

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

2024/07/16 18:43:08

Price

0.8960 CHF

Difference



0.11% (0.00)

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)	0.8857 CHF (11)
Ask (Ask size)	0.8859 CHF (11)
Open	0.8960 CHF
High	0.8960 CHF
Low	0.8960 CHF
Close (prev. day)	0.8951 CHF
Underlying	US DOLLAR / SWISS FRANC (USD/CHF)
Underlying price (date)	0.8858 (24/07/17)
Settlement price (date)	0.90 (24/07/16)
Open Interest	0

Performance and Risk

	6m	1Y	3Y
Perf (%)	+4.26%	+4.18%	-2.53%
Perf (abs.)	+0.04	+0.04	-0.02
Beta	-	-	-
Volatility	6.14	6.61	8.62

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.)	0.8957 CHF (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.8954 CHF (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.8991 CHF (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.8887 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

on market		
Date	Headline	Download
2024/07/17	Ranní restart	
2024/07/16	Ranní restart: bydlení v ČR, násilí a kabely	
2024/07/15	Ranní restart: atentát, sjezd a polarizace	
2024/07/15	Data mix in the week to come	
2024/07/12	Ranní restart	