

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

2024/07/26 22:00:00

Price
12,296.00 CHF

Difference  1.38% (167.00)

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)	12,275.00 CHF (-)
Ask (Ask size)	12,312.00 CHF (-)
Open	12,106.00 CHF
High	12,309.00 CHF
Low	12,067.00 CHF
Close (prev. day)	12,129.00 CHF
Underlying	SWISS MARKET INDEX
Underlying price (date)	12,241.49 (24/07/26)
Settlement price (date)	12,261.00 (24/07/26)
Open Interest	172,200

Performance and Risk

	6m	1Y	3Y
Perf (%)	+9.25%	+10.17%	-
Perf (abs.)	+1,038.00	+1,132.00	-
Beta	-	-	-
Volatility	10.27	10.21	-

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.)	12,249.00 CHF (21,668)
Ø price 30 days Ø volume 30 days (pcs.)	12,168.10 CHF (27,885)
Ø price 100 days Ø volume 100 days (pcs.)	11,824.05 CHF (9,000)
Ø price 250 days Ø volume 250 days (pcs.)	11,263.25 CHF (3,600)
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	