

Use the CIX Function in Bloomberg

Create Custom Indices with Eris Standards



CIX Bloomberg Functionality

The CIX functionality allows users to create and monitor their own customized index. For example, users can track the yield spread between Eris Swap Futures and US Treasury Futures.

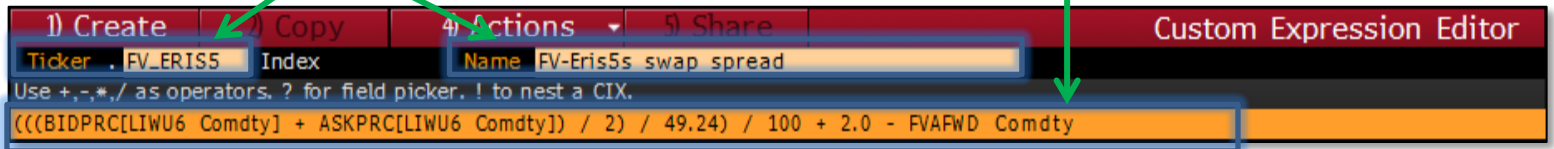
Eris and US Treasuries trade in different price terms. To compare an Eris Swap Future and a US Treasury Future, the two instruments must be in common yield terms.

Example: 5Y Eris Stnd vs. 5Y Treasury Future Invoice Spread

Type CIX <GO> to create a custom index

Add a title and descriptor to your index

Input the formula to compare Eris and US Treasury Futures in common yield terms



Presenting Eris and Treasury Futures in yield terms

Eris Par Equivalent Yield

UST Futures CTD Yield

$(\text{Mid Eris Price} \div \text{Eris PV01}) + \text{Eris Fixed Rate}$

Forward yield on Treasury Future CTD

$(((\text{BIDPRC}[\text{LIWU6 Comdty}] + \text{ASKPRC}[\text{LIWU6 Comdty}]) / 2) / 49.24) / 100 + 2.0 - \text{FVAFWD Comdty}$

www.erisfutures.com

Contact Eris to get started:

Call (888) 587-2699 option 2

for sales support or email sales@erisfutures.com

HEDGE RATIOS:

Erisfutures.com/hedgeratios

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Generate Charts for Customized Indices

After creating a custom index (CIX), you can run analytics like correlation and regression analysis to identify trading signals. The custom index can also be used to generate live intra-day charts and closing price charts to spot market trends.

Type **.FV_ERIS5 Index GIP 30 <GO>**

To view the 30-day intra-day price chart for your CIX, in this case, the yield spread between Eris 5Y Standards & 5Y US Treasury Futures

5Y (LIWU6)
Eris Stnd

vs.

5Y (FVU6)
Treasury
Future



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