

SWISS MARKET INDEX (SMI) FUTURE (FSMI) - EUX/C1

2023/02/03 21:59:59

Price
11,253.00 CHF

Difference ▲ 1.35% (150.00)

General attributes

Symbol	FSMIC1
Exchange	Eurex
Currency	CHF
Security type	Future
Underlying	SWISS MARKET INDEX
Maturity	03-2023
Contract size	1

Market data

Bid (Bid size)	11,244.00 CHF (-)
Ask (Ask size)	11,262.00 CHF (-)
Open	11,106.00 CHF
High	11,276.00 CHF
Low	11,090.00 CHF
Close (prev. day)	11,103.00 CHF
Underlying	SWISS MARKET INDEX
Underlying price (date)	11,349.39 (23/02/03)
Settlement price (date)	11,255.00 (23/02/03)
Open Interest	168,898

Performance and Risk

	6m	1Y	3Y
Perf (%)	+0.72%	-7.26%	+6.47%
Perf (abs.)	+81.00	-881.00	+684.00
Beta	-	-	-
Volatility	13.70	15.64	17.94

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.)	11,192.80 CHF (32,833)
Ø price 30 days Ø volume 30 days (pcs.)	11,091.17 CHF (27,201)
Ø price 100 days Ø volume 100 days (pcs.)	10,835.32 CHF (31,267)
Ø price 250 days Ø volume 250 days (pcs.)	11,177.09 CHF (32,398)
YTD High date	11,371.00 CHF (2023/01/17)
YTD Low date	10,656.00 CHF (2023/01/02)
52 Weeks High date	12,482.00 CHF (2022/04/11)
52 Weeks Low date	10,008.00 CHF (2022/10/13)

Recent Research

on market		
Date	Headline	Download
2023/01/09	Global Strategy 1Q 2023	
2022/12/20	Slightly weaker dollar expected	
2022/12/19	Global Equity Ratings	
2022/10/05	Global Strategy 4Q 2022	
2022/09/15	Easing for the Euro	