

## EUR/CHF FUTURE (RF) - CMG/202412

2024/07/19 21:03:13

Price

0.9573 CHF

Difference



0.05% (0.00)

## General attributes

|               |                                      |
|---------------|--------------------------------------|
| Symbol        | RFZ24                                |
| Exchange      | Chicago Mercantile Exchange - Globex |
| Currency      | CHF                                  |
| Security type | Future                               |
| Underlying    | EURO / SWISS FRANC (EUR/CHF)         |
| Maturity      | 12-2024                              |
| Contract size | 125,000                              |

## Market data

|                         |                              |
|-------------------------|------------------------------|
| Bid (Bid size)          | 0.9568 CHF (10)              |
| Ask (Ask size)          | 0.9575 CHF (10)              |
| Open                    | 0.9573 CHF                   |
| High                    | 0.9573 CHF                   |
| Low                     | 0.9573 CHF                   |
| Close (prev. day)       | 0.9568 CHF                   |
| Underlying              | EURO / SWISS FRANC (EUR/CHF) |
| Underlying price (date) | 0.9673 (24/07/19)            |
| Settlement price (date) | 0.96 (24/07/19)              |
| Open Interest           | 13                           |

## Performance and Risk

|             | 6m     | 1Y     | 3Y |
|-------------|--------|--------|----|
| Perf (%)    | +3.09% | +2.18% | -  |
| Perf (abs.) | +0.03  | +0.02  | -  |
| Beta        | -      | -      | -  |
| Volatility  | 5.20   | 5.00   | -  |

## Futures and Options

|                 |     |
|-----------------|-----|
| Related Futures | -   |
| Related Options | 456 |



Information about previous performance does not guarantee future performance.

Source: FactSet

## Price data

|   |                         |
|---|-------------------------|
| Ø price 5 days   Ø volume 5 days (pcs.)     | 0.9600 CHF (0)          |
| Ø price 30 days   Ø volume 30 days (pcs.)   | 0.9543 CHF (0)          |
| Ø price 100 days   Ø volume 100 days (pcs.) | 0.9572 CHF (0)          |
| Ø price 250 days   Ø volume 250 days (pcs.) | 0.9413 CHF (0)          |
| YTD High   date                             | 0.9789 CHF (2024/05/24) |
| YTD Low   date                              | 0.9116 CHF (2024/01/08) |
| 52 Weeks High   date                        | 0.9789 CHF (2024/05/24) |
| 52 Weeks Low   date                         | 0.9116 CHF (2024/01/08) |

## Recent Research

on market

| Date       | Headline                                     | Download |
|------------|--|----------|
| 2024/07/19 | Ranní restart                                |          |
| 2024/07/18 | Western Balkan and the EU - who is ready?    |          |
| 2024/07/18 | Ranní restart                                |          |
| 2024/07/17 | Ranní restart                                |          |
| 2024/07/16 | Ranní restart: bydlení v ČR, násilí a kabely |          |

5Y