

FX ROLLING SPOT ON USD/CHF FUTURE (RSUF) - EUX/202612

2024/10/18 18:36:32

Price
0.8653 CHF
Difference ▲ 0.03% (0.00)

General attributes

Symbol RSUFZ26
Exchange Eurex
Currency CHF
Security type Future
Underlying US DOLLAR / SWISS FRANC (USD/CHF)
Maturity 12-2026
Contract size 1

Market data

Bid (Bid size) - CHF (-)
Ask (Ask size) - CHF (-)
Open 0.8653 CHF
High 0.8653 CHF
Low 0.8653 CHF
Close (prev. day) 0.8651 CHF
Underlying US DOLLAR / SWISS FRANC (USD/CHF)
Underlying price (date) 0.8651 (24/10/18)
Settlement price (date) 0.87 (24/10/18)
Open Interest 0

Performance and Risk

	6m	1y	3y
Perf (%)	-5.13%	-3.63%	-6.35%
Perf (abs.)	-0.05	-0.03	-0.06
Beta	-	-	-
Volatility	7.46	7.27	8.81

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.)	0.8639 CHF (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.8524 CHF (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.8707 CHF (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.8800 CHF (0)
YTD High date	0.9173 CHF (2024/04/30)
YTD Low date	0.8419 CHF (2024/09/27)
52 Weeks High date	0.9173 CHF (2024/04/30)
52 Weeks Low date	0.8365 CHF (2023/12/28)

Recent Research

on market		
Date	Headline	Download
2024/10/15	Endgültige Inflationszahlen und Handelsdaten	
2024/10/13	Final inflation numbers and trade data	
2024/10/10	CEE is not finished with monetary easing, rates will fall further	
2024/10/10	EU News Monthly October 2024	
2024/10/08	Global Strategy 4Q 2024	