISO ZONE C 5MW D AH O P     | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM NI HUB 5MW REAL TIME      | 0               | 6,043.16        | -100.0% | 242.86          | -100.0% | 128               | 20,980            | -99.4%  |
| NYISO ZONE J 5MW D AH O P     | 0               | 5,768.42        | -100.0% | 0               | -       | 0                 | 2,810             | -100.0% |
| NYISO ZONE J 5MW D AH PK      | 0               | 268.42          | -100.0% | 0               | -       | 0                 | 136               | -100.0% |
| NEPOOL W CNT MASS 5MW D A     | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM COMED 5MW D AH PK         | 0               | 0               | -       | 0               | -       | 0                 | 54                | -100.0% |
| NEPOOL CNCTCT 5MW D AH O      | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NEPOOL CONECTIC 5MW D AH      | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NEPOOL NE MASS 5MW D AH P     | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NYISO ZONE C 5MW D AH PK      | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PETRO CRCKS & SPRDS NA        | 1,596           | 1,918.16        | -16.8%  | 2,424.05        | -34.2%  | 2,031             | 2,221             | -8.6%   |
| SINGAPORE GASOIL              | 291             | 343.42          | -15.3%  | 396.1           | -26.6%  | 346               | 294               | 17.7%   |
| PETRO OUTRIGHT NA             | 467             | 944.16          | -50.6%  | 320.24          | 45.7%   | 390               | 900               | -56.7%  |
| CRUDE OIL SPRDS               | 2,274           | 114.74          | 1881.6% | 4,748.86        | -52.1%  | 3,573             | 291               | 1126.1% |
| RBOB GASOLINE BALMO CLNDR     | 35              | 9.68            | 259.2%  | 10.76           | 223.3%  | 22                | 41                | -45.9%  |
| ALGON CITY GATES NAT GAS      | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NATURAL GAS PHY               | 444,954         | 454,481.26      | -2.1%   | 675,649.62      | -34.1%  | 566,069           | 448,557           | 26.2%   |
| CRUDE OIL OUTRIGHTS           | 2,576           | 480.89          | 435.6%  | 4,464           | -42.3%  | 3,567             | 873               | 308.8%  |
| ELECTRICITY OFF PEAK          | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| ELEC FINSETTLED               | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |

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**CME Group Exchange ADV Report - Monthly**

February 2018

Page 6 of 17

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|---------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>     |                 |                 |         |                 |         |                   |                   |         |
| PETRO CRK&SPRD EURO       | 495             | 421.95          | 17.2%   | 504.57          | -2.0%   | 500               | 491               | 1.9%    |
| FREIGHT MARKETS           | 6               | 2.84            | 96.3%   | 46              | -87.9%  | 27                | 5                 | 483.9%  |
| PLASTICS                  | 37              | 30              | 22.8%   | 15.81           | 133.0%  | 26                | 26                | -2.3%   |
| NYH NO 2 CRACK SPREAD CAL | 81              | 10.53           | 667.5%  | 41.43           | 95.0%   | 60                | 96                | -37.3%  |
| TRANSCO ZONE 6 BASIS SWAP | 0               | 22.53           | -100.0% | 0               | -       | 0                 | 66                | -100.0% |
| NYISO A                   | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| MINY NATURAL GAS          | 1,618           | 1,677.21        | -3.5%   | 3,068.9         | -47.3%  | 2,380             | 1,972             | 20.6%   |
| HEATING OIL PHY           | 201,380         | 175,405         | 14.8%   | 216,313         | -6.9%   | 209,220           | 170,647           | 22.6%   |
| DOMINION TRANSMISSION INC | 0               | 416.89          | -100.0% | 0               | -       | 0                 | 710               | -100.0% |
| TCO BASIS SWAP            | 0               | 38.42           | -100.0% | 0               | -       | 0                 | 23                | -100.0% |
| PJM MONTHLY               | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| WAHA INDEX SWAP FUTURE    | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NY HARBOR HEAT OIL SWP    | 149             | 159.53          | -6.7%   | 31.86           | 367.4%  | 87                | 122               | -28.3%  |
| EASTERN RAIL DELIVERY CSX | 2               | 36.32           | -95.7%  | 3.57            | -55.8%  | 3                 | 58                | -95.5%  |
| HTG OIL                   | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| EUROPE 3.5% FUEL OIL MED  | 15              | 3.16            | 375.0%  | 5.48            | 173.9%  | 10                | 22                | -53.7%  |
| AEP-DAYTON HUB DAILY      | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM OFF-PEAK LMP SWAP FUT | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| AEP-DAYTON HUB OFF-PEAK M | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| DOMINION TRAN INC - APP I | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| TENNESSEE ZONE 0 BASIS SW | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NEW YORK HUB ZONE J PEAK  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| TD3 MEG TO JAPAN 250K MT  | 26              | 0               | -       | 13.29           | 96.5%   | 19                | 0                 | -       |
| FUELOIL SWAP:CARGOES VS.B | 16              | 14.58           | 9.4%    | 18.95           | -15.9%  | 18                | 18                | -1.2%   |
| MINY HTG OIL              | 0               | 0.21            | -25.0%  | 0.19            | -17.1%  | 0                 | 0                 | -14.7%  |
| BRENT CALENDAR SWAP       | 57              | 235             | -75.6%  | 53.19           | 7.8%    | 55                | 201               | -72.6%  |
| EURO GASOIL 10PPM VS ICE  | 8               | 0.79            | 906.6%  | 9.33            | -14.8%  | 9                 | 5                 | 84.9%   |
| WTI-BRENT CALENDAR SWAP   | 1,555           | 433.74          | 258.5%  | 2,474.81        | -37.2%  | 2,038             | 605               | 237.0%  |
| CENTERPOINT BASIS SWAP    | 2               | 28.11           | -93.3%  | 0               | -       | 1                 | 14                | -93.4%  |
| PJM NILL DA OFF-PEAK      | 0               | 0               | -       | 0               | -       | 0                 | 3,698             | -100.0% |
| PJM NILL DA PEAK          | 0               | 457.53          | -100.0% | 0               | -       | 0                 | 420               | -100.0% |
| CIN HUB 5MW REAL TIME PK  | 0               | 33.16           | -100.0% | 0               | -       | 0                 | 286               | -100.0% |
| MINY WTI CRUDE OIL        | 16,611          | 10,240.47       | 62.2%   | 9,962.38        | 66.7%   | 13,120            | 10,755            | 22.0%   |
| JAPAN C&F NAPHTHA SWAP    | 95              | 68.53           | 38.9%   | 123.52          | -22.9%  | 110               | 64                | 72.8%   |
| LLS (ARGUS) VS WTI SWAP   | 115             | 360.26          | -68.0%  | 201.67          | -42.9%  | 161               | 341               | -52.8%  |
| RBOB PHY                  | 200,791         | 233,350.05      | -14.0%  | 204,311.29      | -1.7%   | 202,639           | 209,799           | -3.4%   |
| NEPOOL RHD ISLD 5MW D AH  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NEPOOL NE MASS 5MW D AH O | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CIN HUB 5MW REAL TIME O P | 0               | 2,463.16        | -100.0% | 0               | -       | 0                 | 1,663             | -100.0% |
| LTD NAT GAS               | 19,152          | 18,318.11       | 4.6%    | 26,716.29       | -28.3%  | 23,123            | 16,448            | 40.6%   |
| NORTHWEST ROCKIES BASIS S | 0               | 9.68            | -100.0% | 0               | -       | 0                 | 5                 | -100.0% |
| SINGAPORE 380CST BALMO    | 5               | 16.47           | -67.7%  | 2.62            | 103.0%  | 4                 | 10                | -60.2%  |
| PJM BGE DA OFF-PEAK       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| ULSD 10PPM CIF MED VS ICE | 0               | 0.32            | -16.7%  | 0.43            | -38.6%  | 0                 | 0                 | 127.6%  |
| GULF COAST JET FUEL CLNDR | 10              | 0               | -       | 3               | 236.8%  | 6                 | 3                 | 126.0%  |
| SINGAPORE GASOIL SWAP     | 98              | 520.89          | -81.3%  | 588.52          | -83.4%  | 355               | 533               | -33.3%  |
| CHICAGO ULSD PL VS HO SPR | 30              | 16.37           | 84.6%   | 15.24           | 98.3%   | 22                | 15                | 51.3%   |
| CIN HUB 5MW D AH PK       | 60              | 241.95          | -75.3%  | 62.48           | -4.3%   | 61                | 145               | -57.9%  |
| PJM AD HUB 5MW REAL TIME  | 0               | 986.84          | -100.0% | 242.86          | -100.0% | 128               | 7,045             | -98.2%  |

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**CME Group Exchange ADV Report - Monthly**

