

EUR/CHF FUTURE (RF) - CMG/202412

2024/09/18 15:52:10

Price

0.9338 CHF

Difference

**-0.11%** (-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)	0.9335 CHF (12)
Ask (Ask size)	0.9337 CHF (18)
Open	0.9353 CHF
High	0.9353 CHF
Low	0.9321 CHF
Close (prev. day)	0.9348 CHF
Underlying	EURO / SWISS FRANC (EUR/CHF)
Underlying price (date)	0.9398 (24/09/18)
Settlement price (date)	0.93 (24/09/17)
Open Interest	9,668

Performance and Risk

	6m	1Y	3Y
Perf (%)	-1.23%	+0.18%	-
Perf (abs.)	-0.01	+0.00	-
Beta	-	-	-
Volatility	6.05	5.43	-

Futures and Options

Related Futures	-
Related Options	1,064

5Y



Information about previous performance does not guarantee future performance.

Source: FactSet

Price data

Ø price 5 days Ø volume 5 days (pcs.)	0.9340 CHF (1,777)
Ø price 30 days Ø volume 30 days (pcs.)	0.9355 CHF (438)
Ø price 100 days Ø volume 100 days (pcs.)	0.9516 CHF (133)
Ø price 250 days Ø volume 250 days (pcs.)	0.9419 CHF (53)
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

Date	Headline	Download
2024/09/18	CZ Ranní restart	
2024/09/17	Ranní restart: Kapacita, VŠ, giga lis a trollení	
2024/09/16	Měsíčník EU aktualit, číslo 251, září 2024	
2024/09/16	Slovenia Y24 GDP outlook taking a hit, with growth profile expected to strengthen in 2025-26	
2024/09/16	Croatia Croatia joining 'A' rating club	