

EUR/CHF FUTURE (RF) - CMG/C1

2024/07/17 11:48:38

Price

0.9669 CHF

Difference



-0.33% (-0.00)

General attributes

| | |
|---------------|--------------------------------------|
| Symbol | RFC1 |
| 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 (15) |
| Ask (Ask size) | 0.9671 CHF (27) |
| 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) | 0.9714 (24/07/17) |
| Settlement price (date) | 0.97 (24/07/16) |
| Open Interest | 17,078 |

Performance and Risk

| | 6m | 1Y | 3Y |
|-------------|--------|--------|---------|
| Perf (%) | +4.03% | +0.54% | -10.65% |
| Perf (abs.) | +0.04 | +0.01 | -0.12 |
| Beta | - | - | - |
| Volatility | 5.56 | 5.33 | 5.96 |

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.) | 0.9702 CHF (887) |
| Ø price 30 days Ø volume 30 days (pcs.) | 0.9628 CHF (1,553) |
| Ø price 100 days Ø volume 100 days (pcs.) | 0.9681 CHF (1,252) |
| Ø price 250 days Ø volume 250 days (pcs.) | 0.9569 CHF (1,185) |
| YTD High date | 0.9913 CHF (2024/05/28) |
| YTD Low date | 0.9227 CHF (2024/01/03) |
| 52 Weeks High date | 0.9913 CHF (2024/05/28) |
| 52 Weeks Low date | 0.9212 CHF (2023/12/29) |

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 | |