Eris Swap Futures in The Yield Book® and Yield Book Add-In

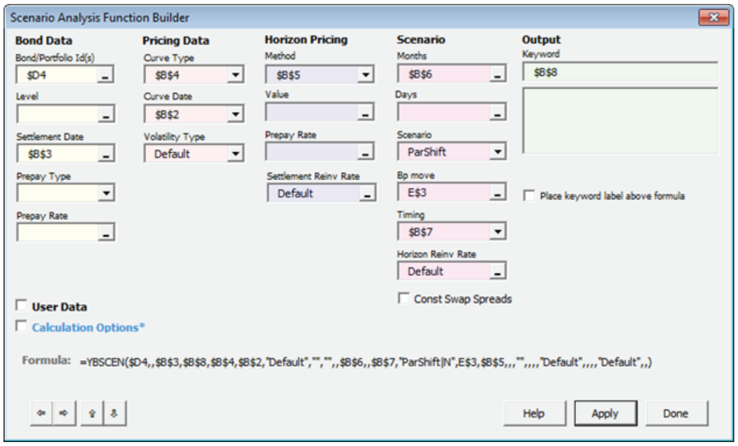
For more than 25 years, The Yield Book has been a leading provider of fixed income market analytics and risk management. The Yield Book houses a comprehensive database of securities and now also includes Eris Swap Futures. Subscribers to Yield Book products can now calculate daily prices for P&L, compute risk measures, and run scenario analysis on their Eris Swap Futures. Users can also incorporate Eris pricing based on their model and swap curve.

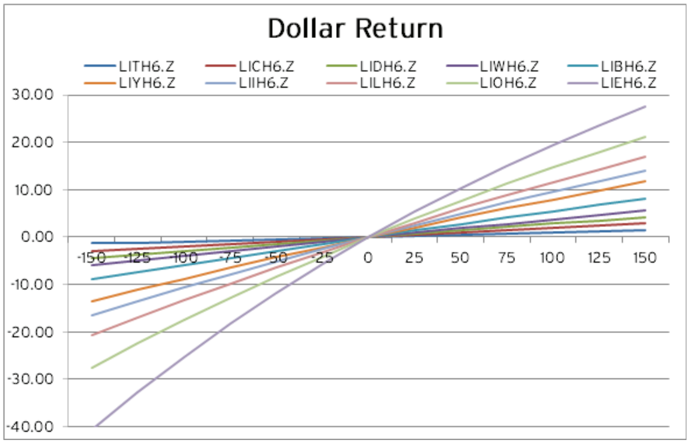
The integration of Eris Swap Futures into Yield Book products paves the way for a greater number of institutional investors and dealers to leverage interest rate futures markets by enabling traders and risk managers to analyze and manage their Eris positions along with the rest of their holdings.

View Your Porfolio | To analyze Eris Swap Futures, enter its ticker in the query input to search for the secruity. Once a security is selected, calculate to view analytics that include both a model price and an Eris closing price. You can analyze multiple Eris Swap Futures or include them as part of a larger portfolio.

Assumptions		Input	Output						
		Identifier	Description	Price	Eris Closing Price	Implied Rate	Eris Closing Implied	Contract Effective Duration	Eris Closing Contract
Curve Date	02/28/2017	LITH6.Z	ERIS USD PRM STD 2YR	99.6306	99.1535	1.3272	1.0654	-9.9190	-14.9220
Settle Date	02/28/2017	LICH6.Z	ERIS USD PRM STD 3YR	99.3340	98.7498	1.5739	1.3742	-19.6740	-24.7640
Curve Type	Swap	LIDH6.Z	ERIS USD PRM STD 4YR	98.8433	98.1491	1.7563	1.5888	-29.4310	-34.3310
		LIWH6.Z	ERIS USD PRM STD 5YR	99.1407	98.4644	1.8916	1.7492	-38.8360	-43.7700
		LIBH6.Z	ERIS USD PRM STD 7YR	98.4938	97.7609	2.0842	1.9788	-57.3500	-62.0670
		LIYH6.Z	ERIS USD PRM STD 10YR	97.5456	96.7940	2.2872	2.2119	-83.8350	-88.0050
		LIIH6.Z	ERIS USD PRM STD 12YR	95.4660	94.7216	2.3801	2.3190	-101.4200	-104.2940
		LILH6.Z	ERIS USD PRM STD 15YR	95.7230	95.1275	2.4699	2.4285	-124.8300	-127.3000
		LIOH6.Z	ERIS USD PRM STD 20YR	96.0581	95.5674	2.5526	2.5244	-160.3110	-162.0710
		LIEH6.Z	ERIS USD PRM STD 30YR	95.6728	95.4987	2.5890	2.5807	-221.2150	-220.5930

Define Your Scenarios | Further analyze your positions by shocking the yield curve and/or other assumptions over a horizon period to see the effect on returns and risk measures.





Sources: The Yield Book. For illustration only.

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Basic Ticker Convention

Description	Sector	Sub Type	Ticker	CUSIP Base USD
ERIS USD PRM STD 02YR MMMYY	IRFUTR	SWFUT	LIT$#.Z	FZLIT$##
ERIS USD PRM STD 03YR MMMYY	IRFUTR	SWFUT	LIC$#.Z	FZLIC$##
ERIS USD PRM STD 04YR MMMYY	IRFUTR	SWFUT	LID$#.Z	FZLID$##
ERIS USD PRM STD 05YR MMMYY	IRFUTR	SWFUT	LIW$#.Z	FZLIW$##
ERIS USD PRM STD 07YR MMMYY	IRFUTR	SWFUT	LIB$#.Z	FZLIB$##
ERIS USD PRM STD 10YR MMMYY	IRFUTR	SWFUT	LIY$#.Z	FZLIY$##
ERIS USD PRM STD 12YR MMMYY	IRFUTR	SWFUT	LII$#.Z	FZLII$##
ERIS USD PRM STD 15YR MMMYY	IRFUTR	SWFUT	LIL$#.Z	FZLIL$##
ERIS USD PRM STD 20YR MMMYY	IRFUTR	SWFUT	LIO$#.Z	FZLIO$##
ERIS USD PRM STD 30YR MMMYY	IRFUTR	SWFUT	LIE$#.Z	FZLIE$##

Key for Searching Ticker / CUSIP

For ease of searching, Eris Swap Futures take on a consistent format where:

- Description: Origination month and year (MMMYY)
- Ticker / CUSIP: Issue month [March - H, June - M, September - U, December - Z] ($)
- Ticker: Last digit of the origination year (#)
- CUSIP: Last two digits of the origination year (##)

About The Yield Book. The Yield Book is a trusted and authoritative source for fixed income analytics that enables market makers and institutional investors to perform complex portfolio analysis and risk management. On this platform, users have access to an extensive securities database that provides users with indicative data, daily pricing and analytics. The Yield Book provides security coverage for major fixed income asset classes including Governments, Credits, Securitized and Derivatives.

About Eris Exchange, LLC. Eris Exchange 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 www.erisfutures.com.

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