

FX ROLLING SPOT ON USD/CHF FUTURE (RSUF) - EUX/202612

2024/05/03 18:35:16

5Y

Price

0.9047 CHF

Difference  **-0.96% (-0.01)**

General attributes

Symbol	RSUFZ26
Exchange	Eurex
Currency	CHF
Security type	Future
Underlying	US DOLLAR / SWISS FRANC (USD/CHF)
Maturity	12-2026
Contract size	1

Market data

Bid (Bid size)	0.9055 CHF (11)
Ask (Ask size)	0.9057 CHF (11)
Open	0.9047 CHF
High	0.9047 CHF
Low	0.9047 CHF
Close (prev. day)	0.9134 CHF
Underlying	US DOLLAR / SWISS FRANC (USD/CHF)
Underlying price (date)	0.9057 (24/05/03)
Settlement price (date)	0.90 (24/05/03)
Open Interest	0

Performance and Risk

	6m	1Y	3Y
Perf (%)	+0.81%	+2.13%	+0.15%
Perf (abs.)	+0.01	+0.02	+0.00
Beta	-	-	-
Volatility	6.92	6.93	8.65

Futures and Options

Related Futures	-
Related Options	-



Information about previous performance does not guarantee future performance.
Source: FactSet

Price data

Ø price 5 days Ø volume 5 days (pcs.)	0.9139 CHF (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.9071 CHF (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.8806 CHF (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.8872 CHF (0)
YTD High date	0.9173 CHF (2024/04/30)
YTD Low date	0.8463 CHF (2024/01/08)
52 Weeks High date	0.9211 CHF (2023/10/03)
52 Weeks Low date	0.8365 CHF (2023/12/28)

Recent Research

Date	Headline	Download
2024/05/03	 Ranní restart: ČNB vs. geopolitika	
2024/05/02	 ČNB může zmírnit rychlost snižování sazeb	
2024/05/02	 Měsíčník EU aktualit, číslo 247, duben 2024	
2024/05/02	 FX markets reflect uncertain interest rate outlook	
2024/05/02	 CZ Ranní restart	