

News Release

ERIS LAUNCHES LIVE SWAP CURVE

Innovative Market Data Offering Providing Transparent and Real-Time Valuation of Eris Swap Futures

Boca Raton, FL -- March 14, 2017 -- [Eris Exchange](#) (Eris), the U.S.-based futures exchange offering cash-settled swap futures as the leading alternative to traditional OTC interest rate swaps, announced the successful launch of the [Live Eris Swap Curve](#), a value-added market data product featuring real-time valuations and analytics for Eris Standard Swap Futures.

“The Live Eris Swap Curve takes advantage of the significant depth of order book liquidity across the 2-, 3-, 4-, 5-, 7-, 10- and 30-year Eris Primary Standards contracts to produce high-quality, real-time valuations and analytics across the entire curve of listed Eris contracts,” said Eris Exchange CEO, Neal Brady. “From clients modeling trading opportunities, to dealers constructing proprietary Eris-based swap curves, to clearing firms performing intra-day risk management, market participants can now take advantage of freely available and transparent pricing tools that previously required significant investment.”

Anchored on transactional orders from streaming Eris Swap Futures, and splined into an OIS-discounted, 3-month LIBOR swap curve using Eris’ swap pricing engine, the Live Eris Swap Curve produces intra-day valuations using the same pricing methodology used by CME to generate daily settlement prices for Eris Swap Futures. Streaming theoretical prices for nearly 500 Eris Standard Swap Futures comprise the primary output for the initial launch, with future phases to include support for live zero rates and additional price sensitivity analytics.

“Trading Technologies is pleased to announce support for the real-time theoretical prices generated by the Live Eris Swap Curve,” said Brian Fox, Managing Director North America Sales with Trading Technologies. “Eris’ decision to distribute this valuable data and partner with the independent execution and analytics firms that form the backbone of our industry will help ensure that the Live Eris Swap Curve gets broad market distribution.”

Eris is disseminating Live Eris Swap Curve data free of charge through multiple distribution channels including the Eris SwapBook FIX API, CME Market Data Platform, erisfutures.com/lookup, an auto-updating Microsoft Excel spreadsheet and FTP files. Market participants, clearing firms and vendors can learn more about the Live Eris Swap Curve and procure testing credentials by contacting Eris Exchange Client Services at sales@erisfutures.com.

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About Eris Exchange, LLC:

[Eris Exchange](http://www.erisfutures.com) is a U.S. futures exchange registered as a Designated Contract Market with the CFTC. The Exchange lists USD cash-settled interest rate swap futures that trade electronically on the Eris SwapBook and clear through CME Clearing. Current open interest in Eris USD Interest Rate Swap Futures is over 180,000 contracts, and they receive seamless margin offsets against the CME rates complex, including Eurodollar and U.S. Treasury 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).

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