

SWISS MARKET INDEX (SMI) FUTURE (FSMI) - EUX/C2

2024/05/03 17:48:01

Price
11,291.00 CHF

Difference ▲ 0.62% (70.00)

General attributes

Symbol	FSMIC2
Exchange	Eurex
Currency	CHF
Security type	Future
Underlying	SWISS MARKET INDEX
Maturity	09-2024
Contract size	1

Market data

Bid (Bid size)	11,192.00 CHF (-)
Ask (Ask size)	11,505.00 CHF (-)
Open	11,291.00 CHF
High	11,291.00 CHF
Low	11,291.00 CHF
Close (prev. day)	11,221.00 CHF
Underlying	SWISS MARKET INDEX
Underlying price (date)	11,272.95 (24/05/03)
Settlement price (date)	11,291.00 (24/05/03)
Open Interest	75

Performance and Risk

	6m	1Y	3Y
Perf (%)	+6.99%	-2.04%	+2.59%
Perf (abs.)	+738.00	-235.00	+285.00
Beta	-	-	-
Volatility	9.47	10.48	13.41

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.)	11,305.20 CHF (1)
Ø price 30 days Ø volume 30 days (pcs.)	11,423.07 CHF (3)
Ø price 100 days Ø volume 100 days (pcs.)	11,230.74 CHF (6,101)
Ø price 250 days Ø volume 250 days (pcs.)	11,113.66 CHF (4,965)
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	10,228.00 CHF (2023/10/23)

Recent Research

on market		
Date	Headline	Download
2024/05/02	FX markets reflect uncertain interest rate outlook	
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	