February 2018

Page 7 of 17

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|------------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>        |                 |                 |         |                 |         |                   |                   |         |
| TC5 RAS TANURA TO YOKOHAM    | 8               | 0               | -       | 2.62            | 191.4%  | 5                 | 0                 | -       |
| Sumas Basis Swap             | 5               | 51.05           | -90.6%  | 0               | -       | 2                 | 37                | -93.9%  |
| RBOB CRACK SPREAD            | 22              | 22.63           | -3.5%   | 76.9            | -71.6%  | 51                | 33                | 54.1%   |
| NGPL TEX/OK                  | 36              | 0               | -       | 331.43          | -89.2%  | 191               | 0                 | -       |
| HENRY HUB INDEX SWAP FUTU    | 0               | 399.74          | -100.0% | 218.67          | -100.0% | 115               | 356               | -67.8%  |
| WTI-BRENT BULLET SWAP        | 0               | 0               | -       | 0               | -       | 0                 | 5                 | -100.0% |
| NYISO J OFF-PEAK             | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| EAST/WEST FUEL OIL SPREAD    | 7               | 2.89            | 127.3%  | 0               | -       | 3                 | 23                | -86.4%  |
| TENNESSEE 500 LEG BASIS S    | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NORTHERN NATURAL GAS DEMAR   | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NEW ENGLAND HUB PEAK DAIL    | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| WTI CALENDAR                 | 1,748           | 2,086.11        | -16.2%  | 2,267.62        | -22.9%  | 2,021             | 2,054             | -1.6%   |
| CINERGY HUB PEAK MONTH       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CHICAGO ULSD (PLATTS) SWA    | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| RBOB CALENDAR SWAP           | 195             | 281.26          | -30.5%  | 197.52          | -1.1%   | 197               | 426               | -53.8%  |
| AEP-DAYTON HUB MTHLY         | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CRUDE OIL PHY                | 1,409,668       | 1,080,406.74    | 30.5%   | 1,357,325.9     | 3.9%    | 1,382,189         | 1,101,471         | 25.5%   |
| N ILLINOIS HUB MTHLY         | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NEW YORK ETHANOL SWAP        | 144             | 13.16           | 994.4%  | 52.86           | 172.4%  | 96                | 30                | 221.9%  |
| LA CARB DIESEL (OPIS)        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| GASOIL BULLET SWAP           | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| RBOB SPREAD (PLATTS) SWAP    | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| EURO PROPANE CIF ARA SWA     | 113             | 62.37           | 80.4%   | 124.9           | -9.9%   | 119               | 68                | 75.6%   |
| LA CARBOB GASOLINE(OPIS)S    | 11              | 7.89            | 33.3%   | 54.76           | -80.8%  | 34                | 10                | 229.1%  |
| MCCLOSKEY ARA ARGS COAL      | 1,961           | 2,491.74        | -21.3%  | 1,028.24        | 90.8%   | 1,472             | 3,193             | -53.9%  |
| MCCLOSKEY RCH BAY COAL       | 266             | 212.53          | 25.2%   | 163.95          | 62.3%   | 212               | 377               | -43.7%  |
| MGF FUT                      | 0               | 0               | -       | 3.81            | -100.0% | 2                 | 0                 | -       |
| MNC FUT                      | 192             | 215.21          | -10.8%  | 170.9           | 12.4%   | 181               | 202               | -10.4%  |
| MGN1 SWAP FUT                | 8               | 7.11            | 18.5%   | 4.76            | 76.8%   | 7                 | 9                 | -23.6%  |
| UCM FUT                      | 0               | 0.58            | -100.0% | 1.43            | -100.0% | 1                 | 1                 | -5.6%   |
| MJC FUT                      | 13              | 1.58            | 700.0%  | 15.71           | -19.6%  | 14                | 3                 | 405.2%  |
| UP DOWN GC ULSD VS NMX HO    | 1,550           | 2,286.05        | -32.2%  | 2,467.43        | -37.2%  | 2,032             | 2,554             | -20.4%  |
| HOUSTON SHIP CHANNEL BASI    | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| FUEL OIL CRACK VS ICE        | 181             | 167.16          | 8.0%    | 186.76          | -3.3%   | 184               | 170               | 8.2%    |
| NATURAL GAS                  | 7,553           | 8,780.11        | -14.0%  | 11,852.81       | -36.3%  | 9,810             | 7,780             | 26.1%   |
| HUSTN SHIP CHNL PIPE SWP     | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| N ROCKIES PIPE SWAP          | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| SOCAL PIPE SWAP              | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PANHANDLE PIPE SWAP          | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| GAS EURO-BOB OXY NWE BARGES  | 892             | 1,062.68        | -16.1%  | 1,478           | -39.7%  | 1,200             | 1,060             | 13.1%   |
| MONT BELVIEU NATURAL GASOLIN | 392             | 204.11          | 92.0%   | 607.76          | -35.5%  | 505               | 306               | 65.1%   |
| ONTARIO POWER SWAPS          | 0               | 8.16            | -100.0% | 0.48            | -100.0% | 0                 | 9                 | -97.1%  |
| DAILY PJM                    | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| BRENT OIL LAST DAY           | 88,155          | 97,836.42       | -9.9%   | 66,201.48       | 33.2%   | 76,630            | 97,433            | -21.4%  |
| SINGAPORE GASOIL CALENDAR    | 11              | 13.16           | -20.0%  | 203.52          | -94.8%  | 112               | 11                | 905.1%  |
| MARS (ARGUS) VS WTI TRD M    | 899             | 1,764.42        | -49.0%  | 2,629.52        | -65.8%  | 1,808             | 1,412             | 28.0%   |
| MARS (ARGUS) VS WTI SWAP     | 54              | 253.16          | -78.6%  | 367.14          | -85.2%  | 219               | 248               | -11.7%  |
| SINGAPORE JET KERO BALMO     | 9               | 13.53           | -35.8%  | 0               | -       | 4                 | 7                 | -37.4%  |
| WTS (ARGUS) VS WTI TRD MT    | 8               | 14.21           | -44.4%  | 0               | -       | 4                 | 47                | -92.0%  |

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**CME Group Exchange ADV Report - Monthly**

February 2018

Page 8 of 17

|                                | ADV<br>FEB 2018 | ADV<br>FEB 2017 | % CHG   | ADV<br>JAN 2018 | % CHG   | ADV<br>Y.T.D 2018 | ADV<br>Y.T.D 2017 | % CHG   |
|--------------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>          |                 |                 |         |                 |         |                   |                   |         |
| DUBAI CRUDE OIL BALMO          | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| EURO 1% FUEL OIL NEW BALM      | 0               | 0.26            | 0.0%    | 0               | -       | 0                 | 0                 | -2.5%   |
| PREMIUM UNLD 10P FOB MED       | 41              | 2.63            | 1466.0% | 12.52           | 229.1%  | 26                | 4                 | 541.4%  |
| 3.5% FUEL OIL CID MED SWA      | 10              | 0               | -       | 5.48            | 87.4%   | 8                 | 19                | -58.8%  |
| JET FUEL CRG CIF NEW VS I      | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -100.0% |
| ARGUS PROPAN FAR EST INDE      | 302             | 83.68           | 261.0%  | 338.86          | -10.8%  | 321               | 74                | 336.0%  |
| NYISO ZONE G 5MW D AH PK       | 33              | 307.89          | -89.1%  | 20              | 67.1%   | 26                | 341               | -92.3%  |
| NYMEX ULSD VS NYMEX HO         | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| RBOB VS HEATING OIL SWAP       | 0               | 249.21          | -100.0% | 19.05           | -100.0% | 10                | 192               | -94.8%  |
| GULF COAST ULSD CRACK SPR      | 18              | 0               | -       | 35.71           | -49.2%  | 27                | 0                 | -       |
| JET FUEL BRG FOB RDM VS I      | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| TENNESSEE 800 LEG NG BASI      | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NEPOOL W CNTR M 5MW D AH       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| DATED TO FRONTLINE BRENT       | 45              | 15.79           | 183.3%  | 38.57           | 16.0%   | 42                | 98                | -57.5%  |
| PJM APS ZONE DA PEAK           | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM BGE DA PEAK                | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM PPL DA PEAK                | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM JCPL DA PEAK               | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM PSEG DA PEAK               | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM PSEG DA OFF-PEAK           | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM WESTH RT PEAK              | 158             | 1,037.47        | -84.8%  | 602.38          | -73.8%  | 391               | 1,069             | -63.4%  |
| ALGONQUIN CITYGATES BASIS      | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| GASOIL 0.1 CIF MED SWAP        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| ICE GASOIL BALMO SWAP          | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| ULSD 10PPM CIF MED SWAP        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| EUROPE 1% FUEL OIL NWE CA      | 1               | 5.58            | -77.4%  | 6.86            | -81.6%  | 4                 | 8                 | -47.2%  |
| NEW YORK HUB ZONE G PEAK       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| GULF COAST NO.6 FUEL OIL       | 2,359           | 3,266.79        | -27.8%  | 3,532.52        | -33.2%  | 2,975             | 3,475             | -14.4%  |
| SINGAPORE FUEL 180CST CAL      | 40              | 97.84           | -58.8%  | 34.71           | 16.0%   | 37                | 84                | -55.7%  |
| SINGAPORE FUEL OIL SPREAD      | 39              | 52.79           | -26.6%  | 13.1            | 195.8%  | 25                | 57                | -55.4%  |
| NORTHERN ILLINOIS OFF-PEA      | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM ATSI ELEC                  | 0               | 2,597.37        | -100.0% | 0               | -       | 0                 | 1,265             | -100.0% |
| SING FUEL                      | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -100.0% |
| EURO-DENOMINATED PETRO PROD    | 0               | 21.05           | -100.0% | 0               | -       | 0                 | 23                | -100.0% |
| DATED BRENT (PLATTS) DAILY SWA | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| GAS EURO-BOB OXY NWE BARGES    | 310             | 388.84          | -20.3%  | 491             | -36.9%  | 405               | 395               | 2.5%    |
| MINY RBOB GAS                  | 0               | 0.21            | 0.0%    | 0.14            | 47.3%   | 0                 | 0                 | -47.5%  |
| LA JET FUEL VS NYM NO 2 H      | 0               | 1.32            | -100.0% | 0               | -       | 0                 | 1                 | -100.0% |
| ANR OKLAHOMA                   | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| MICHIGAN BASIS                 | 0               | 0               | -       | 0               | -       | 0                 | 66                | -100.0% |
| TEXAS EASTERN ZONE M-3 BA      | 0               | 0               | -       | 0               | -       | 0                 | 172               | -100.0% |
| NORTHERN NATURAL GAS VENTU     | 0               | 0               | -       | 4.76            | -100.0% | 3                 | 0                 | -       |
| CIG BASIS                      | 7               | 0               | -       | 0               | -       | 4                 | 0                 | -       |
| PJM DAILY                      | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| COLUMBIA GULF ONSHORE          | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| Tetco STX Basis                | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| Transco Zone 3 Basis           | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| GULF COAST ULSD CALENDAR       | 5               | 21.63           | -77.1%  | 18.1            | -72.7%  | 12                | 21                | -43.4%  |
| LA CARB DIESEL (OPIS) SWA      | 13              | 6.58            | 100.0%  | 9.52            | 38.2%   | 11                | 10                | 9.7%    |

