

EUR/CHF FUTURE (RF) - CMG/202412

2024/08/15 21:02:41

Price

0.9492 CHF

Difference



0.51% (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)	0.9444 CHF (20)
Ask (Ask size)	0.9456 CHF (10)
Open	0.9468 CHF
High	0.9492 CHF
Low	0.9468 CHF
Close (prev. day)	0.9444 CHF
Underlying	EURO / SWISS FRANC (EUR/CHF)
Underlying price (date)	0.9530 (24/08/16)
Settlement price (date)	0.95 (24/08/15)
Open Interest	19

Performance and Risk

	6m	1Y	3Y
Perf (%)	+2.05%	+1.70%	-
Perf (abs.)	+0.02	+0.02	-
Beta	-	-	-
Volatility	5.85	5.37	-

Futures and Options

Related Futures	-
Related Options	608

5Y



Information about previous performance does not guarantee future performance.

Source: FactSet

Price data

Ø price 5 days Ø volume 5 days (pcs.)	0.9417 CHF (1)
Ø price 30 days Ø volume 30 days (pcs.)	0.9486 CHF (13)
Ø price 100 days Ø volume 100 days (pcs.)	0.9565 CHF (4)
Ø price 250 days Ø volume 250 days (pcs.)	0.9417 CHF (2)
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

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