

FBMKLCI Futures daily chart



IK1 Index (Generic 1st 'IK' Future) DAILY REPORT CHART Daily 17JAN2023-27APR2023 Copyrights 2023 Bloomberg Finance L.P., 27-Apr-2023 18:30:18

Source: Bloomberg

Contract	Sett	Change	High	Low	Volume	Open Int	O/I chg		Open Interest		Previous Week	
							O/I chg	Value USD	3mth avg	Value USD	High	Low
FBMKLCI	1418.05	3.80	1418.17	1413.46	108 Mn					1436.04	1418.82	
APR 23	1418.00	5.00	1419.50	1409.50	12917	5,155	-16,287	-258.72 Mn	26,413	419.57 Mn	0.00	0.00
MAY 23	1416.50	5.50	1420.50	1408.00	15394	34,365	5,358	85.02 Mn	7,203	114.31 Mn	0.00	0.00
JUN 23	1418.00	5.00	1420.00	1408.00	86	765	20	.32 Mn	934	14.83 Mn	0.00	0.00
SEP 23	1406.50	3.50	1410.00	1401.00	36	558	15	.24 Mn	595	9.38 Mn	0.00	0.00
					28,433	40,843	-10,894	-173.14 Mn	35,145	558.09 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	0.23	0.00	0.00	0.23	
MAY 23	31/5/2023	3.79	1.32	2.47	1.32	2.47
Roll FV				2.24		2.24

Benchmark Indices		Relative to FBMKLCI				
Source: Bloomberg		Last	1d Chg	6m Chg	3m Chg	6m Chg
FBMKLCI		1418.05	0.27%	-2.02%	1.30%	11.45%
FBM100		10094.73	0.17%	0.80%	0.92%	2.88%
FBMEMAS		10411.82	0.19%	1.33%	0.94%	3.42%

Local Sector Performance againts FBMKLCI				
Sector	1d Chg	3m Chg	6m Chg	
Financial	0.17%	-0.23%	-3.08%	
Plantation	-0.69%	5.83%	2.25%	
Utilities	0.00%		0.00%	

Currencies				
	Last	1d Chg	3m Chg	6m Chg
USDMYR	4.4633	0.13%	5.16%	-5.38%
CNYMYR	0.6443	0.13%	3.11%	-1.26%
Dollar Index (DXY)	101.503	0.04%	-0.42%	-8.21%
MYR to DXY		-0.09%	-5.30%	-3.00%

World Equity Indices					
Source: Bloomberg					
	Last	1d Chg	6m Chg	3m Chg	6m Chg
<b>USA</b>					
Dow Jones	33826.16	1.57%	5.60%	5.13%	7.78%
S&P 500	4135.35	1.96%	8.62%	7.29%	10.86%
NASDAQ	12142.24	2.43%	12.50%	10.34%	14.83%
<b>Europe</b>					
DAX	15800.45	0.03%	19.31%	10.14%	21.77%
CAC	7483.84	0.23%	19.30%	11.36%	21.76%
FTSE100	7831.58	-0.27%	11.12%	6.51%	13.42%
EURO Stoxx	464.03	0.18%	12.97%	7.66%	15.30%
<b>Asia Pacific</b>					
Nikkei 225	28457.68	0.15%	4.99%	9.75%	7.16%
Hang Seng	19840.28	0.42%	33.49%	-7.65%	36.24%
Straits Times	3282.03	-0.36%	7.28%	2.12%	9.50%
KOSPI	2495.81	0.44%	10.03%	6.11%	12.30%
TAIEX	15411.49	0.24%	20.51%	8.99%	23.00%
S&P/ASX200	7292.75	-0.32%	7.47%	2.77%	9.69%

**U.S. markets**  
The tech-heavy Nasdaq led a Wall Street rally on Thursday as a strong quarterly report from Facebook parent Meta Platforms Inc overshadowed concerns over slowing U.S. economic growth. -Reuters

Preview

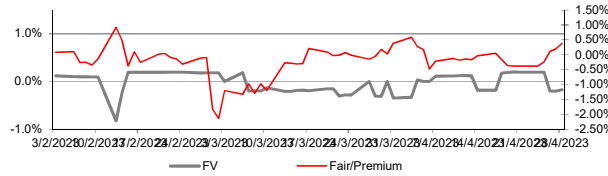
Fundamental

Expect futures to trade cautiously higher today on extended buying interest tracking overnight Wall Street strong gains after solids earnings from technology companies and rebound in crude oil prices while external heightened volatility and ahead of extended weekend holiday in Malaysia might cap advance. Stateside, U.S. stocks rallied on Thursday afternoon despite the release of cooler-than-expected economic data as earnings results from Meta built on a strong week of tech earnings offset concerns over slowing U.S. economic growth. On the external front, Asian stock markets finished higher on Thursday as participants were positive on China President Xi Jinping's phone call with Ukraine leader Volodymyr Zelensky and China's plan to send a delegation to Ukraine for a possible peace deal while Bank of Japan governor Kazuo Ueda was expected to maintain the ultra-loose monetary policy further supported the sentiment. Locally, the FBM KLCI reverse course to end higher, rebounded from previous session losses, as bargain buying activities emerged on recent beaten stocks following the recent sell-down and in line with the higher regional peers, although sentiment remained cautious due to the heightened volatility. The index closed at 1,418.05, gained 3.80 points, with top gainers were MAY, MAXIS, TNB, RHBBANK and CIMB shares. Futures to cash basis strengthened to Par from 1-point discount.

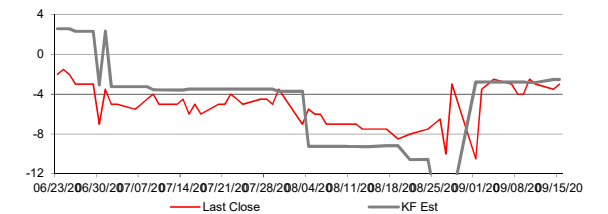
Technical

Futures opened on a back-foot resonating mixed overnight Wall Street performance but trended higher thereafter on Speculative purchases and mild short covering activities, bolstered by bounced in the underlying cash market and higher regional equities forces. The April futures contract ended at 1,418.0 with gains of 5 points, forming a white bodied candlesticks pattern with short upper and extended bottom shadow indicating bulls seize control of the session constantly. On technical front, MACD indicators-maintained issue a Sell signal and RSI oscillated at neutral region. Nevertheless, prices are expected to trade on a supportive tone today following overnight strong U.S. equities market performance and crude oil slight gains while sentiment remain tepid with global growth concern and ahead of Malaysia extended weekend holiday might cap gains. Hence, the trading range can be found at 1,412.0 and 1,430.0 respectively.

Premium to Fair		5.4 Pts		0.38%	
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Futures Roll	3m Avg	Last	KF FV
	-2.46	-1.50	2.24



FBMKLCI Volatility	30 Days	60 Days	90 Days
	8.58%	9.12%	9.03%