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**CME Group Exchange ADV Report - Monthly**

February 2018

Page 9 of 17

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|--------------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>          |                 |                 |         |                 |         |                   |                   |         |
| EURO 3.5% FUEL OIL RDM B       | 33              | 26.84           | 21.8%   | 30.29           | 7.9%    | 31                | 35                | -10.5%  |
| EUROPEAN NAPHTHA BALMO         | 17              | 15.74           | 6.7%    | 17.29           | -2.9%   | 17                | 19                | -8.3%   |
| GASOIL MINI CALENDAR SWAP      | 1               | 8.95            | -85.9%  | 19.14           | -93.4%  | 11                | 8                 | 35.7%   |
| NY ULSD (ARGUS) VS HEATING OIL | 0               | 13.53           | -100.0% | 0               | -       | 0                 | 146               | -100.0% |
| EUROPE 1% FUEL OIL RDM C       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| SAN JUAN BASIS SWAP            | 2               | 0               | -       | 0               | -       | 1                 | 0                 | -       |
| GULF COAST JET VS NYM 2 H      | 3,331           | 2,532.68        | 31.5%   | 2,171.19        | 53.4%   | 2,722             | 2,340             | 16.3%   |
| NYMEX ALUMINUM FUTURES         | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| EURO 3.5% FUEL OIL SPREAD      | 1               | 14.53           | -92.8%  | 4.76            | -77.9%  | 3                 | 28                | -89.1%  |
| GASOIL CALENDAR SWAP           | 0               | 0.32            | 0.0%    | 0               | -       | 0                 | 0                 | -67.5%  |
| BRENT FINANCIAL FUTURES        | 211             | 11.16           | 1786.8% | 0               | -       | 100               | 232               | -57.0%  |
| ICE BRENT DUBAI SWAP           | 287             | 262.68          | 9.2%    | 686.19          | -58.2%  | 497               | 430               | 15.4%   |
| GASOIL CRACK SPREAD CALEN      | 348             | 490.26          | -29.1%  | 658.33          | -47.2%  | 511               | 469               | 8.8%    |
| EUROPEAN NAPHTHA CRACK SPR     | 388             | 343.58          | 12.9%   | 717.57          | -45.9%  | 561               | 400               | 40.3%   |
| CRUDE OIL                      | 330             | 399.11          | -17.4%  | 357.1           | -7.7%   | 344               | 629               | -45.3%  |
| NEPOOL INTR HUB 5MW D AH       | 12              | 8,197.89        | -99.9%  | 3,100.71        | -99.6%  | 1,633             | 3,996             | -59.1%  |
| PJM DAYTON DA OFF-PEAK         | 0               | 3,350.53        | -100.0% | 0               | -       | 0                 | 5,436             | -100.0% |
| PJM JCPL DA OFF-PEAK           | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM WESTH RT OFF-PEAK          | 1,232           | 4,120.53        | -70.1%  | 2,228.57        | -44.7%  | 1,755             | 9,521             | -81.6%  |
| CHICAGO ETHANOL SWAP           | 5,080           | 4,486.37        | 13.2%   | 5,865.62        | -13.4%  | 5,492             | 5,802             | -5.3%   |
| HENRY HUB BASIS SWAP           | 0               | 399.74          | -100.0% | 218.67          | -100.0% | 115               | 342               | -66.4%  |
| HENRY HUB SWAP                 | 7,364           | 7,262           | 1.4%    | 11,586.38       | -36.4%  | 9,581             | 7,284             | 31.5%   |
| PREM UNL GAS 10PPM RDM FOB B   | 4               | 0               | -       | 0               | -       | 2                 | 0                 | -       |
| PREM UNL GAS 10PPM RDM FOB S   | 1               | 1.11            | -52.4%  | 0               | -       | 0                 | 1                 | -53.6%  |
| MONT BELVIEU NORMAL BUTANE 5   | 1,138           | 1,479.58        | -23.1%  | 1,315.05        | -13.4%  | 1,231             | 1,458             | -15.6%  |
| MONT BELVIEU ETHANE 5 DECIMAL  | 467             | 2,345.21        | -80.1%  | 1,241.48        | -62.4%  | 874               | 2,365             | -63.1%  |
| MONT BELVIEU LDH PROPANE 5 DE  | 6,331           | 5,057.16        | 25.2%   | 7,497.95        | -15.6%  | 6,944             | 5,186             | 33.9%   |
| SINGAPORE 180CST BALMO         | 2               | 3.79            | -51.4%  | 2.86            | -35.5%  | 2                 | 2                 | 28.6%   |
| PJM APS ZONE DA OFF-PEAK       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| GRP THREE UNL GS (PLT) VS      | 93              | 19.47           | 378.6%  | 106.05          | -12.1%  | 100               | 21                | 378.9%  |
| SINGAPORE GASOIL VS ICE        | 996             | 647.16          | 53.9%   | 1,476.19        | -32.5%  | 1,248             | 564               | 121.3%  |
| NATURAL GAS PEN SWP            | 1,941           | 6,191           | -68.6%  | 3,220.29        | -39.7%  | 2,613             | 6,130             | -57.4%  |
| WESTERN RAIL DELIVERY PRB      | 1               | 11.84           | -93.3%  | 0               | -       | 0                 | 11                | -96.5%  |
| EUROPE DATED BRENT SWAP        | 0               | 0               | -       | 0               | -       | 0                 | 1                 | -100.0% |
| SINGAPORE JET KERO GASOIL      | 406             | 78.95           | 414.3%  | 380             | 6.9%    | 392               | 133               | 194.8%  |
| TETCO M-3 INDEX                | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM AECO DA PEAK               | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| WAHA BASIS                     | 36              | 0               | -       | 66.57           | -45.6%  | 52                | 19                | 178.2%  |
| LA JET (OPIS) SWAP             | 134             | 116.58          | 15.1%   | 108.33          | 23.9%   | 121               | 127               | -5.2%   |
| NY HARBOR 1% FUEL OIL BAL      | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| GASOIL 10PPM VS ICE SWAP       | 0               | 7.37            | -100.0% | 0               | -       | 0                 | 9                 | -100.0% |
| NYISO ZONE G 5MW D AH O P      | 4,303           | 5,768.42        | -25.4%  | 0               | -       | 2,044             | 4,655             | -56.1%  |
| EUROPEAN GASOIL (ICE)          | 21              | 144.21          | -85.1%  | 6               | 257.9%  | 13                | 134               | -90.0%  |
| ULSD UP-DOWN BALMO SWP         | 219             | 155.26          | 41.4%   | 312.86          | -29.8%  | 269               | 271               | -0.8%   |
| JET FUEL UP-DOWN BALMO CL      | 344             | 175.26          | 96.1%   | 411.9           | -16.6%  | 380               | 223               | 70.0%   |
| EIA FLAT TAX ONHWAY DIESE      | 5               | 24.16           | -80.8%  | 12.67           | -63.4%  | 9                 | 50                | -82.3%  |
| NY 2.2% FUEL OIL (PLATTS       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| RBOB CRACK SPREAD BALMO S      | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| HEATING OIL BALMO CLNDR S      | 2               | 0               | -       | 0.9             | 115.2%  | 1                 | 0                 | -       |

