

SWISS MARKET INDEX (SMI) FUTURE (FSMI) - EUX/202306

2023/02/03 18:31:16	
Price	11,127.00 CHF
Difference	1.38% (152.00)

General attributes	
Symbol	FSMIM23
Exchange	Eurex
Currency	CHF
Security type	Future
Underlying	SWISS MARKET INDEX
Maturity	06-2023
Contract size	1

Market data	
Bid (Bid size)	- CHF (-)
Ask (Ask size)	- CHF (-)
Open	11,066.00 CHF
High	11,136.00 CHF
Low	11,066.00 CHF
Close (prev. day)	10,975.00 CHF
Underlying	SWISS MARKET INDEX
Underlying price (date)	11,349.39 (23/02/03)
Settlement price (date)	11,127.00 (23/02/03)
Open Interest	4,870

Performance and Risk			
	6m	1Y	3Y
Perf (%)	+1.66%	-	-
Perf (abs.)	+182.00	-	-
Beta	-	-	-
Volatility	13.75	14.43	14.43

Futures and Options	
Related Futures	-
Related Options	-



Information about previous performance does not guarantee future performance.
Source: FactSet

Price data	
Ø price 5 days Ø volume 5 days (pcs.)	11,064.60 CHF (9)
Ø price 30 days Ø volume 30 days (pcs.)	10,964.37 CHF (99)
Ø price 100 days Ø volume 100 days (pcs.)	10,657.45 CHF (42)
Ø price 250 days Ø volume 250 days (pcs.)	- CHF (23)
YTD High date	11,215.00 CHF (2023/01/16)
YTD Low date	10,529.00 CHF (2023/01/02)
52 Weeks High date	11,447.00 CHF (2022/05/30)
52 Weeks Low date	9,909.00 CHF (2022/09/26)

Recent Research

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