

SWISS MARKET INDEX (SMI) FUTURE (FSMI) - EUX/202412

2024/07/24 21:09:50

Price
12,238.00 CHF

Difference  -0.91% (-112.00)

General attributes

Symbol	FSMIZ24
Exchange	Eurex
Currency	CHF
Security type	Future
Underlying	SWISS MARKET INDEX
Maturity	12-2024
Contract size	1

Market data

Bid (Bid size)	12,000.00 CHF (-)
Ask (Ask size)	12,377.00 CHF (-)
Open	12,271.00 CHF
High	12,271.00 CHF
Low	12,238.00 CHF
Close (prev. day)	12,350.00 CHF
Underlying	SWISS MARKET INDEX
Underlying price (date)	12,203.17 (24/07/24)
Settlement price (date)	12,258.00 (24/07/24)
Open Interest	1,495

Performance and Risk

	6m	1Y	3Y
Perf (%)	+11.99%	+10.27%	-
Perf (abs.)	+1,322.00	+1,150.00	-
Beta	-	-	-
Volatility	10.28	10.24	-

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.)	12,334.80 CHF (3)
Ø price 30 days Ø volume 30 days (pcs.)	12,207.03 CHF (10)
Ø price 100 days Ø volume 100 days (pcs.)	11,836.45 CHF (14)
Ø price 250 days Ø volume 250 days (pcs.)	11,284.67 CHF (7)
YTD High date	12,500.00 CHF (2024/07/15)
YTD Low date	10,965.00 CHF (2024/02/09)
52 Weeks High date	12,500.00 CHF (2024/07/15)
52 Weeks Low date	10,232.00 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	