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**CME Group Exchange ADV Report - Monthly**

February 2018

Page 10 of 17

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|---------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>     |                 |                 |         |                 |         |                   |                   |         |
| INDIANA MISO              | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PETROLEUM PRODUCTS ASIA   | 103             | 86.53           | 18.9%   | 169.95          | -39.5%  | 138               | 84                | 64.2%   |
| AUSTRALIAN COKE COAL      | 0               | 19.68           | -100.0% | 0               | -       | 0                 | 18                | -100.0% |
| PETROLEUM PRODUCTS        | 395             | 156             | 153.0%  | 386.05          | 2.2%    | 390               | 207               | 88.5%   |
| COAL SWAP                 | 0               | 7.63            | -100.0% | 0.71            | -100.0% | 0                 | 7                 | -94.3%  |
| TC2 ROTTERDAM TO USAC 37K | 12              | 0               | -       | 5.71            | 108.2%  | 9                 | 0                 | -       |
| NYISO A OFF-PEAK          | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NYISO G OFF-PEAK          | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| ISO NEW ENGLAND OFF-PEAK  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| SINGAPORE 380CST FUEL OIL | 228             | 594.05          | -61.6%  | 301.43          | -24.3%  | 267               | 737               | -63.8%  |
| SINGAPORE JET KEROSENE SW | 106             | 130.11          | -18.3%  | 50              | 112.6%  | 77                | 95                | -19.2%  |
| SINGAPORE NAPHTHA SWAP    | 11              | 0               | -       | 0               | -       | 5                 | 0                 | -       |
| FLORIDA GAS ZONE3 BASIS S | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| TRANSCO ZONE4 BASIS SWAP  | 0               | 45.05           | -100.0% | 0               | -       | 0                 | 124               | -100.0% |
| ANR LOUISIANA BASIS SWAP  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CINERGY HUB OFF-PEAK MONT | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| DUBAI CRUDE OIL CALENDAR  | 115             | 169.21          | -32.3%  | 229.76          | -50.1%  | 175               | 505               | -65.4%  |
| PANHANDLE BASIS SWAP FUTU | 14              | 0               | -       | 0               | -       | 7                 | 1                 | 458.6%  |
| SONAT BASIS SWAP FUTURE   | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| DIESEL 10P BRG FOB RDM VS | 0               | 0               | -       | 0.24            | -100.0% | 0                 | 0                 | -       |
| FUEL OIL NWE CRACK VS ICE | 0               | 0               | -       | 7.43            | -100.0% | 4                 | 0                 | -       |
| EUROPE 3.5% FUEL OIL RDAM | 249             | 477.16          | -47.7%  | 377.43          | -33.9%  | 317               | 550               | -42.5%  |
| GULF COAST 3% FUEL OIL BA | 25              | 138.68          | -82.3%  | 156.52          | -84.3%  | 94                | 76                | 24.2%   |
| NY1% VS GC SPREAD SWAP    | 66              | 131.58          | -49.8%  | 110.24          | -40.1%  | 89                | 183               | -51.2%  |
| GASOIL 0.1 CIF NWE VS ISE | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| JET CIF NWE VS ICE        | 9               | 0               | -       | 11.19           | -22.4%  | 10                | 2                 | 457.1%  |
| EUROPE JET KERO NWE CALSW | 0               | 0               | -       | 0.71            | -100.0% | 0                 | 0                 | -       |
| JAPAN NAPHTHA BALMO SWAP  | 5               | 2.47            | 87.2%   | 0               | -       | 2                 | 2                 | -11.5%  |
| ARGUS PROPAN(SAUDI ARAMCO | 140             | 57.84           | 141.2%  | 116.71          | 19.5%   | 128               | 61                | 108.9%  |
| NYISO G                   | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NYISO J                   | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NGPL MID-CONTINENT        | 0               | 39.16           | -100.0% | 19.05           | -100.0% | 10                | 19                | -47.6%  |
| BRENT BALMO SWAP          | 3               | 0               | -       | 0               | -       | 1                 | 1                 | 95.0%   |
| EUROPE NAPHTHA CALSWAP    | 185             | 135.84          | 36.3%   | 262.57          | -29.5%  | 226               | 137               | 64.8%   |
| NY HARBOR RESIDUAL FUEL 1 | 58              | 122.95          | -53.0%  | 70.19           | -17.7%  | 64                | 146               | -55.9%  |
| PERMIAN BASIS SWAP        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| JAPAN C&F NAPHTHA CRACK S | 12              | 7.26            | 70.3%   | 15.24           | -18.8%  | 14                | 23                | -38.9%  |
| NATURAL GAS INDEX         | 0               | 0               | -       | 0               | -       | 0                 | 1                 | -100.0% |
| PETRO CRCKS & SPRDS ASIA  | 3               | 0               | -       | 16.86           | -82.8%  | 10                | 8                 | 30.7%   |
| NYISO CAPACITY            | 1               | 43.05           | -97.6%  | 7.14            | -85.3%  | 4                 | 30                | -85.8%  |
| COAL API2 INDEX           | 2               | 0               | -       | 0               | -       | 1                 | 0                 | -       |
| GASOIL 0.1 ROTTERDAM BARG | 1               | 0.53            | 50.0%   | 1.19            | -33.7%  | 1                 | 1                 | 11.4%   |
| GASOIL 0.1 CIF VS ICE GAS | 0               | 0               | -       | 0               | -       | 0                 | 1                 | -100.0% |
| GRP THREE ULSD(PLT)VS HEA | 269             | 91.63           | 193.5%  | 222.86          | 20.7%   | 245               | 116               | 111.2%  |
| GASOIL 0.1CIF MED VS ICE  | 0               | 2.63            | -100.0% | 0               | -       | 0                 | 1                 | -100.0% |
| PJM AECO DA OFF-PEAK      | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM PPL DA OFF-PEAK       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM DAYTON DA PEAK        | 0               | 185.26          | -100.0% | 0               | -       | 0                 | 129               | -100.0% |
| PREMIUM UNLEAD 10PPM FOB  | 4               | 0.53            | 600.0%  | 4.05            | -9.0%   | 4                 | 0                 | 844.4%  |

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**CME Group Exchange ADV Report - Monthly**

