

FBMKLCI Futures daily chart



IKI Index (Generic 1st 'IK' Future) DAILY REPORT CHART Daily 04JAN2023-10APR2023 Copyrights 2023 Bloomberg Finance L.P. 10-Apr-2023 18:06:57

Source: Bloomberg

Contract	Sett	Change	High	Low	Volume	Open Int	O/I chg	O/I chg		Open Interest		Previous Week	
								Value USD		3mth avg	Value USD	High	Low
FBMKLCI	1428.13	1.09	1429.65	1425.19	76 Mn							1433.63	1416.67
APR 23	1428.00	2.50	1432.00	1425.00	3823	29,051	788	12.75 Mn		26,276	425.13 Mn	0.00	0.00
MAY 23	1429.00	3.00	1432.00	1428.00	54	127	3	.05 Mn		5,644	91.38 Mn	0.00	0.00
JUN 23	1430.00	3.00	1432.00	1428.50	53	724	-12	-.19 Mn		926	15.00 Mn	0.00	0.00
SEP 23	1420.00	2.00	1421.50	1420.00	2	460	-1	-.02 Mn		611	9.83 Mn	0.00	0.00
					3,932	30,362	778	12.59 Mn		33,457	541.34 Mn		

Futures Fair Value		KLIBOR		KF Est		
Contract	Exp. Date	Index Pt	Div Idx Pt (Gross)	FV	Div Idx pt (Net)	FV
APR 23	28/4/2023	2.20	2.19	0.02	2.19	0.02
MAY 23	31/5/2023	5.79	3.51	2.28	3.51	2.28
Roll FV				2.27		2.27

Benchmark Indices		Relative to FBMKLCI				
Source: Bloomberg		Last	1d Chg	6m Chg	3m Chg	6m Chg
FBMKLCI		1428.13	0.08%	2.98%	5.21%	11.19%
FBM100		10184.72	0.23%	5.49%	1.79%	2.44%
FBMEMAS		10501.09	0.22%	6.06%	1.99%	2.99%

Local Sector Performance againts FBMKLCI				
Sector	1d Chg	3m Chg	6m Chg	
Financial	-0.06%	-1.23%	-4.00%	
Plantation	1.05%	2.28%	3.69%	
Utilities	0.00%		0.00%	

Currencies				
	Last	1d Chg	3m Chg	6m Chg
USDMYR	4.4130	0.08%	0.95%	-5.57%
CNYMYR	0.6405	-0.06%	-0.72%	-1.44%
Dollar Index (DXY)	102.473	-0.10%	-0.69%	-9.49%
MYR to DXY		-0.18%	-1.63%	-4.15%

World Equity Indices					
Source: Bloomberg					
	Last	1d Chg	6m Chg	3m Chg	6m Chg
USA					
Dow Jones	33586.52	0.30%	14.64%	4.05%	11.33%
S&P 500	4109.11	0.10%	12.90%	9.91%	9.63%
NASDAQ	12084.36	-0.03%	13.44%	19.12%	10.16%
Europe					
DAX	15597.89	0.50%	27.09%	11.23%	23.41%
CAC	7324.75	0.12%	24.85%	11.23%	21.24%
FTSE100	7741.56	1.03%	10.73%	4.75%	7.53%
EURO Stoxx	458.94	0.51%	17.18%	7.59%	13.79%
Asia Pacific					
Nikkei 225	27633.66	0.42%	4.67%	8.86%	1.64%
Hang Seng	20331.20	0.28%	14.61%	0.91%	11.29%
Straits Times	3294.43	-0.18%	6.10%	4.91%	3.03%
KOSPI	2527.38	0.61%	15.30%	11.59%	11.96%
TAIEX	15876.17	0.25%	21.14%	12.13%	17.63%
S&P/ASX200	7250.10	0.43%	7.21%	6.24%	4.11%

U.S. markets
U.S. stock indexes climbed back from steep losses to a mixed close on Monday as investors digested Friday's employment report and prepared for an eventful week of inflation data and bank earnings. -Reuters

Preview

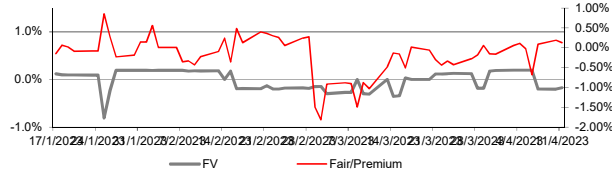
Fundamental

Expect futures to trade on a cautious note today as profit booking activities might set in following mixed overnight U.S. equities market performance with inflation data, earnings on tap and retreat in crude oil prices while improving risk appetite for Malaysian assets might cushion the selling pressure. Stateside, U.S. stocks ended mixed on Monday as stocks reversed early-session losses after the release of Friday's jobs report showed continued strength in the labour market and geared up for an eventful week of inflation data and bank earnings. Regionally, shares were mixed in Asia on Monday, paring earlier gains in holiday-thinned trade as traders returned from Easter break to growing risks that the Federal Reserve will continue to hike interest rates after Friday's jobs data highlighted a still-strong labour market, while a number of markets including Hong Kong and Australia remain shut for Easter holidays. Locally, the FBM KLCI inched higher, as continuous bargain buying in selected index heavyweights due to cheap valuations and improving local sentiment offset mixed regional peers performance. The index closed at 1,428.13, rose 1.09 points, led by the gains in MRDIY, PMAH, INRI, RHBBANK and CIMB shares. Futures to cash basis strengthened to Par from 1.5 points discounts.

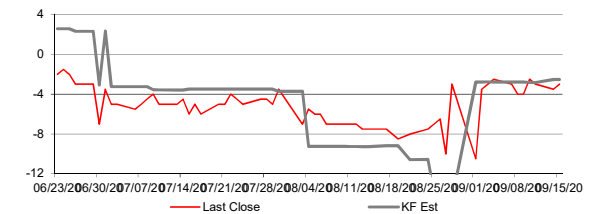
Technical

Futures contract opened steady and traded above its overnight level throughout the trading session on persistent speculative purchases following strength in the underlying cash on risk assets appetite despite mixed regional peers' trend. The April futures contract settled 2.5 points higher at 1,428.0, forming a white bodied candlestick pattern with extended upper and shaven bottom shadow, indicating buying activity dominated most part of the session. On the technical perspective, MACD remained issue a buy signal while RSI indicator lingered at neutral region. However, expect futures to trade range bound with slight downward bias today on a potential of profit taking activities tracking overnight Wall Street mixed performance and retreat in crude oil prices while improving local sentiment could provide supportive tone. Therefore, the support and resistance can be found at 1,420.0 and 1,435.0 respectively.

Premium to Fair 1.82 Pts 0.13%



Futures Roll 3m Avg -2.46 Last 1.00 KF FV 2.27



FBMKLCI Volatility 30 Days 11.20% 60 Days 8.97% 90 Days 9.26%

