

FX FUTURES ON GBPCHF (FCPF) - EUX/20210614

2020/01/24 18:41:53

Price
1.2465 CHF

Difference  -0.07% (-0.00)

General attributes

Symbol	FCPFM21
Exchange	Eurex
Currency	CHF
Security type	Future
Underlying	BRITISH POUND / SWISS FRANC (GBP/CHF)
Maturity	06-2021
Contract size	1

Market data

Bid (Bid size)	- CHF (-)
Ask (Ask size)	- CHF (-)
Open	1.2465 CHF
High	1.2465 CHF
Low	1.2465 CHF
Close (prev. day)	1.2474 CHF
Underlying	BRITISH POUND / SWISS FRANC (GBP/CHF)
Underlying price (date)	1.2706 (20/01/24)
Settlement price (date)	1.25 (20/01/24)
Open Interest	0

Performance and Risk

	6M	1Y	3Y
Perf (%)	+5.22%	+0.53%	-
Perf (abs.)	+0.06	+0.01	-
Beta	-	-	-
Volatility	10.10	9.08	9.07

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.)	1.2440 CHF (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2516 CHF (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2237 CHF (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2195 CHF (0)
YTD High date	1.2530 CHF (2020/01/02)
YTD Low date	1.2319 CHF (2020/01/15)
52 Weeks High date	1.2791 CHF (2019/12/16)
52 Weeks Low date	1.1231 CHF (2019/08/12)

Recent Research

on market		
Date	Headline	Download
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2020/01/22	 Devisennews Mehrere Faktoren stützen den Franken	
2020/01/20	 This week is all about data on Poland	
2020/01/20	 Polish data in focus	
2020/01/16	 Contained supply versus inflation fears	