February 2018

Page 11 of 17

|                                  | ADV<br>FEB 2018 | ADV<br>FEB 2017 | % CHG   | ADV<br>JAN 2018 | % CHG   | ADV<br>Y.T.D 2018 | ADV<br>Y.T.D 2017 | % CHG   |
|----------------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>            |                 |                 |         |                 |         |                   |                   |         |
| PJM WESTH DA OFF-PEAK            | 0               | 394.74          | -100.0% | 2,228.57        | -100.0% | 1,170             | 192               | 508.4%  |
| GASOIL 0.1 RDAM BRGS VS I        | 0               | 0               | -       | 0.24            | -100.0% | 0                 | 0                 | -       |
| GASOIL 10P CRG CIF NW VS         | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PJM WESTHDA PEAK                 | 0               | 24.21           | -100.0% | 121.43          | -100.0% | 64                | 12                | 440.5%  |
| NEPOOL RHODE IL 5MW D AH         | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CHICAGO UNL GAS PL VS RBO        | 8               | 0               | -       | 7.14            | 10.5%   | 8                 | 0                 | -       |
| ETHANOL                          | 485             | 822.63          | -41.1%  | 500.1           | -3.0%   | 493               | 885               | -44.3%  |
| NYISO ZONE A 5MW D AH O P        | 0               | 0               | -       | 0               | -       | 0                 | 240               | -100.0% |
| CIN HUB 5MW D AH O PK            | 0               | 3,528.42        | -100.0% | 0               | -       | 0                 | 1,719             | -100.0% |
| PJM COMED 5MW D AH O PK          | 0               | 0               | -       | 0               | -       | 0                 | 989               | -100.0% |
| NYISO ZONE A 5MW D AH PK         | 0               | 35              | -100.0% | 0               | -       | 0                 | 172               | -100.0% |
| SOUTH STAR TEX OKLHM KNS         | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NY 3.0% FUEL OIL (PLATTS         | 17              | 15.79           | 8.3%    | 8.33            | 105.3%  | 13                | 30                | -58.5%  |
| ARGUS LLS VS. WTI (ARG) T        | 1,514           | 529.26          | 186.1%  | 2,003.57        | -24.4%  | 1,771             | 488               | 263.0%  |
| NO 2 UP-DOWN SPREAD CALEN        | 48              | 35.53           | 34.8%   | 2.38            | 1911.5% | 24                | 49                | -51.0%  |
| N ILLINOIS HUB DAILY             | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PROPANE NON-LDH MT. BEL (OPIS)   | 502             | 421.53          | 19.1%   | 263.62          | 90.4%   | 377               | 549               | -31.4%  |
| PROPANE NON-LDH MB (OPIS) BAL    | 25              | 52.89           | -53.3%  | 12.38           | 99.4%   | 18                | 72                | -74.7%  |
| JET AV FUEL (P) CAR FM ICE GAS S | 0               | 0               | -       | 0.24            | -100.0% | 0                 | 0                 | -       |
| SINGAPORE MOGAS 92 UNLEADED      | 829             | 257.47          | 221.9%  | 1,116.62        | -25.8%  | 980               | 549               | 78.6%   |
| SINGAPORE MOGAS 92 UNLEADED      | 25              | 4.32            | 489.0%  | 31.19           | -18.5%  | 28                | 3                 | 937.0%  |
| ETHANOL T2 FOB ROTT INCL DUTY    | 141             | 208.11          | -32.3%  | 154.9           | -9.1%   | 148               | 215               | -31.1%  |
| FUEL OIL (PLATS) CAR CM          | 0               | 0               | -       | 4.71            | -94.4%  | 3                 | 0                 | -       |
| FUEL OIL (PLATS) CAR CN          | 0               | 0               | -       | 2.14            | -100.0% | 1                 | 0                 | -       |
| GROUP THREE ULSD (PLATTS)        | 6               | 0               | -       | 0               | -       | 3                 | 0                 | -       |
| MICHIGAN MISO                    | 0               | 3,275.53        | -100.0% | 0               | -       | 0                 | 1,596             | -100.0% |
| INDONESIAN COAL                  | 0               | 0.26            | -100.0% | 0               | -       | 0                 | 0                 | -100.0% |
| NATURAL GAS FIXED PRICE SWAP F   | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NAT GAS BASIS SWAP               | 0               | 45.05           | -100.0% | 0               | -       | 0                 | 33                | -100.0% |
| SUMAS NAT GAS PLATTS FIXED PRI   | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| ELEC WEST POWER PEAK             | 0               | 0               | -       | 0               | -       | 0                 | 39                | -100.0% |
| ELEC WEST POWER OFF-PEAK         | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NY HARBOR LOW SULPUR GAS 100C    | 43              | 10.26           | 323.1%  | 0               | -       | 21                | 22                | -5.7%   |
| CRUDE OIL TRADE AT MARKER SIN    | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| MINI RBOB V. EBOB(ARGUS) NWE B   | 54              | 93.89           | -42.5%  | 90.48           | -40.4%  | 73                | 119               | -38.7%  |
| CANADIAN LIGHT SWEET OIL         | 0               | 32.37           | -100.0% | 0               | -       | 0                 | 49                | -100.0% |
| MINI RBOB V. EBOBARG NWE BRGS    | 0               | 12.11           | -100.0% | 5.71            | -100.0% | 3                 | 24                | -87.6%  |
| MINI GAS EUROBOB OXY NWE ARG     | 12              | 10.84           | 14.1%   | 17.43           | -29.0%  | 15                | 17                | -12.9%  |
| MARS BLEND CRUDE OIL             | 6               | 68.32           | -90.8%  | 31.43           | -79.9%  | 20                | 123               | -84.2%  |
| DY EURO 3.5% FUEL OI RDA         | 0               | 0               | -       | 0               | -       | 0                 | 38                | -100.0% |
| 3.5% FUEL OIL CIF BALMO S        | 0               | 4.74            | -100.0% | 0               | -       | 0                 | 3                 | -100.0% |
| CIG ROCKIES NG INDEX SWA         | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| TRANSCO ZONE 6 INDEX             | 0               | 45.05           | -100.0% | 0               | -       | 0                 | 22                | -100.0% |
| CAISO SP15 EZGNHUB5 PEAK         | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| TCO NG INDEX SWAP                | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CEU ENERGY                       | 346             | 0               | -       | 25.43           | 1261.3% | 178               | 0                 | -       |
| ERCOT DAILY 5MW PEAK             | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| ELECTRICITY ERCOT PEAK           | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| DIESEL 10PPM BARGES FOB B        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |

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**CME Group Exchange ADV Report - Monthly**

February 2018

Page 12 of 17

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|-------------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Futures</b>         |                 |                 |         |                 |         |                   |                   |         |
| ULSD 10PPM CIF NW BALMO S     | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| TRANSCO ZONE 3 NG INDEX S     | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| <b>Energy Options</b>         |                 |                 |         |                 |         |                   |                   |         |
| PETRO OUTRIGHT EURO           | 0               | 15.79           | -100.0% | 0               | -       | 0                 | 8                 | -100.0% |
| PETROCHEMICALS                | 94              | 63.68           | 48.3%   | 56.57           | 67.0%   | 75                | 85                | -12.1%  |
| NATURAL GAS OPTION ON CALEND  | 79              | 6.32            | 1150.0% | 524             | -84.9%  | 313               | 13                | 2244.5% |
| ELEC MISO PEAK                | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| HENRY HUB FINANCIAL LAST      | 125             | 314.37          | -60.3%  | 429.48          | -70.9%  | 285               | 254               | 12.1%   |
| PETRO OUTRIGHT NA             | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NATURAL GAS PHY               | 100,957         | 132,740.84      | -23.9%  | 221,962.86      | -54.5%  | 164,485           | 139,763           | 17.7%   |
| CRUDE OIL OUTRIGHTS           | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| EUROPEAN JET KEROSENE NWE (P  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| HEATING OIL PHY               | 2,753           | 1,446.26        | 90.4%   | 1,577.43        | 74.5%   | 2,136             | 1,292             | 65.3%   |
| NY HARBOR HEAT OIL SWP        | 287             | 120.21          | 138.9%  | 102.05          | 181.4%  | 190               | 168               | 13.1%   |
| BRENT CALENDAR SWAP           | 0               | 103.26          | -100.0% | 54.29           | -100.0% | 29                | 50                | -43.3%  |
| NATURAL GAS 3 M CSO FIN       | 287             | 225             | 27.5%   | 47.67           | 501.8%  | 161               | 133               | 21.0%   |
| RBOB PHY                      | 769             | 911.05          | -15.6%  | 723.48          | 6.2%    | 745               | 859               | -13.3%  |
| SAN JUAN PIPE SWAP            | 0               | 18.95           | -100.0% | 0               | -       | 0                 | 9                 | -100.0% |
| NATURAL GAS 2 M CSO FIN       | 0               | 13.16           | -100.0% | 0               | -       | 0                 | 19                | -100.0% |
| SINGAPORE JET FUEL CALEND     | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| WTI-BRENT BULLET SWAP         | 6,421           | 1,680           | 282.2%  | 5,089.43        | 26.2%   | 5,722             | 3,084             | 85.6%   |
| BRENT 1 MONTH CAL             | 158             | 0               | -       | 0               | -       | 75                | 0                 | -       |
| CRUDE OIL APO                 | 2,205           | 2,162.84        | 2.0%    | 3,026.9         | -27.1%  | 2,637             | 1,929             | 36.7%   |
| WTI CRUDE OIL 1 M CSO FI      | 2,125           | 2,531.58        | -16.1%  | 3,645.24        | -41.7%  | 2,923             | 2,574             | 13.5%   |
| NATURAL GAS 6 M CSO FIN       | 1,253           | 410.53          | 205.1%  | 697.62          | 79.6%   | 961               | 353               | 172.6%  |
| RBOB CALENDAR SWAP            | 16              | 15.79           | 0.0%    | 0               | -       | 8                 | 37                | -80.0%  |
| CRUDE OIL PHY                 | 215,775         | 144,821.37      | 49.0%   | 184,773.71      | 16.8%   | 199,499           | 149,654           | 33.3%   |
| RBOB 1MO CAL SPD OPTIONS      | 11              | 0               | -       | 0               | -       | 5                 | 0                 | -       |
| MCCLOSKEY ARA ARGS COAL       | 5               | 0               | -       | 0               | -       | 2                 | 0                 | -       |
| MCCLOSKEY RCH BAY COAL        | 29              | 0               | -       | 14.29           | 102.6%  | 21                | 0                 | -       |
| NYISO ZONE G 5MW PEAK OPTIONS | 0               | 452.63          | -100.0% | 0               | -       | 0                 | 508               | -100.0% |
| NATURAL GAS                   | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| N ROCKIES PIPE SWAP           | 0               | 31.89           | -100.0% | 0               | -       | 0                 | 16                | -100.0% |
| SOCAL PIPE SWAP               | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PANHANDLE PIPE SWAP           | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| ETHANOL SWAP                  | 423             | 223.16          | 89.4%   | 491.9           | -14.1%  | 459               | 289               | 58.7%   |
| SHORT TERM NATURAL GAS        | 97              | 522.11          | -81.5%  | 142.19          | -31.9%  | 121               | 441               | -72.6%  |
| BRENT OIL LAST DAY            | 5,547           | 1,261.63        | 339.7%  | 4,579.48        | 21.1%   | 5,039             | 1,010             | 398.7%  |
| SINGAPORE GASOIL CALENDAR     | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| HEATING OIL CRACK OPTIONS     | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| HEATING OIL CRK SPD AVG PRICE | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| HO 1 MONTH CLNDR OPTIONS      | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CRUDE OIL 1MO                 | 9,224           | 6,357.89        | 45.1%   | 11,165.48       | -17.4%  | 10,243            | 8,305             | 23.3%   |
| ROTTERDAM 3.5%FUEL OIL CL     | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| SHORT TERM                    | 41              | 137.63          | -70.6%  | 81.19           | -50.1%  | 62                | 127               | -51.3%  |
| COAL SWAP                     | 0               | 3.16            | -100.0% | 0               | -       | 0                 | 5                 | -100.0% |

