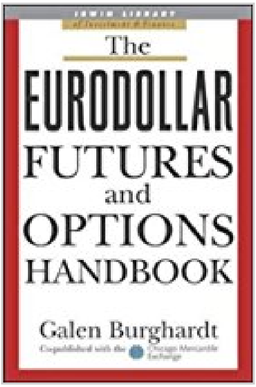

The Eurodollar Futures and Options Handbook (McGraw-Hill Library of Investment and Finance)

By Galen Burghardt

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Eurodollar trading volume is exploding, with no end in sight tools phenomenal growth. *The Eurodollar Futures and Options Handbook* provides traders and investors with the complete range of current research on Eurodollar futures and options, now the most widely traded money market contracts in the world. The only current book on this widely-followed topic, it features chapters written by Eurodollar experts from JP Morgan, Mellon Capital, Merrill Lynch, and other global trading giants, and will quickly become a required reference for all Eurodollar F&O traders and investors.

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Editorial Review

From the Back Cover

Today's Most Up-to-Date and Comprehensive Resource for Eurodollar Futures Traders, Hedgers, and Researchers

Eurodollar futures, and put and call options traded on those futures, revolutionized the world of banking and finance and are now among the most widely traded money market contracts in the world. *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 book explains:

- **Eurodollar futures**--What they are, how they are priced, and how they can be used to hedge interest rate risk and trade the yield curve
- **Eurodollar options** -- Structures and patterns of Eurodollar rate volatilities, along with price, volatility, and risk parameter conventions of Eurodollar options

Eurodollar futures and options trading has grown exponentially, with no end in sight to its phenomenal growth. Let *The Eurodollar Futures and Options Handbook* arm you with the latest knowledge on these important trading vehicles, and provide you with the strategies and techniques you need to make the most of this liquid and lucrative market.

Today's Eurodollar market--the market for dollar denominated deposits outside of the United States--is perhaps the largest and most liquid of the world's short-term dollar markets and is becoming the new standard of value for fixed income markets. For over a decade, futures and options traders in this market have relied on *Eurodollar Futures and Options* (by Burghardt, Belton, Lane, Luce, and McVey) for accurate market analysis coupled with solid, results-oriented trading and hedging strategies. Markets have changed dramatically, however, and the need for a comprehensive new handbook has become obvious and acute.

The Eurodollar Futures and Options Handbook takes over where that book left off and incorporates all of the major advances in understanding how Eurodollar futures and options work and how traders and hedgers should use them. With contributions from Galen Burghardt, his colleagues, and collaborators, this hands-on volume focuses on every facet of this powerful market. It provides practitioners with practical, detailed discussions of:

- **The Eurodollar Market**--Growth, expansion, and consolidation of the interest rate markets * Key money market developments * The birth of Eurodollar futures * Exchange-traded money market futures and OTC interest rate swaps
- **Eurodollar Futures**--The Eurodollar futures contract * Forward and futures interest rates * Hedging with Eurodollar futures * Pricing and hedging swaps * The convexity bias, with new convexity bias series * Measuring and trading term TED spreads * Hedging and trading with stacks, packs, and bundles * Hedging extension risk in callable agency notes * The S&P 500 calendar roll * Trading the turn
- **Eurodollar Options**--The Eurodollar option contract * Price, volatility, and risk parameter conventions *

Caps, floors, and Eurodollar options * Structure and patterns of Eurodollar rate volatility * Trading with serial and mid-curve Eurodollar options * Relative versus basis point volatility, including volatility cones * Hedging convexity bias

Until now, most of the material in this book was available only in assorted and often hard to find research notes. Eurodollar futures and options traders had to seek out special courses or know someone who had access to these notes. *The Eurodollar Futures and Options Handbook* combines greatly improved basic tools and research applications with current research on Eurodollar futures and options, and saves you both time and money by giving you all of the important basic tools and applications in one comprehensive, accessible volume.

About the Author

Galen Burghardt, Ph.D. is senior vice president and director of research for Carr Futures, adjunct professor of finance at the University of Chicago, and an accomplished author on investing.

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