

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

2024/04/24 17:50:35

Price

11,345.00 CHF

Difference



-0.92% (-105.00)

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)	11,344.00 CHF (9)
Ask (Ask size)	11,345.00 CHF (3)
Open	11,458.00 CHF
High	11,481.00 CHF
Low	11,344.00 CHF
Close (prev. day)	11,450.00 CHF
Underlying	SWISS MARKET INDEX
Underlying price (date)	11,370.74 (24/04/24)
Settlement price (date)	11,450.00 (24/04/23)
Open Interest	151,571

Performance and Risk

	6m	1Y	3Y
Perf (%)	+12.45%	+1.14%	-
Perf (abs.)	+1,268.00	+129.00	-
Beta	-	-	-
Volatility	9.11	10.51	-

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.)	11,254.20 CHF (29,924)
Ø price 30 days Ø volume 30 days (pcs.)	11,459.60 CHF (31,733)
Ø price 100 days Ø volume 100 days (pcs.)	11,175.70 CHF (9,899)
Ø price 250 days Ø volume 250 days (pcs.)	11,032.37 CHF (3,965)
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	