


SWISS MARKET INDEX (SMI) FUTURE (FSMI) - EUX/202406

2024/04/19 21:59:58

Price
11,233.00 CHF

Difference  **0.64% (71.00)**

General attributes

| | |
|---------------|--------------------|
| Symbol | FSMIM24 |
| Exchange | Eurex |
| Currency | CHF |
| Security type | Future |
| Underlying | SWISS MARKET INDEX |
| Maturity | 06-2024 |
| Contract size | 1 |

Market data

| | |
|-------------------------|----------------------|
| Bid (Bid size) | 11,228.00 CHF (-) |
| Ask (Ask size) | 11,233.00 CHF (-) |
| Open | 11,084.00 CHF |
| High | 11,243.00 CHF |
| Low | 11,013.00 CHF |
| Close (prev. day) | 11,162.00 CHF |
| Underlying | SWISS MARKET INDEX |
| Underlying price (date) | 11,296.40 (24/04/19) |
| Settlement price (date) | 11,201.00 (24/04/19) |
| Open Interest | 154,109 |

Performance and Risk

| | 6m | 1Y | 3Y |
|-------------|---------|--------|----|
| Perf (%) | +5.90% | -0.57% | - |
| Perf (abs.) | +622.00 | -64.00 | - |
| Beta | - | - | - |
| Volatility | 8.99 | 10.41 | - |

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.) | 11,214.40 CHF (29,545) |
| Ø price 30 days Ø volume 30 days (pcs.) | 11,470.10 CHF (29,365) |
| Ø price 100 days Ø volume 100 days (pcs.) | 11,156.24 CHF (8,928) |
| Ø price 250 days Ø volume 250 days (pcs.) | 11,032.33 CHF (3,577) |
| YTD High date | 11,689.00 CHF (2024/03/14) |
| YTD Low date | 10,891.00 CHF (2024/02/09) |
| 52 Weeks High date | 11,689.00 CHF (2024/03/14) |
| 52 Weeks Low date | 10,175.00 CHF (2023/10/27) |

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 |  |