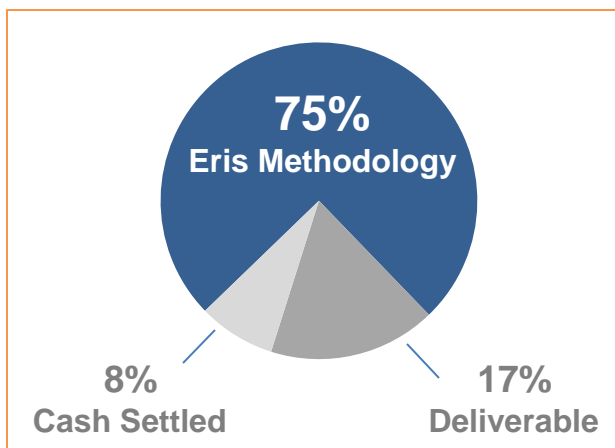


Open Interest: Strong Growth

Global Leader in OI



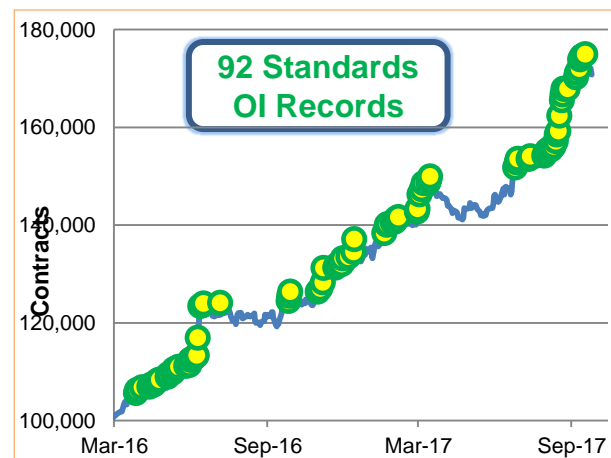
Highlights

Eris Methodology™ proving to be the best structure for swap futures and now represents the majority of all swap futures OI

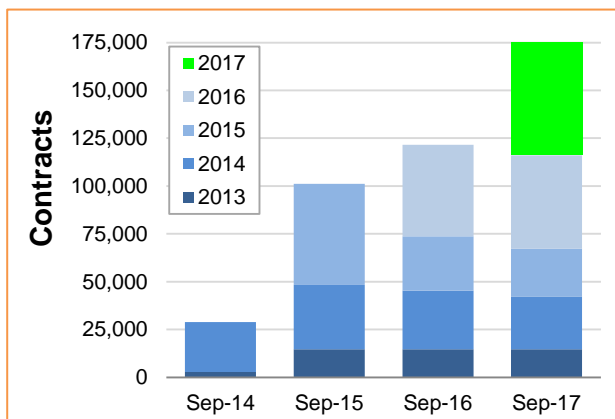
Eris continues to set OI records

Diversifying OI across the curve, representing a liquidity tool and long term exposure hedge

73% Growth Since Mar '16



Standard OI (By Series)



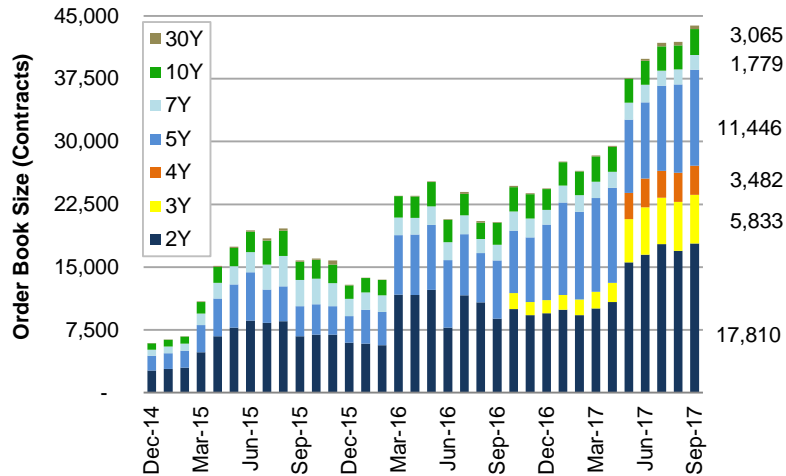
Total OI (By Tenor)