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**CME Group Exchange ADV Report - Monthly**

February 2018

Page 13 of 17

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|--------------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Energy Options</b>          |                 |                 |         |                 |         |                   |                   |         |
| NATURAL GAS 5 M CSO FIN        | 0               | 107.89          | -100.0% | 0               | -       | 0                 | 53                | -100.0% |
| NYMEX EUROPEAN GASOIL APO      | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| COAL API2 INDEX                | 68              | 72.16           | -5.2%   | 36.19           | 89.1%   | 52                | 71                | -27.4%  |
| COAL API4 INDEX                | 0               | 0               | -       | 4.05            | -100.0% | 2                 | 0                 | -       |
| NATURAL GAS 1 M CSO FIN        | 3,509           | 568.42          | 517.4%  | 6,946.05        | -49.5%  | 5,314             | 982               | 441.1%  |
| ETHANOL                        | 0               | 15.79           | -100.0% | 0               | -       | 0                 | 8                 | -100.0% |
| PJM WES HUB PEAK CAL MTH       | 47              | 31.58           | 50.0%   | 0               | -       | 23                | 47                | -52.3%  |
| PJM WES HUB PEAK LMP 50MW      | 36              | 270.26          | -86.5%  | 73.24           | -50.3%  | 56                | 166               | -66.3%  |
| GASOLINE                       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| LLS CRUDE OIL                  | 5               | 173.68          | -97.0%  | 0               | -       | 3                 | 85                | -97.0%  |
| 12 MO GASOIL CAL SWAP SPR      | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| BRENT CRUDE OIL 12 M CSO       | 0               | 0               | -       | 95.24           | -100.0% | 50                | 0                 | -       |
| <b>Metals Futures</b>          |                 |                 |         |                 |         |                   |                   |         |
| PALLADIUM                      | 8,657           | 7,455.16        | 16.1%   | 4,704.76        | 84.0%   | 6,582             | 6,503             | 1.2%    |
| NYMEX PLATINUM                 | 18,237          | 15,099.63       | 20.8%   | 21,146.38       | -13.8%  | 19,765            | 16,218            | 21.9%   |
| NYMEX HOT ROLLED STEEL         | 477             | 151.05          | 216.1%  | 496.9           | -3.9%   | 488               | 215               | 127.2%  |
| URANIUM                        | 2               | 62.11           | -97.0%  | 30.95           | -94.0%  | 17                | 40                | -56.9%  |
| COMEX SILVER                   | 113,458         | 95,226.84       | 19.1%   | 104,124.52      | 9.0%    | 108,558           | 82,650            | 31.3%   |
| COMEX GOLD                     | 319,925         | 231,176.58      | 38.4%   | 436,279.71      | -26.7%  | 381,011           | 265,929           | 43.3%   |
| COMEX COPPER                   | 157,926         | 123,583.74      | 27.8%   | 131,486.86      | 20.1%   | 144,045           | 103,727           | 38.9%   |
| COMEX MINY COPPER              | 41              | 62.68           | -34.2%  | 32.48           | 27.1%   | 37                | 46                | -20.3%  |
| COPPER                         | 89              | 21.84           | 305.3%  | 183.48          | -51.8%  | 138               | 12                | 1036.1% |
| E-MICRO GOLD                   | 6,630           | 4,442.11        | 49.2%   | 6,792.19        | -2.4%   | 6,715             | 4,132             | 62.5%   |
| SILVER                         | 451             | 251.42          | 79.4%   | 295.81          | 52.5%   | 370               | 271               | 36.2%   |
| FERROUS PRODUCTS               | 287             | 8.95            | 3112.4% | 69.86           | 311.4%  | 173               | 4                 | 3873.4% |
| ALUMINUM                       | 1,143           | 806.32          | 41.8%   | 715.52          | 59.8%   | 919               | 1,108             | -17.1%  |
| GOLD                           | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| Gold Kilo                      | 2               | 15.37           | -87.3%  | 0.19            | 922.3%  | 1                 | 28                | -96.3%  |
| LNDN ZINC                      | 0               | 0.79            | -73.3%  | 1.38            | -84.8%  | 1                 | 1                 | 60.9%   |
| IRON ORE 62 CHINA PLATTS FUTUR | 0               | 50.11           | -100.0% | 0               | -       | 0                 | 25                | -100.0% |
| IRON ORE 62 CHINA TSI FUTURES  | 94              | 469.74          | -80.1%  | 151.33          | -38.2%  | 124               | 502               | -75.3%  |
| COMEX E-Mini GOLD              | 349             | 413.37          | -15.6%  | 387.19          | -9.9%   | 369               | 513               | -28.2%  |
| COMEX E-Mini SILVER            | 79              | 49.26           | 60.1%   | 47.67           | 65.5%   | 63                | 47                | 33.5%   |

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**CME Group Exchange ADV Report - Monthly**

February 2018

Page 14 of 17

|                                  | ADV<br>FEB 2018 | ADV<br>FEB 2017 | % CHG   | ADV<br>JAN 2018 | % CHG  | ADV<br>Y.T.D 2018 | ADV<br>Y.T.D 2017 | % CHG   |
|----------------------------------|-----------------|-----------------|---------|-----------------|--------|-------------------|-------------------|---------|
| <b>Metals Options</b>            |                 |                 |         |                 |        |                   |                   |         |
| PALLADIUM                        | 178             | 111.16          | 59.8%   | 153             | 16.1%  | 165               | 174               | -5.5%   |
| NYMEX PLATINUM                   | 180             | 111.47          | 61.1%   | 224             | -19.8% | 203               | 168               | 20.9%   |
| COMEX SILVER                     | 6,840           | 4,251.74        | 60.9%   | 7,537.33        | -9.2%  | 7,206             | 4,493             | 60.4%   |
| COMEX GOLD                       | 51,856          | 38,215.26       | 35.7%   | 45,596.67       | 13.7%  | 48,570            | 36,509            | 33.0%   |
| COMEX COPPER                     | 1,051           | 192.74          | 445.2%  | 956.52          | 9.8%   | 1,001             | 200               | 399.7%  |
| SILVER                           | 28              | 14.95           | 86.3%   | 4.38            | 535.5% | 16                | 8                 | 84.0%   |
| GOLD                             | 1,613           | 518.63          | 211.1%  | 1,953.29        | -17.4% | 1,792             | 395               | 353.1%  |
| IRON ORE 62 CHINA TSI PUT OPTIO  | 28              | 180             | -84.2%  | 8.57            | 231.6% | 18                | 138               | -87.0%  |
| IRON ORE 62 CHINA TSI CALL OPTIC | 0               | 116.32          | -100.0% | 0               | -      | 0                 | 79                | -100.0% |
| HOT ROLLED COIL STEEL CALL OPT   | 0               | 0               | -       | 0               | -      | 0                 | 0                 | -       |
| <b>Foreign Exchange Futures</b>  |                 |                 |         |                 |        |                   |                   |         |
| CHILEAN PESO                     | 169             | 20.79           | 712.2%  | 164.52          | 2.6%   | 167               | 13                | 1209.8% |
| <b>Foreign Exchange Options</b>  |                 |                 |         |                 |        |                   |                   |         |
| AUD/USD PQO 2pm Fix              | 52              | 0               | -       | 8.62            | 505.8% | 29                | 0                 | -       |
| <b>Ags Futures</b>               |                 |                 |         |                 |        |                   |                   |         |
| FERTILIZER PRODUCS               | 51              | 0               | -       | 107.14          | -52.1% | 81                | 0                 | -       |

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## CME Group Exchange ADV Report - Monthly

