

FX ROLLING SPOT ON USD/JPY FUTURE (RSUY) - EUX/202612

2024/09/02 18:43:39

Price

146.96 JPY

Difference



0.94% (1.37)

General attributes

Symbol	RSUYZ26
Exchange	Eurex
Currency	JPY
Security type	Future
Underlying	US DOLLAR / JAPANESE YEN (USD/JPY)
Maturity	12-2026
Contract size	1

Market data

Bid (Bid size)	146.493 JPY (11)
Ask (Ask size)	146.506 JPY (11)
Open	146.96 JPY
High	146.96 JPY
Low	146.96 JPY
Close (prev. day)	145.594 JPY
Underlying	US DOLLAR / JAPANESE YEN (USD/JPY)
Underlying price (date)	146.50 (24/09/03)
Settlement price (date)	146.96 (24/09/02)
Open Interest	0

Performance and Risk

	6m	1Y	3Y
Perf (%)	-2.11%	+0.64%	+33.64%
Perf (abs.)	-3.17	+0.94	+36.99
Beta	-	-	-
Volatility	11.48	10.40	10.83

Futures and Options

Related Futures	-
Related Options	-

5Y



Information about previous performance does not guarantee future performance.

Source: FactSet

Price data

Ø price 5 days Ø volume 5 days (pcs.)	145.33 JPY (0)
Ø price 30 days Ø volume 30 days (pcs.)	147.99 JPY (0)
Ø price 100 days Ø volume 100 days (pcs.)	154.40 JPY (1)
Ø price 250 days Ø volume 250 days (pcs.)	150.81 JPY (3)
YTD High date	161.66 JPY (2024/07/10)
YTD Low date	141.95 JPY (2024/01/02)
52 Weeks High date	161.66 JPY (2024/07/10)
52 Weeks Low date	140.42 JPY (2023/12/28)

Recent Research

on market

Date	Headline	Download
2024/09/02	Ranní restart: východ vs. západ, Kanada vs. ČR	
2024/09/02	More 2Q24 GDP structure and monthly data on 3Q24 performance	
2024/08/30	Mírná revize růstu HDP	
2024/08/30	Ranní restart	
2024/08/29	Ranní restart	