

EUR/CHF FUTURE (RF) - CMG/202409

2024/07/17 12:12:37

Price

0.967 CHF

Difference

**-0.32%** (-0.00)

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)	0.9669 CHF (16)
Ask (Ask size)	0.9671 CHF (16)
Open	0.97 CHF
High	0.9704 CHF
Low	0.9659 CHF
Close (prev. day)	0.9701 CHF
Underlying	EURO / SWISS FRANC (EUR/CHF)
Underlying price (date)	0.9711 (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.)	0.970 CHF (887)
Ø price 30 days Ø volume 30 days (pcs.)	0.960 CHF (1,524)
Ø price 100 days Ø volume 100 days (pcs.)	0.962 CHF (458)
Ø price 250 days Ø volume 250 days (pcs.)	0.946 CHF (183)
YTD High date	0.985 CHF (2024/05/28)
YTD Low date	0.915 CHF (2024/01/08)
52 Weeks High date	0.985 CHF (2024/05/28)
52 Weeks Low date	0.915 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	