

TYPE ERIS1 <GO>

Landing Page, Prices, Tools And Functions Are Live on Bloomberg Professional



Live Market Data on Bloomberg

Bloomberg offers the ERIS1 <GO> page which includes live streaming pricing for benchmark contracts and top line ticker information. The offering allows all Bloomberg users to view and analyze real time Eris Exchange markets.

Eris Exchange offers an overview guide for Bloomberg users featuring additional functions and an excel spreadsheet which pulls the contract data from your Bloomberg session into a more customizable format. These resources can be downloaded at:

www.erisfutures.com/bloomberg

ERIS1 <GO>

View live streaming markets by typing ERIS1 <GO>

	Size	Bid Rate/NPV	Ask Rate/NPV	Size	Coupon
Eris Standards (Open Interest 130,012)					
1) 2Y Std Dec 2016-2018 (LITZ6)	4990	58	68	1000	1.250
2) 3Y Std Dec 2016-2019 (LICZ6)	700	628	642	942	
3) 4Y Std Dec 2016-2020 (LIDZ6)	500	1420	1440	500	
4) 5Y Std Dec 2016-2021 (LIWZ6)	800	1170	1185	312	1.500
5) 7Y Std Dec 2016-2023 (LIBZ6)	1150	1240	1270	650	1.750
6) 10Y Std Dec 2016-2026 (LIYZ6)	900	3540	3580	112	1.750
7) 30Y Std Dec 2016-2046 (LIEZ6)	60	4140	4320	76	2.250
8) 2Y Std Mar 2017-2019 (LITH7)	4000	228	240	4000	1.250
9) 5Y Std Mar 2017-2022 (LIWH7)	2500	1470	1500	2000	1.500
10) 7Y Std Mar 2017-2024 (LIBH7)	500	1590	1640	500	1.750
11) 10Y Std Mar 2017-2027 (LIYH7)	500	3900	3950	350	1.750
12) 30Y Std Mar 2017-2047 (LIEH7)	60	4480	4640	60	2.250
Total Eris Open Interest: 171,615					

MDM <GO>

MDM allows users to see full market depth and top day trade activity in any streaming Eris benchmark contract

Order Book	Size	Bid	Ask	Size	Total	Buy/Sell Price
1000	1000	-222.0000	-216.0000	1000	2000	
2500	1500	-222.0000	-212.0000	1500	2500	
4200	1500	-228.0000	-222.0000	1500	4900	
5000	1000	-224.0000	-218.0000	1500	5500	
6500	1500	-228.0000	-210.0000	1000	6500	

HP <GO>

View historical settlement prices, volumes and open interest through the HP functionality

Date	Settle	Volume	Open Int
01/12/14	97.8000	1000	1000
01/15/14	97.8100	1000	1000
01/18/14	97.8200	1000	1000
01/21/14	97.8300	1000	1000
01/24/14	97.8400	1000	1000
01/27/14	97.8500	1000	1000
01/30/14	97.8600	1000	1000
02/02/14	97.8700	1000	1000
02/05/14	97.8800	1000	1000
02/08/14	97.8900	1000	1000
02/11/14	97.9000	1000	1000
02/14/14	97.9100	1000	1000
02/17/14	97.9200	1000	1000
02/20/14	97.9300	1000	1000
02/23/14	97.9400	1000	1000
02/26/14	97.9500	1000	1000
02/29/14	97.9600	1000	1000

SWPM <GO>

SWPM can be launched from the DES page with pre-populated contract terms

Contract	Rate	Term	Spread
2Y Std	0.750%	2Y	-548
5Y Std	2.000%	5Y	-2,400
7Y Std	2.500%	7Y	-2,500
10Y Std	3.000%	10Y	1,000
30Y Std	3.750%	30Y	2,000



Customized spreadsheet for Bloomberg users with real-time market data

- Streaming prices including market depth
- Historical volume and settlement prices
- Risk factors (PV01 and DV01) for Eris Standards
- Streaming implied Eris invoice spread levels
- Implied swap spreads versus OTR cash treasuries
- Current day Eris SwapBook volume for Eris Standards
- Initial margin for Eris Standards
- Par rate equivalents for NPV quoted Eris Standards

Request the ERIS <GO> User Guide and Spreadsheet

Call (888) 587-2699 option 2 for sales support or email sales@erisfutures.com

	Fixed Rate %	Best Bid NPV per contract	Best Bid par rate	Best Ask par rate	Best Ask (NPV) NPV per contract
2Y Std	0.750%	-548	0.475%	0.477%	-544
5Y Std	2.000%	-2,400	1.510%	1.513%	-2,015
7Y Std	2.500%	-2,500	2.127%	2.131%	-1,890
10Y Std	3.000%	1,000	3.109%	3.114%	-1,670
30Y Std	3.750%	2,000	3.852%	3.855%	-1,200

Bloomberg Ticker Symbols

Eris Standards

Example: LITH7 (2Y Std March 2017)

L	I	T	H	7
'LI' Indicates Instrument is an Eris Standards contract		'T' Dictates the tenor <u>Tenor</u> 2Y = T 3Y = C 4Y = D 5Y = W 7Y = B 10Y = Y 30Y = E	'H' <u>Month Codes</u> Active* = A Mar = H Jun = M Sep = U Dec = Z	'7' The last digit of the year of the Effective Date Ex. 2017

Eris Flexes

Example: ERIS2Y (Spot Starting 2 year)

E	R	I	S	2	Y
'ERIS' Indicates Instrument as Eris Flexes contract				'2Y' Dictates the tenor <u>Tenor</u> 2Y 5Y 10Y	

* The active contract represents the Eris Standards with the fewest days until its Effective Date.

Bloomberg: ERIS <GO> Shortcuts

ERIS:	Landing Page	Main page with options to view Eris market data or Eris contact info
ERIS1:	Streaming Benchmarks	Best bid and offer with size for all Eris benchmark contracts
MDM:	Market Depth Monitor	Bid and offer sizes at every pricing level per contract
QRM:	Recap of Quotes	Displays trade time, prices and sizes executed in Eris SwapBook
GP:	Graph Price	Standard price chart with basic charting features and functions
GIP:	Intra-day Price Graph	Tick data for user specified periods
DES:	Contract Description	Specifications and details about Eris futures instruments
SWPM:	Swap Manager	Launched from DES, pre-populated with fair market value
HP:	Historical Price Table	View historical prices, closing settlement prices, open interest and volume

Getting Started

It is simple to get started with Eris Exchange using standard futures documentation and existing clearing relationships.

Please visit us at: <http://www.erisfutures.com/>

Call (888) 587-2699 option 2 for Sales -or- select option 1 for the Eris Control Center

