

SWISS MARKET INDEX (SMI) FUTURE (FSMI) - EUX/202409

2024/07/17 15:03:15	
Price	12,311.00 CHF
Difference	0.13% (16.00)

General attributes	
Symbol	FSMIU24
Exchange	Eurex
Currency	CHF
Security type	Future
Underlying	SWISS MARKET INDEX
Maturity	09-2024
Contract size	1

Market data	
Bid (Bid size)	12,311.00 CHF (3)
Ask (Ask size)	12,312.00 CHF (5)
Open	12,303.00 CHF
High	12,363.00 CHF
Low	12,284.00 CHF
Close (prev. day)	12,295.00 CHF
Underlying	SWISS MARKET INDEX
Underlying price (date)	12,283.71 (24/07/17)
Settlement price (date)	12,295.00 (24/07/16)
Open Interest	170,338

Performance and Risk			
	6m	1Y	3Y
Perf (%)	+11.05%	+11.25%	-
Perf (abs.)	+1,223.00	+1,243.00	-
Beta	-	-	-
Volatility	10.26	10.24	-

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.)	12,298.20 CHF (21,653)
Ø price 30 days Ø volume 30 days (pcs.)	12,150.40 CHF (23,980)
Ø price 100 days Ø volume 100 days (pcs.)	11,747.03 CHF (7,211)
Ø price 250 days Ø volume 250 days (pcs.)	11,229.11 CHF (2,885)
YTD High date	12,463.00 CHF (2024/07/15)
YTD Low date	10,933.00 CHF (2024/02/09)
52 Weeks High date	12,463.00 CHF (2024/07/15)
52 Weeks Low date	10,204.00 CHF (2023/10/27)

Recent Research

on market		
Date	Headline	Download
2024/07/12	Global Equity Ratings	
2024/07/03	Global Strategy 3Q 2024	
2024/06/21	Global Equity Ratings	
2024/05/02	FX markets reflect uncertain interest rate outlook	
2024/03/26	Global Strategy 2Q 2024	