

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

2024/04/18 16:10:20

Price
11,140.00 CHF

Difference  -0.21% (-23.00)

General attributes

| | |
|---------------|--------------------|
| Symbol | FSMIC1 |
| Exchange | Eurex |
| Currency | CHF |
| Security type | Future |
| Underlying | SWISS MARKET INDEX |
| Maturity | 06-2024 |
| Contract size | 1 |

Market data

| | |
|-------------------------|----------------------|
| Bid (Bid size) | 11,139.00 CHF (16) |
| Ask (Ask size) | 11,141.00 CHF (5) |
| Open | 11,193.00 CHF |
| High | 11,215.00 CHF |
| Low | 11,105.00 CHF |
| Close (prev. day) | 11,163.00 CHF |
| Underlying | SWISS MARKET INDEX |
| Underlying price (date) | 11,207.11 (24/04/18) |
| Settlement price (date) | 11,163.00 (24/04/17) |
| Open Interest | 156,239 |

Performance and Risk

| | 6m | 1Y | 3Y |
|-------------|---------|--------|--------|
| Perf (%) | +2.99% | -0.79% | +0.31% |
| Perf (abs.) | +324.00 | -89.00 | +34.00 |
| Beta | - | - | - |
| Volatility | 9.77 | 10.19 | 12.95 |

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.) | 11,254.00 CHF (29,343) |
| Ø price 30 days Ø volume 30 days (pcs.) | 11,505.20 CHF (33,407) |
| Ø price 100 days Ø volume 100 days (pcs.) | 11,251.52 CHF (30,084) |
| Ø price 250 days Ø volume 250 days (pcs.) | 11,145.81 CHF (29,045) |
| YTD High date | 11,782.00 CHF (2024/03/14) |
| YTD Low date | 10,988.00 CHF (2024/02/09) |
| 52 Weeks High date | 11,782.00 CHF (2024/03/14) |
| 52 Weeks Low date | 10,276.00 CHF (2023/10/23) |

Recent Research

| on market | | |
|------------|--|---|
| Date | Headline | Download |
| 2024/03/26 |  Global Strategy 2Q 2024 |  |
| 2024/02/22 |  Global Equity Ratings |  |
| 2024/02/14 |  Global Equity Ratings |  |
| 2024/01/23 |  Minor movements in the euro expected |  |
| 2024/01/09 |  Global Strategy 1Q 2024 |  |