Tenor	Open Interest
0 to 2Y	44,527
2+ to 5Y	52,402
5+ to 8Y	49,280
8+ to 11Y	55,161
11+ to 30Y	814
>30Y	308
Total	202,492

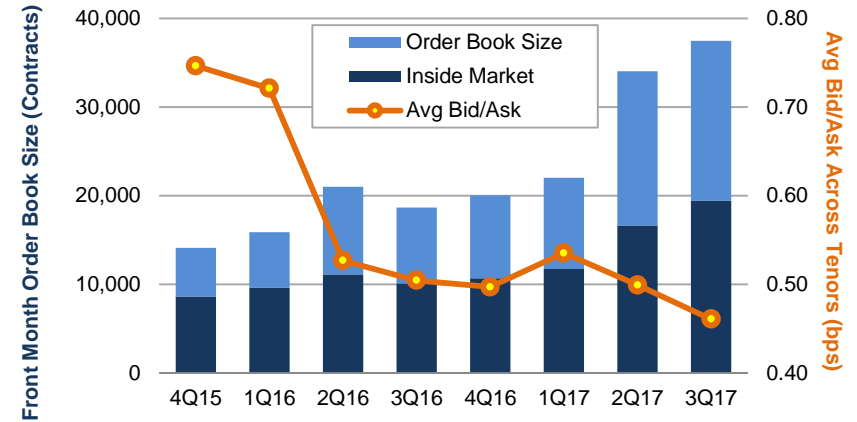
Charts as of 9/15/2017

Eris Swap Futures: Accelerating Activity

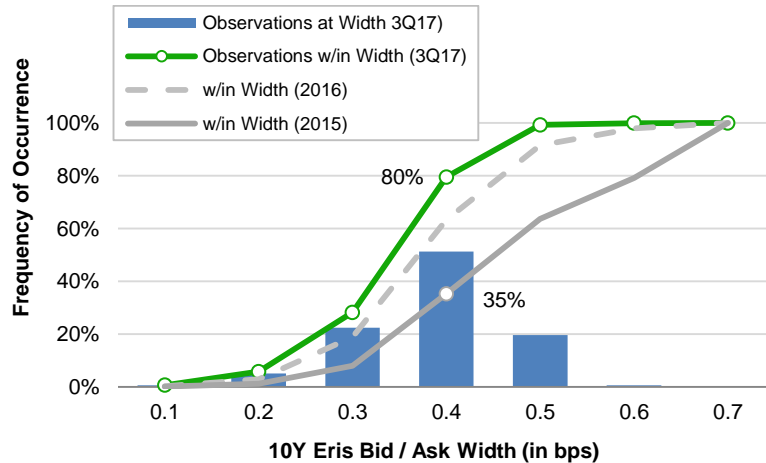
Order Book Liquidity Growth



Deeper Liquidity, Tighter Bid/Ask



Tightening Bid/Ask Width



Eris Comfortably Handles OTC

Tenor	OTC	Eris Swap Futures		
	Avg SEF Trade Size	Total Amt Quoted	Avg Inside Market (Best Bid / Offer)	Inside Mkt / Avg SEF
2Y	\$165mm	\$1175mm	\$333 / 277mm	185%
5Y	\$85mm	\$830mm	\$154 / 135mm	170%
10Y	\$49mm	\$251mm	\$61 / 56mm	119%

Source: Bloomberg & DTCC SDR Data and Eris YTD 2017

Charts as of 10/1/2017