February 2018

Page 15 of 17

|                               | ADV<br>FEB 2018 | ADV<br>FEB 2017 | % CHG   | ADV<br>JAN 2018 | % CHG   | ADV<br>Y.T.D 2018 | ADV<br>Y.T.D 2017 | % CHG   |
|-------------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Ag Products Futures</b>    |                 |                 |         |                 |         |                   |                   |         |
| HDD SEASONAL STRIP            | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CDD SEASONAL STRIP            | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CDD WEATHER                   | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| HDD WEATHER EUROPEAN          | 0               | 5.26            | -100.0% | 0               | -       | 0                 | 10                | -100.0% |
| HDD WEATHER                   | 19              | 7.89            | 143.3%  | 6.67            | 188.2%  | 13                | 24                | -48.2%  |
| HOUSING INDEX                 | 0               | 0.42            | -62.5%  | 0.43            | -63.2%  | 0                 | 1                 | -64.5%  |
| USD CRUDE PALM OIL            | 6               | 2.11            | 200.0%  | 30.48           | -79.3%  | 19                | 12                | 53.1%   |
| MILK                          | 983             | 1,473.74        | -33.3%  | 1,124.29        | -12.5%  | 1,057             | 1,422             | -25.6%  |
| HDD EURO SEASONAL STRIP       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CASH-SETTLED CHEESE           | 425             | 636.42          | -33.2%  | 683.81          | -37.8%  | 561               | 543               | 3.4%    |
| LIVE CATTLE                   | 56,768          | 50,439.84       | 12.5%   | 71,116.19       | -20.2%  | 64,301            | 57,929            | 11.0%   |
| BUTTER CS                     | 341             | 138             | 146.8%  | 266.62          | 27.7%   | 302               | 129               | 134.7%  |
| LUMBER                        | 1,117           | 1,058.68        | 5.5%    | 747.14          | 49.5%   | 923               | 808               | 14.2%   |
| DRY WHEY                      | 76              | 159.74          | -52.3%  | 81.57           | -6.6%   | 79                | 151               | -47.5%  |
| CLASS IV MILK                 | 48              | 136.89          | -64.7%  | 24.52           | 96.8%   | 36                | 83                | -56.8%  |
| NFD MILK                      | 250             | 469.74          | -46.8%  | 250.95          | -0.4%   | 251               | 357               | -29.8%  |
| GSCI EXCESS RETURN FUT        | 234             | 121.58          | 92.9%   | 139.86          | 67.7%   | 185               | 100               | 84.8%   |
| LEAN HOGS                     | 49,287          | 39,075.16       | 26.1%   | 47,257.86       | 4.3%    | 48,222            | 40,762            | 18.3%   |
| FEEDER CATTLE                 | 15,245          | 12,057.53       | 26.4%   | 12,049.52       | 26.5%   | 13,568            | 11,103            | 22.2%   |
| MLK MID                       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| GOLDMAN SACHS                 | 1,524           | 1,745.68        | -12.7%  | 1,462.38        | 4.2%    | 1,492             | 1,792             | -16.8%  |
| COCOA TAS                     | 0               | 0.63            | -100.0% | 0               | -       | 0                 | 0                 | -100.0% |
| SUGAR 11                      | 0               | 0.16            | -100.0% | 0               | -       | 0                 | 0                 | -100.0% |
| COFFEE                        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| COTTON                        | 0               | 0               | -       | 0.1             | -100.0% | 0                 | 0                 | 95.3%   |
| MINI WHEAT                    | 337             | 352.47          | -4.3%   | 205.29          | 64.3%   | 268               | 307               | -12.8%  |
| CORN                          | 569,410         | 441,013.89      | 29.1%   | 308,311.48      | 84.7%   | 432,334           | 366,423           | 18.0%   |
| SOYBEAN MEAL                  | 182,469         | 113,534.37      | 60.7%   | 118,210.62      | 54.4%   | 148,734           | 102,965           | 44.4%   |
| SOYBEAN OIL                   | 184,373         | 144,081.68      | 28.0%   | 101,297.52      | 82.0%   | 140,758           | 121,517           | 15.8%   |
| ROUGH RICE                    | 1,177           | 1,988.47        | -40.8%  | 799.1           | 47.3%   | 979               | 1,279             | -23.5%  |
| DOW-UBS COMMOD INDEX          | 3,008           | 860.68          | 249.5%  | 3,633.62        | -17.2%  | 3,336             | 926               | 260.3%  |
| MINI SOYBEAN                  | 2,014           | 1,080.11        | 86.5%   | 1,019.24        | 97.6%   | 1,492             | 1,070             | 39.4%   |
| WHEAT                         | 300             | 371.84          | -19.3%  | 177.62          | 69.0%   | 236               | 531               | -55.6%  |
| OATS                          | 785             | 878.47          | -10.7%  | 744.43          | 5.4%    | 764               | 816               | -6.4%   |
| SOYBEAN                       | 357,869         | 273,532.16      | 30.8%   | 193,662.29      | 84.8%   | 271,660           | 229,687           | 18.3%   |
| MINI CORN                     | 551             | 564.16          | -2.3%   | 395.29          | 39.4%   | 469               | 486               | -3.4%   |
| FERTILIZER PRODUCTS           | 126             | 73.42           | 71.7%   | 70.24           | 79.5%   | 97                | 77                | 25.1%   |
| S&P GSCI ENHANCED ER SWAP     | 593             | 0               | -       | 0               | -       | 282               | 0                 | -       |
| KC WHEAT                      | 98,659          | 55,588.58       | 77.5%   | 61,742.81       | 59.8%   | 79,278            | 48,930            | 62.0%   |
| MALAYSIAN PALM SWAP           | 102             | 669.05          | -84.7%  | 235.24          | -56.6%  | 172               | 518               | -66.8%  |
| DJ_UBS ROLL SELECT INDEX FUTU | 4               | 8.63            | -50.0%  | 31.24           | -86.2%  | 18                | 13                | 46.2%   |
| CHI WHEAT                     | 196,380         | 167,943         | 16.9%   | 128,558.48      | 52.8%   | 160,774           | 142,960           | 12.5%   |

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**CME Group Exchange ADV Report - Monthly**

