

Frequently Asked Questions



FAQ

Q: What are the available listed contracts?

A: Eris Standards: <http://www.erisfutures.com/eris-standards>; 2 day SPAN margined

A: Eris Flexes: <http://www.erisfutures.com/eris-flexes>; 5 day HVaR margined

Q: Can you summarize the contract design and contract specs?

A: <http://www.erisfutures.com/contract-design>

A: http://www.erisfutures.com/EE/5YearP_Standard_Contract_Spec.pdf

Q: What's liquidity like?

A: http://www.erisfutures.com/EE/Eris_Liquidity_Book.pdf

A: Average bid/ask in Eris 5s has recently been 3/10th - 4/10th of a basis point, and average best bid/best ask size has been ~\$140mm, compared to the average SEF executed 5y OTC swap of \$80mm

Q: Where can I see live Eris markets?

A: <http://www.erisfutures.com/eris-swapbook-live-quotes>

Q: Where can I find data on volume and open interest?

A: <http://www.erisfutures.com/volume-and-open-interest>

Q: Where can I find historical and real-time market data?

A: http://www.erisfutures.com/EE/Eris_Trade_and_Pricing_Information.pdf

Q: What are my options for electronic execution?

A: <http://www.erisfutures.com/ISVs>

www.erisfutures.com

Contact Eris to get started:

Call (888) 587-2699 option 2

for sales support or email sales@erisfutures.com

View All Contract Details:

erisfutures.com/lookup

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Q: What are the eligible clearing firms?

A: <http://www.erisfutures.com/clearing-firms>

Q: Does Eris have any materials on margin benefits?

A: <http://www.erisfutures.com/initial-margin>

A: http://www.erisfutures.com/EE/Portfolio_Optimization.pdf

A: Eris has partnered with Cassini Systems to run free OTC vs. Eris comparisons, illustrating significant margin and gross notional reductions

Q: What happens to my aged Eris positions, how do I trade them?

A: http://www.erisfutures.com/EE/Off_The_Run_Eris_Standards.pdf

A: 18 months ago off the run Eris would trade once a week, now it trades multiple times a day

A: Users launch anonymous request to the CLOB for a streaming market in the required contract

A: Almost 60% of requests for stream result in a trade

Q: What are some trade ideas involving Eris contracts?

A: http://www.erisfutures.com/EE/Relative_Value_Trade_Ideas.pdf

A: See <http://www.erisfutures.com/traderscorner> for additional trade ideas

Q: How do I calculate appropriate hedge ratios?

A: <http://www.erisfutures.com/hedgeratios>

Q: What exchanges have you partnered with?

A: [CBOE](#), [ICE](#), Montreal Exchange, [JSE](#)

Q: Where can I find additional Eris information?

A: <http://www.erisfutures.com/traderscorner>

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