



EURODOLLAR FUTURES AND OPTIONS TOOLKIT

CME GROUP – THE SMART MOVE WHEN THE FED MOVES.

Enjoy the advantages of trading Eurodollar futures and options at CME Group, including the benefits of Unparalleled Liquidity and Capital Efficiency, with the Advanced Analytics and Cutting-Edge Technology to act decisively – across all time zones.

CME Eurodollars Offer Unparalleled Liquidity

Eurodollar futures and options provide the liquid short-term products to express views and hedge related risk as market uncertainty grows around timing of a potential rate hike.

INFORMATION AND RESOURCES

[Eurodollar Futures and Options Trading Basics](#)

Find opportunities in a new interest rate environment

[Eurodollar Futures Fact Card](#)

[Eurodollar Options Fact Card](#)

[Interest Rate Block Trading Information](#)

Block entry, RFCs, thresholds, rules, fees and more

[Interest Rate Futures Quick Reference Guide](#)

Futures blocks, pre-execution communications and simultaneous orders

[Interest Rate Options Quick Reference Guide](#)

Options blocks, pre-execution communications and simultaneous orders

[Interest Rate Options Monthly Volume Report](#)

Options volume by venue and time zone

[Eurodollar Mid-Curve Options Information](#)

Short-dated options on long-dated futures

[Daily Eurodollar Options Report](#)

Daily market update delivered to your email inbox, click to subscribe

[Interest Rates Information](#)

View our full interest rate offering cmegroup.com/ir

CAPITAL EFFICIENCY

Discover how standardised products can deliver more savings from reduced margin levels, risk offsets and no added funding costs.

[Total Cost Analysis of Interest Rate Swaps vs. Futures, a Greenwich Associates Report](#)

Study finds futures to be more cost effective than cleared swaps in nearly every case examined

[CME Group Optimization Information](#)

Resources, tools and information to help you add the benefits of standardized interest rate products and our cleared OTC offering?

ADVANCED ANALYTICS

Our new and expanded tools make it easy to compare costs and gain valuable market insights.

NEW rapidRV

Real-time fixed income market data and analytics to compare relative value of swaps, cash markets and our interest rate futures. From CME Group and ICAP partnering with The Beast Apps.

NEW Total Cost Analysis Tool

Analyze and compare all-in costs of our interest rate futures vs. swaps based on liquidity impact, transaction fees and capital implications. Request a demo.

QuikStrike Options Tools

Robust analytics powered by QuikStrike and available on cmegroup.com/quikstrike

- **NEW (Daily) Weekly Options Report**

Daily overview of our weekly options complex, including volume, open interest and open interest change

- **NEW Most Active Strikes**

By calls, puts and combined calls and puts, displayed as Top 20 in rank order and including all expirations available.

- **NEW Open Interest Profile**

Open interest and open interest change patterns by product group and individual expirations.

- **QuikStrike Options Essentials**

Options pricing & analysis exclusively on CME Group products

CUTTING-EDGE TECHNOLOGY

CME Direct, now available for Interest Rates, adds another layer of flexible execution venues to your choices, with smarter, faster trading and reporting of Interest Rate futures, options and blocks.

CME Direct Sell Sheet

Overview for the trader

CME Direct Demo

Complete the form to request a demo

CME Direct Information

Everything you need to learn about and start using CME Direct

For more information, contact interestrates@cmegroup.com.