February 2018

Page 16 of 17

|                            | ADV<br>FEB 2018 | ADV<br>FEB 2017 | % CHG   | ADV<br>JAN 2018 | % CHG   | ADV<br>Y.T.D 2018 | ADV<br>Y.T.D 2017 | % CHG   |
|----------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Ag Products Options</b> |                 |                 |         |                 |         |                   |                   |         |
| HDD SEASONAL STRIP         | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CDD SEASONAL STRIP         | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CDD WEATHER                | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| HDD WEATHER EUROPEAN       | 0               | 78.95           | -100.0% | 0               | -       | 0                 | 38                | -100.0% |
| HDD WEATHER                | 0               | 52.63           | -100.0% | 0               | -       | 0                 | 32                | -100.0% |
| HOUSING INDEX              | 0               | 0.95            | -100.0% | 0               | -       | 0                 | 0                 | -100.0% |
| LV CATL CSO                | 0               | 22.47           | -98.8%  | 0               | -       | 0                 | 20                | -99.4%  |
| MILK                       | 1,192           | 1,809.95        | -34.2%  | 1,520.9         | -21.6%  | 1,365             | 1,791             | -23.8%  |
| HDD EURO SEASONAL STRIP    | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CASH-SETTLED CHEESE        | 320             | 456.16          | -29.9%  | 866.86          | -63.1%  | 607               | 435               | 39.7%   |
| LIVE CATTLE                | 11,691          | 11,167.37       | 4.7%    | 12,391.81       | -5.7%   | 12,059            | 12,100            | -0.3%   |
| BUTTER CS                  | 218             | 43.42           | 401.0%  | 107.57          | 102.2%  | 160               | 75                | 112.2%  |
| LUMBER                     | 105             | 69.95           | 50.0%   | 99              | 6.0%    | 102               | 62                | 63.7%   |
| DRY WHEY                   | 14              | 10.32           | 35.7%   | 41.52           | -66.3%  | 28                | 22                | 29.5%   |
| CLASS IV MILK              | 83              | 115.05          | -28.2%  | 45.14           | 82.9%   | 63                | 81                | -22.0%  |
| NFD MILK                   | 252             | 415             | -39.4%  | 186.57          | 34.8%   | 217               | 329               | -33.9%  |
| LEAN HOGS                  | 9,831           | 10,247.58       | -4.1%   | 6,866.14        | 43.2%   | 8,275             | 8,522             | -2.9%   |
| FEEDER CATTLE              | 1,380           | 1,044.68        | 32.1%   | 1,785.05        | -22.7%  | 1,593             | 1,250             | 27.4%   |
| MLK MID                    | 2               | 2.37            | 2.2%    | 1.81            | 33.8%   | 2                 | 6                 | -66.0%  |
| JULY-DEC WHEAT CAL SPRD    | 13              | 0               | -       | 0               | -       | 6                 | 9                 | -30.4%  |
| CORN                       | 76,143          | 96,539.95       | -21.1%  | 79,590.52       | -4.3%   | 77,953            | 82,800            | -5.9%   |
| SOYBEAN MEAL               | 21,381          | 7,589           | 181.7%  | 12,923.48       | 65.4%   | 16,941            | 8,662             | 95.6%   |
| SOYBEAN OIL                | 7,131           | 8,168.21        | -12.7%  | 5,733.81        | 24.4%   | 6,398             | 7,641             | -16.3%  |
| AUG-NOV SOYBEAN CAL SPRD   | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| DEC-JULY CORN CAL SPRD     | 0               | 0               | -       | 0               | -       | 0                 | 15                | -100.0% |
| DEC-DEC CORN CAL SPRD      | 16              | 0.53            | 2910.1% | 1               | 1484.2% | 8                 | 30                | -72.8%  |
| NOV-JULY SOYBEAN CAL SPRD  | 0               | 0               | -       | 0.05            | -100.0% | 0                 | 0                 | -       |
| JAN-MAY SOYBEAN CAL SPRD   | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NOV-NOV SOYBEAN CAL SPRD   | 0               | 0               | -       | 0.43            | -100.0% | 0                 | 2                 | -86.3%  |
| ROUGH RICE                 | 52              | 62.16           | -15.7%  | 102.05          | -48.7%  | 78                | 70                | 12.3%   |
| WHEAT                      | 7               | 0               | -       | 16.05           | -58.3%  | 12                | 0                 | -       |
| WHEAT-CORN ICSO            | 71              | 92.32           | -22.7%  | 32.86           | 117.0%  | 51                | 63                | -18.7%  |
| CORN NEARBY+2 CAL SPRD     | 100             | 51.58           | 93.9%   | 92.86           | 7.7%    | 96                | 62                | 55.1%   |
| SOYBN NEARBY+2 CAL SPRD    | 0               | 11.05           | -100.0% | 0               | -       | 0                 | 17                | -100.0% |
| WHEAT NEARBY+2 CAL SPRD    | 239             | 86.74           | 175.2%  | 47.14           | 406.4%  | 138               | 72                | 91.5%   |
| JULY-DEC CORN CAL SPRD     | 17              | 31.58           | -47.5%  | 4.95            | 234.8%  | 10                | 23                | -54.6%  |
| DEC-JULY WHEAT CAL SPRD    | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| JULY-NOV SOYBEAN CAL SPRD  | 708             | 532.53          | 32.9%   | 146.33          | 383.8%  | 413               | 601               | -31.2%  |
| OATS                       | 20              | 50.26           | -59.8%  | 21.38           | -5.5%   | 21                | 66                | -68.3%  |
| SOYBEAN                    | 97,096          | 61,097.37       | 58.9%   | 64,723.57       | 50.0%   | 80,101            | 60,736            | 31.9%   |
| JULY-DEC SOY OIL CAL SPRD  | 0               | 5               | -100.0% | 0               | -       | 0                 | 8                 | -100.0% |
| SOYBEAN CRUSH              | 2               | 0.26            | 519.9%  | 0.48            | 242.6%  | 1                 | 3                 | -61.9%  |
| Intercommodity Spread      | 84              | 5.26            | 1498.0% | 234.76          | -64.2%  | 163               | 5                 | 3066.6% |
| KC WHEAT                   | 4,895           | 1,640.26        | 198.5%  | 4,089.43        | 19.7%   | 4,472             | 1,601             | 179.3%  |
| MAR-JULY WHEAT CAL SPRD    | 0               | 30.11           | -100.0% | 9.52            | -100.0% | 5                 | 35                | -85.8%  |
| MAR-JULY CORN CAL SPRD     | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| CHI WHEAT                  | 36,225          | 32,818.58       | 10.4%   | 41,729.43       | -13.2%  | 39,115            | 30,731            | 27.3%   |

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## CME Group Exchange ADV Report - Monthly

February 2018

Page 17 of 17

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|----------------------------|-------------------|----------------------|--------------|----------------------|--------------|----------------------|----------------------|--------------|
| <b>TOTAL FUTURES GROUP</b> |                   |                      |              |                      |              |                      |                      |              |
| Interest Rate Futures      | 11,924,326        | 8,084,503.58         | 47.5%        | 6,947,436.24         | 71.6%        | 9,311,459            | 7,142,893            | 30.4%        |
| Equity Index Futures       | 3,443,867         | 1,798,390.89         | 91.5%        | 2,092,637.48         | 64.6%        | 2,734,472            | 1,818,970            | 50.3%        |
| Metals Futures             | 627,846           | 479,347.05           | 31.0%        | 706,947.19           | -11.2%       | 669,374              | 481,971              | 38.9%        |
| Energy Futures             | 2,455,580         | 2,191,347.58         | 12.1%        | 2,661,973.81         | -7.8%        | 2,563,937            | 2,201,995            | 16.4%        |
| FX Futures                 | 996,098           | 699,810.11           | 42.3%        | 993,087.57           | 0.3%         | 994,517              | 775,382              | 28.3%        |
| Foreign Exchange Futures   | 169               | 20.79                | 712.2%       | 164.52               | 2.6%         | 167                  | 13                   | 1209.8%      |
| Ags Futures                | 51                | 0                    | -            | 107.14               | -52.1%       | 81                   | 0                    | -            |
| Ag Products Futures        | 1,724,483         | 1,310,070.47         | 31.6%        | 1,054,336.86         | 63.6%        | 1,372,656            | 1,133,732            | 21.1%        |
| <b>TOTAL FUTURES</b>       | <b>21,172,420</b> | <b>14,563,490.47</b> | <b>45.4%</b> | <b>14,456,690.81</b> | <b>46.5%</b> | <b>17,646,661.95</b> | <b>13,554,955.85</b> | <b>30.2%</b> |
| <b>TOTAL OPTIONS GROUP</b> |                   |                      |              |                      |              |                      |                      |              |
| Interest Rate Options      | 3,891,471         | 2,468,856.79         | 57.6%        | 2,736,240.24         | 42.2%        | 3,284,975            | 2,301,732            | 42.7%        |
| Equity Index Options       | 1,455,941         | 736,453.32           | 97.7%        | 950,270.81           | 53.2%        | 1,190,464            | 694,103              | 71.5%        |
| Metals Options             | 61,774            | 43,712.26            | 41.3%        | 56,433.76            | 9.5%         | 58,970               | 42,166               | 39.9%        |
| Energy Options             | 352,346           | 297,830.9            | 18.3%        | 446,340              | -21.1%       | 401,693              | 312,397              | 28.6%        |
| FX Options                 | 90,531            | 60,523.68            | 49.6%        | 99,418               | -8.9%        | 95,197               | 64,810               | 46.9%        |
| Ag Products Options        | 269,286           | 234,349.58           | 14.9%        | 233,412.48           | 15.4%        | 250,453              | 218,015              | 14.9%        |
| Foreign Exchange Options   | 52                | 0                    | -            | 8.62                 | 505.8%       | 29                   | 0                    | -            |
| <b>TOTAL OPTIONS</b>       | <b>6,121,401</b>  | <b>3,841,726.53</b>  | <b>59.3%</b> | <b>4,522,123.91</b>  | <b>35.4%</b> | <b>5,281,780.73</b>  | <b>3,633,222.46</b>  | <b>45.4%</b> |
| <b>TOTAL COMBINED</b>      |                   |                      |              |                      |              |                      |                      |              |
| FX                         | 1,086,629         | 760,333.79           | 42.9%        | 1,092,505.57         | -0.5%        | 1,089,714            | 840,192              | 29.7%        |
| Equity Index               | 4,899,808         | 2,534,844.21         | 93.3%        | 3,042,908.29         | 61.0%        | 3,924,936            | 2,513,074            | 56.2%        |
| Interest Rate              | 15,815,797        | 10,553,360.37        | 49.9%        | 9,683,676.48         | 63.3%        | 12,596,434           | 9,444,625            | 33.4%        |
| Energy                     | 2,807,926         | 2,489,178.47         | 12.8%        | 3,108,313.81         | -9.7%        | 2,965,630            | 2,514,392            | 17.9%        |
| Metals                     | 689,620           | 523,059.32           | 31.8%        | 763,380.95           | -9.7%        | 728,344              | 524,137              | 39.0%        |
| Foreign Exchange           | 221               | 20.79                | 963.3%       | 173.14               | 27.7%        | 196                  | 13                   | 1440.3%      |
| Ags                        | 51                | 0                    | -            | 107.14               | -52.1%       | 81                   | 0                    | -            |
| Ag Products                | 1,993,770         | 1,544,420.05         | 29.1%        | 1,287,749.33         | 54.8%        | 1,623,109            | 1,351,747            | 20.1%        |
| <b>GRAND TOTAL</b>         | <b>27,293,821</b> | <b>18,405,217</b>    | <b>48.3%</b> | <b>18,978,814.72</b> | <b>43.8%</b> | <b>22,928,442.68</b> | <b>17,188,178.31</b> | <b>33.4%</b> |

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