



227 West Monroe Street
Chicago, IL 60606
www.erisfutures.com

For Immediate Release

ANALYTICS FOR ERIS NOW LIVE ON THE YIELD BOOK®

Eris Swap Futures positions can be valued, modeled and optimized
as part of broader portfolios in The Yield Book

Chicago, January 24, 2017 – [Eris Exchange](#) (Eris), a U.S.-based futures exchange offering cash-settled swap futures as the leading alternative to traditional OTC swaps, announced that Eris Swap Futures contracts are now supported on [The Yield Book](#), a leading provider of fixed income market analytics and risk management. The Yield Book has been providing sophisticated financial analysis capabilities to a wide variety of market participants, including Citi's own traders, for over 25 years. The Yield Book's latest software release allows users to analyze their portfolios and run scenarios that include Eris Swap Futures.

Subscribers to The Yield Book can now view their Eris Swap Futures positions in daily profit & loss and risk calculations, including optimization and scenario analyses. Subscribers can also incorporate Eris pricing into their own swap curve models. The integration of Eris Swap Futures into The Yield Book paves the way for a greater number of institutional investors and dealers to leverage Eris markets by enabling traders and risk managers to analyze and manage their Eris positions along with the rest of their holdings.

Globally recognized independent broker dealers like TJM Institutional Services service clients of Eris and The Yield Book alike. "With the integration of Eris into The Yield Book, our clients can now include Eris Swap Futures in their hedging toolset with the comfort of knowing that they are able to model their portfolios," said Steve Beitler, President and Co-Manager of TJM Institutional Services. "The new functionality will now allow a broader universe of our clients to begin the transition from trading OTC swaps to alternatives like Eris, realizing the capital and exchange efficiencies Eris brings, without compromising functionality."

"End users of the OTC swap market face industry demands and higher costs in order to preserve their access to the OTC swap market, while a more cost efficient alternative market structure is available through Eris Swap Futures," said Geoffrey Sharp, Head of Sales at Eris Exchange. "The Yield Book's implementation of Eris is in response to these customer demands and reflects their leadership in initiatives essential to this new market structure."

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About Eris Exchange, LLC:

The [Eris Exchange](http://www.erisfutures.com) is a U.S. futures exchange registered as a Designated Contract Market with the CFTC. The Exchange lists cash-settled interest rate swap futures with current open interest of 175,000 contracts in USD Interest Rate Swap Futures. Eris Interest Rate Swap Futures listed on Eris are cleared by CME Clearing, and are based on the Eris Methodology™, an award-winning product design for constructing swap futures in a capital-efficient manner through intellectual property, expertise and patent-pending innovations. Eris contracts enjoy margin offsets against the CME rates complex, which includes Eurodollar and Treasury Futures, and represents \$12.6 trillion notional in Open Interest. The [Eris Methodology](http://www.erisfutures.com) is also licensed by Intercontinental Exchange (ICE), Johannesburg Stock Exchange (JSE), TMX Group companies including Montreal Exchange (MX), and CBOE Futures Exchange (CFE) for listing interest rate, equity variance and credit default swap futures. Trademarks of Eris Exchange and/or its affiliates include Eris, Eris Exchange, Eris SwapBook, Eris BlockBox, Eris PAI, Eris Methodology, Eris Pricing Engine and the Eris Logo. For more information, visit Eris Exchange online at <http://www.erisfutures.com> or follow Eris on Twitter [@erisfutures](https://twitter.com/erisfutures).

About The Yield Book Inc.:

The Yield Book Inc., a wholly owned subsidiary of Citigroup Inc., is a leading provider of fixed-income analytical and data products and solutions that combine market-tested models with power, versatility, and speed. We cover an extensive range of financial products, including governments, agencies, corporates, high yield, emerging markets, mortgages, ABSs, CMBSs, CMOs, and derivatives. Our sophisticated models for trading and portfolio applications analyze OAS, effective duration, convexity, and many other value and risk measures. Our products can be delivered in a variety of formats including via web-based applications, The Yield Book, the Yield Book Add-In, and the Yield Book API. For over 25 years, we have built a track record of client success with a broad range of the largest financial institutions. For more information, visit www.yieldbook.com

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Eris Media Contact:

Christopher Rodriguez
Chief Marketing Officer
(212) 561-5472
christopher.rodriquez@erisfutures.com

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