

INTEREST RATE PRODUCTS

Trading U.S. Treasury and 30-Day Fed Funds Options on CME EOS Trader

With the migration of CBOT products to CME Globex, the most important benchmark interest rate products in the world are now listed on a single electronic platform. And with CME EOS Trader, the CME Group web-based front-end system, trading U.S. Treasury and 30-Day Fed Fund options electronically is easier and more efficient than ever.

In addition, CME EOS Trader provides important functionality for trading Treasury and Fed Fund options, such as:

- 15 unique pre-defined spread types
- Covered options
- User-defined spreads

For more information on trading U.S. Treasury and Fed Funds options, as well as other CME Group Interest Rate options on CME EOS Trader, contact:

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The enhanced access to U.S. Treasury and Fed Funds options on CME EOS Trader includes:

The **Active Contract Viewer** allows you to observe the day's current trading action. You can filter the viewer to show only that activity in CBOT Interest Rate options.

Contract	Bid-Size	Bid Price	Ask Price	Ask-Size	Last	N
Note APR08 114.5	2250	12	14	3150	250	13
Note APR08 117.5	1725	58	60	525	50	59
Treasury Bond MAY	275	27	28	3	2	28
Treasury Bond APR	2725	25	27	150	1	26
Note JUN08 119.5	2726	104	107	2750	500	105
+1 0ZBM8 123 Call.	100	24	27	100	-	-
08:51:17 T 30 Yr Treasury Bond APR	2050	15	18	2125	1	17
08:51:04 T 10 Yr Note APR08 119 Ca	2599	25	27	3849	100	25
08:50:43 T 30 Yr Treasury Bond APR	98	6	7	619	8	7

To add CBOT Interest Rate options to your contract list select CBOT Interest Rates in the drop down menu of the **Contract Selection Screen**.

Treasuries

Contract Selection

Product Line: Interest Rates CBOT

Product List: 10 Yr Note

Type: Straddle

Results: 10 Yr Note JUN08 117 Straddle ATM

Expiry: Jun08, Strike: 117

In addition, the **CME EOS Trader Market History Window** allows you to view all of the day's trades and RFQs.



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