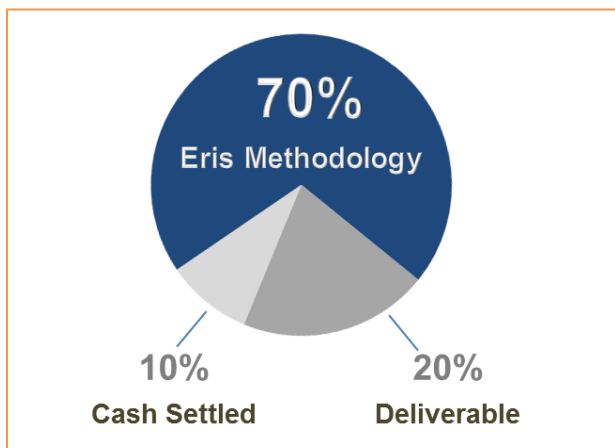


# Open Interest: Strong Growth

## Global Leader in OI



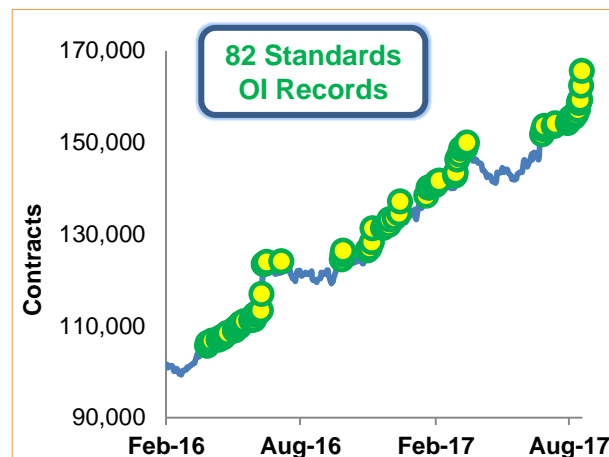
## Highlights

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

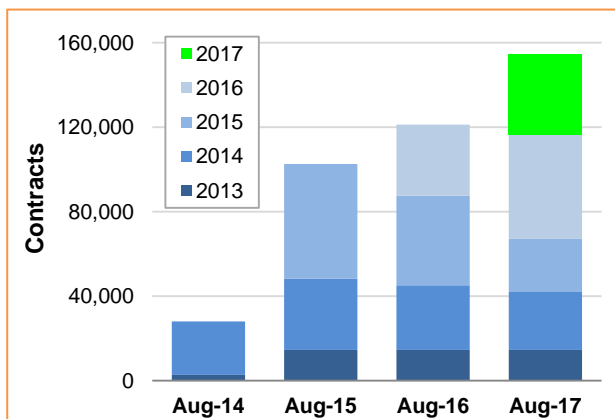
Eris continues to set OI records

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

## 65% Growth Since Feb '16



## Standard OI (By Series)



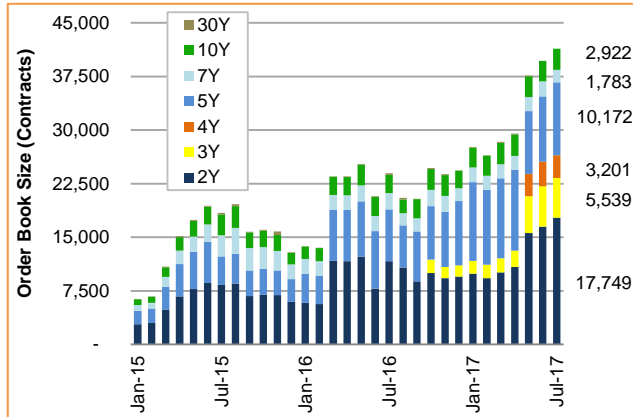
## Total OI (By Tenor)

Tenor	Open Interest
0 to 2Y	44,027
2+ to 5Y	52,797
5+ to 8Y	47,838
8+ to 11Y	48,493
11+ to 30Y	796
>30Y	296
<b>Total</b>	<b>194,247</b>

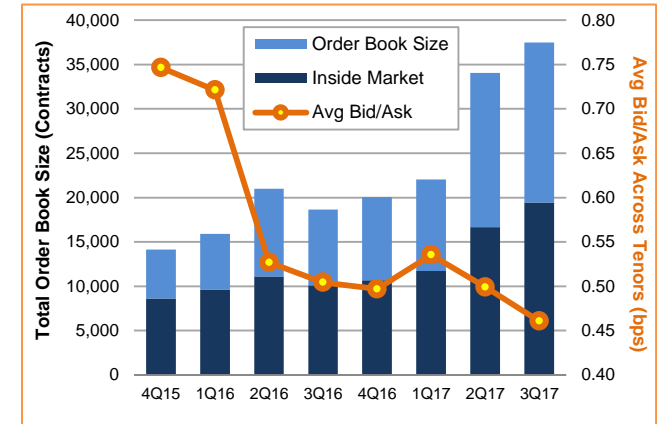
Charts as of 8/21/2017

# Eris Swap Futures: Accelerating Activity

## Order Book Liquidity Growth



## Deeper Liquidity, Tighter Bid/Ask



## Highlights

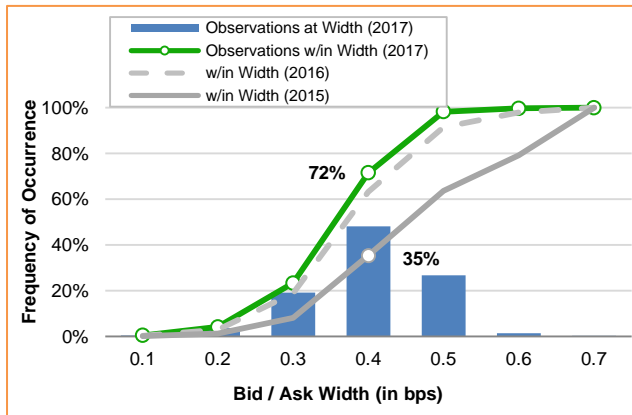
OTC equivalent liquidity

Tightening Bid/Ask spread

Consistent flow from diverse participants

Increasing frequency of greater volume trading days

## 10Y Tightening Bid/Ask Width



Charts as of 8/2/2017

## 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	\$1098mm	\$309 / 310mm	188%
5Y	\$85mm	\$851mm	\$169 / 145mm	184%
10Y	\$49mm	\$258mm	\$62 / 58mm	122%

Source: Bloomberg & DTCC SDR Data and Eris YTD 2017