Quantitative Brokers Launches The Roll Tracker for US Treasury Futures Roll

New York, NY, August 25, 2011-- Quantitative Brokers today launched The Roll Tracker, a free, web-based tool that provides real-time forecasts of the CME –traded US Treasury futures roll. The Roll Tracker, available via the company website, calculates the projected shift of open interest for the current roll cycle based on intraday observations of traded volume for each calendar spread contract. It is updated every minute and also displays the historical shifts in open interest of previous rolls, dating back to March 2009. The Roll Tracker is available for the CME 2-, 5-, and 10-year US Treasury Note, the 30-year US Treasury Bond, and the Ultra T-Bond futures.

Quantitative Brokers, a fixed-income algorithmic executing broker, developed The Roll Tracker primarily for clients trading the Treasury roll using its popular algorithm The Roll™, but decided to make the resource accessible to all market participants. The firm's clients include CTAs, asset managers, hedge funds, and banks.

"We found that many discretionary traders who are using The Roll [algorithm] were still asking us when the optimal time was to start trading their rolls," said Robert Almgren, Quantitative Brokers' co-founder and head of research. "Because our quantitative models are already used to detect when the roll's liquidity is shifting and trading activity is increasing, it made sense to produce The Roll Tracker. Now those trading the Treasury roll can use our information to help guide them on when to start their rolls."

A detailed video tutorial of Robert explaining how The Roll Tracker works is also available on the Quantitative Brokers' website.

The Roll Tracker can be found at **www.quantitativebrokers.com/therolltracker**.

Inquries: **media@quantitativebrokers.com**; Tel. **646.293.1800**

Founded in 2008, Quantitative Brokers (QB) is a fully independent, CFTC-registered, agency-only broker that specializes in optimal order placement in US interest rate futures. QB's goal is to minimize market impact (slippage) on CME Eurodollar and Treasury futures orders, including outright, spread & butterfly transactions through algorithmic execution. QB is headquartered in midtown Manhattan, New York, and is a National Futures Association member. **www.quantitativebrokers.com**