

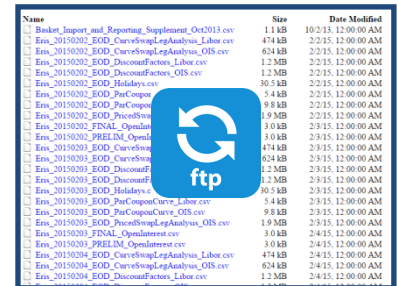
# Historical and Real-Time Trading Information

## Eris Offers Many Resources for Trading and Pricing Data

Eris real-time and historical market data is easily and freely available through various sources and formats

### Historical Tick Data and Other Data Files

- Eris publishes monthly Historical Tick Data files, which are available in Streamlined SBE format
- Firms access the information using a client software
  - Contact [clientservices@erisfutures.com](mailto:clientservices@erisfutures.com) for more information
- Daily Beginning and End of Day Settlement files, as well as other Reference Data files, are available on the public FTP site
  - <ftp://ftp.erisfutures.com>




Name	Size	Date Modified
Basket_Inport_and_Reporting_Supplement_Oct2013.csv	1.1 KB	10/2/13 12:00:00 AM
Eris_20150202_EOD_CurveSwapLegAnalysis_Labor.csv	474 KB	2/2/15 12:00:00 AM
Eris_20150202_EOD_CurveSwapLegAnalysis_OIS.csv	624 KB	2/2/15 12:00:00 AM
Eris_20150202_EOD_DiscountFactors_Labor.csv	1.2 MB	2/2/15 12:00:00 AM
Eris_20150202_EOD_DiscountFactors_OIS.csv	1.2 MB	2/2/15 12:00:00 AM
Eris_20150202_EOD_Holidays.csv	30.5 KB	2/2/15 12:00:00 AM
Eris_20150202_EOD_ParCopor	5.4 KB	2/2/15 12:00:00 AM
Eris_20150202_EOD_ParCopor	9.8 KB	2/2/15 12:00:00 AM
Eris_20150202_EOD_ProcFlow	19.8 MB	2/2/15 12:00:00 AM
Eris_20150202_FINAL_Opental	3.0 KB	2/3/15 12:00:00 AM
Eris_20150202_PRELIM_Opental	3.0 KB	2/3/15 12:00:00 AM
Eris_20150202_EOD_CurveSwap	414 KB	2/3/15 12:00:00 AM
Eris_20150202_EOD_CurveSwap	624 KB	2/3/15 12:00:00 AM
Eris_20150202_EOD_DiscountF	1.2 MB	2/3/15 12:00:00 AM
Eris_20150202_EOD_DiscountF	7.3 MB	2/3/15 12:00:00 AM
Eris_20150202_EOD_Holidays.c	30.5 KB	2/3/15 12:00:00 AM
Eris_20150202_EOD_ParCoporCurv_Labor.csv	5.4 KB	2/3/15 12:00:00 AM
Eris_20150202_EOD_ParCoporCurv_OIS.csv	9.8 KB	2/3/15 12:00:00 AM
Eris_20150202_EOD_ProcFlowLegAnalysis_OIS.csv	19.8 MB	2/3/15 12:00:00 AM
Eris_20150202_FINAL_Opentalment.csv	3.0 KB	2/4/15 12:00:00 AM
Eris_20150202_PRELIM_Opentalment.csv	3.0 KB	2/4/15 12:00:00 AM
Eris_20150204_EOD_CurveSwapLegAnalysis_Labor.csv	474 KB	2/4/15 12:00:00 AM
Eris_20150204_EOD_CurveSwapLegAnalysis_OIS.csv	624 KB	2/4/15 12:00:00 AM
Eris_20150204_EOD_DiscountFactors_Labor.csv	1.2 MB	2/4/15 12:00:00 AM

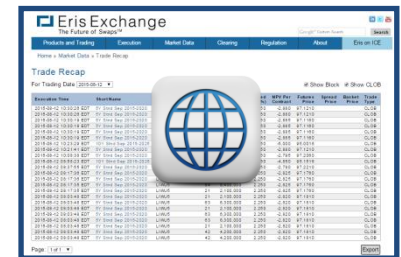
### Volume and Open Interest Files

- Eris offers a spreadsheet with Volume, Open Interest and Trade Count information for Eris Standards and Eris Flexes
- Daily summary information dates back to January 2013
- Data includes NPV per contract, Accrued Coupons, Eris PAI™ and Eris Futures Settlement Prices
  - [http://www.erisfutures.com/ftp/Eris\\_Historical\\_Swap\\_Futures\\_Data.xlsx](http://www.erisfutures.com/ftp/Eris_Historical_Swap_Futures_Data.xlsx)



### Daily Trade Recap

- Trade Blotter: Detailed Top of Day trade by trade info
- Select data for Central Limit Order Book, Blocks, or view both together
- See trades chronologically in near real-time
- Export 5 days of trade data to Excel format 
  - <http://www.erisfutures.com/trade-recap>



View Reported Block Trades: <http://www.erisfutures.com/block-trades>

[www.erisfutures.com/volume-and-open-interest](http://www.erisfutures.com/volume-and-open-interest)

Contact Eris to get started:

Please visit us at: [www.erisfutures.com](http://www.erisfutures.com)

Call (646) 961-4480 for Client Services Support, or email [clientservices@erisfutures.com](mailto:clientservices@erisfutures.com)

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## Eris Offers Many Resources for Trading and Pricing Data

### Vendor Delivered Market Data

- Get real-time market data from various providers
  - Bloomberg B-PIPE and SAPI
  - CQG
  - Thomson Reuters
  - CME MDP:
    - Channel 190, Streamlined FIX/FAST
    - **NEW! Channel 246, Streamlined SBE**
- CQG and Thomson Reuters also offer historical data
- Eris Market Data is currently available for FREE



### Open Access FIX APIs

- Write directly to the Eris SwapBook Matching Engine, located at CH1 (350 E. Cermak)
  - POP locations include NY4, LD4, TK1
- FIX Orders, Market Data and STP API specifications available at: [www.erisfutures.com/APIs](http://www.erisfutures.com/APIs)
- Eris SwapBook APIs support FIX 4.2 and FIX 4.4 messaging



Certify to Get Eris Market Data: [www.erisfutures.com/integration](http://www.erisfutures.com/integration)

[www.erisfutures.com/volume-and-open-interest](http://www.erisfutures.com/volume-and-open-interest)

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