

## EUR/CHF FUTURE (RF) - CMG/202409

2024/07/17 15:09:53

Price

**0.9646** CHF

Difference

**-0.57% (-0.01)**

## General attributes

Symbol	RFU24
Exchange	Chicago Mercantile Exchange - Globex
Currency	CHF
Security type	Future
Underlying	EURO / SWISS FRANC (EUR/CHF)
Maturity	09-2024
Contract size	125,000

## Market data

Bid (Bid size)	0.964 CHF (23)
Ask (Ask size)	0.9642 CHF (13)
Open	0.97 CHF
High	0.9704 CHF
Low	0.9637 CHF
Close (prev. day)	0.9701 CHF
Underlying	EURO / SWISS FRANC (EUR/CHF)
Underlying price (date)	0.9688 (24/07/17)
Settlement price (date)	0.97 (24/07/16)
Open Interest	17,078

## Performance and Risk

	6m	1Y	3Y
Perf (%)	+5.13%	+2.55%	-
Perf (abs.)	+0.05	+0.02	-
Beta	-	-	-
Volatility	5.15	5.03	-

## Futures and Options

Related Futures	-
Related Options	924

5Y



Information about previous performance does not guarantee future performance.

Source: FactSet

## Price data

Ø price 5 days   Ø volume 5 days (pcs.)	0.9702 CHF (887)
Ø price 30 days   Ø volume 30 days (pcs.)	0.9605 CHF (1,524)
Ø price 100 days   Ø volume 100 days (pcs.)	0.9623 CHF (458)
Ø price 250 days   Ø volume 250 days (pcs.)	0.9458 CHF (183)
YTD High   date	0.9849 CHF (2024/05/28)
YTD Low   date	0.9152 CHF (2024/01/08)
52 Weeks High   date	0.9849 CHF (2024/05/28)
52 Weeks Low   date	0.9152 CHF (2024/01/08)

## 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	