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Options on Eurodollar futures are among the most actively traded exchange-listed interest rate options contracts in the world, trading over 1.4 million contracts per day in 2018. The liquidity of Eurodollar options offers Page 6/19

traders and hedgers an opportunity to take advantage of their views on the direction of U.S. interest rates.

Introduction to Eurodollar Futures and Options

Reflecting market expectation for interest rates, Eurodollar futures are a global benchmark and a fundamental building block of the interest rate marketplace, while options on Eurodollar futures are among the most actively traded Exchange-listed Interest Rate options contracts in the world.

Eurodollar Futures and Options - CME Group "The Eurodollar Futures and Options Handbook" explores the complete range of current research and trading practice on these uniquely flexible trading vehicles, and tells you everything you need to know to increase your profits - and, more important, control your losses - when navigating this complex market. Featuring contributions from leading Eurodollar experts, including the author's seminal articles on Eurodollar convexity bias and measuring and trading term TED spreads, this long-awaited ...

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What are Eurodollar Options on Futures? | NinjaTrader Blog

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Environmental Complex. Environmental markets & indices. Interest Rates. Coverage of the European curve. Equity Derivatives. Fang+, FTSE, MSCI derivatives. Softs. ... Eurodollar Futures Trading Screen Hub Name ICEU Commodity Code. ED Contract Series.

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ICE Futures and Options

IF YOU TRANSACTED IN EURODOLLAR FUTURES
CONTRACTS AND/OR OPTIONS ON EURODOLLAR
FUTURES ON EXCHANGES SUCH AS THE CHICAGO
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MERCANTILE EXCHANGE ("CME") BETWEEN JANUARY 1, 2003 AND MAY 31, 2011 ("SETTLEMENT CLASS PERIOD"), YOU MAY BE ENTITLED TO A PAYMENT FROM A CLASS ACTION SETTLEMENT.

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I am trying to replicate the Black Scholes results of CME option calculator for options on Eurodollar Options. I am trying to replicate the implied volatility result by unaltering the spot and strike values. But I am not able to match the numbers. What is the approach that is to be followed to replicate the results of the CME calculator Page 12/19

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These options, with a time to expiration of three months to one year, have as their underlying instrument Eurodollar futures one, two, three, four or five years out on the yield curve. Weekly 1-Year Options: Similar to MidCurve options, but expire in 1 weeks. Weekly 2-Year Options: Similar to MidCurve options, but expire in 2 weeks.

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