

FBMKLCI Futures daily chart



IK1 Index (Generic 1st 'IK' Future) DAILY REPORT CHART Daily 04JAN2023-06APR2023 Copyrights 2023 Bloomberg Finance L.P. 06-Apr-2023 17:28:13

Source: Bloomberg

Contract	Sett	Change	High	Low	Volume	Open Int	O/I chg	O/I chg Value USD	Open Interest		Previous Week	
									3mth avg	Value USD	High	Low
FBMKLCI	1424.89	-4.66	1431.32	1416.67	55 Mn						1429.48	1396.60
APR 23	1418.00	-14.00	1433.00	1413.50	7832	30,434	-205	-3.3 Mn	26,148	421.52 Mn	0.00	0.00
MAY 23	1419.00	-14.50	1430.00	1416.50	103	87	52	.84 Mn	5,644	91.04 Mn	0.00	0.00
JUN 23	1420.00	-13.50	1430.00	1416.00	94	713	-7	-.11 Mn	923	14.90 Mn	0.00	0.00
SEP 23	1410.00	-14.00	1422.00	1408.00	93	458	25	.4 Mn	615	9.86 Mn	0.00	0.00
					8,122	31,692	-135	-2.18 Mn	33,329	537.32 Mn		

Futures Fair Value		KLIBOR		KF Est	
Contract	Exp. Date	Index Pt	Div Idx Pt (Gross)	Div Idx pt (Net)	FV
APR 23	28/4/2023	2.66	2.19	2.19	0.47
MAY 23	31/5/2023	6.24	3.51	3.51	2.73
Roll FV					2.26

Benchmark Indices	Source: Bloomberg	Last	1d Chg	6m Chg	Relative to FBMKLCI	
					3m Chg	6m Chg
FBMKLCI		1424.89	-0.33%	1.34%	6.95%	10.35%
FBM100		10140.55	-0.32%	3.49%	1.88%	2.12%
FBMEMAS		10455.14	-0.33%	4.02%	2.17%	2.64%

Local Sector Performance againts FBMKLCI				
Sector	1d Chg	3m Chg	6m Chg	
Financial	0.03%	-0.33%	-3.33%	
Plantation	0.21%	1.39%	2.58%	
Utilities	0.00%		0.00%	

Currencies				
	Last	1d Chg	3m Chg	6m Chg
USDMYR	4.3980	-0.03%	-0.13%	-5.15%
CNYMYR	0.6399	0.06%	-0.78%	-1.80%
Dollar Index (DXY)	101.822	-0.03%	-1.98%	-9.30%
MYR to DXY		0.00%	-1.85%	-4.37%

World Equity Indices					
Source: Bloomberg	Last	1d Chg	6m Chg	3m Chg	6m Chg
USA					
Dow Jones	33485.29	0.01%	11.89%	3.46%	10.41%
S&P 500	4105.02	0.36%	9.63%	9.51%	8.17%
NASDAQ	12087.96	0.76%	9.16%	18.84%	7.72%
Europe					
DAX	15597.89	0.50%	27.09%	10.93%	25.41%
CAC	7324.75	0.12%	24.85%	10.93%	23.19%
FTSE100	7741.56	1.03%	10.73%	4.47%	9.27%
EURO Stoxx	458.94	0.51%	17.18%	7.30%	15.62%
Asia Pacific					
Nikkei 225	27472.63	-1.22%	1.31%	9.90%	-0.03%
Hang Seng	20331.20	0.28%	14.61%	0.64%	13.09%
Straits Times	3300.48	-0.55%	4.92%	4.66%	3.53%
KOSPI	2459.23	-1.44%	10.14%	11.59%	8.68%
TAIEX	15810.77	-0.36%	15.39%	14.30%	13.86%
S&P/ASX200	7218.98	-0.25%	6.75%	5.50%	5.33%

U.S. markets
Major U.S. stock indexes ended higher on Thursday, helped by a rally in Alphabet shares as investors, worried about a slowing economy, looked to upcoming jobs data. -Reuters

Preview

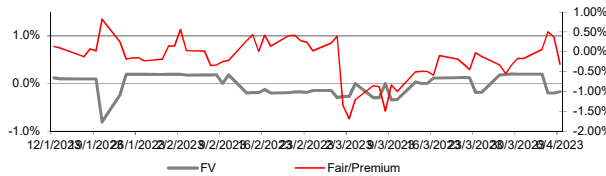
Fundamental

Expect futures to trade on a supportive note today on a potential of bargain buying activities after recent slump and tracking overnight U.S. stocks market slight gains as well as steady crude oil prices while in the absence of fresh local buying catalyst and ahead of the weekend might limit the upside. Back in the state, U.S. stocks marched upward Thursday, with tech stocks leading the Nasdaq higher than other indexes, after fresh data pointed to a gradual softening of labour market conditions ahead of the highly anticipated Friday jobs report and holiday weekend. In the region, Asian bourses ended Thursday trading session on a negative tone, echoing the mixed signals in overnight Wall Street on lingering recession fears and cautious sentiment ahead of key U.S. economic data with the back drop of weaker than expected result along with the tightening global tension between U.S. and China further pressure the sentiment. Locally, the FBM KLCI extended its bearish mode to third consecutive session yesterday, in line with the weaker regional market trend as persistent selling activities were seen across the board and anxious over the global economic outlook. The index closed at 1,424.89, fell 4.66 points, with top losers PBK, GENM, AXIATA, MAY, GENT and TNB shares. Futures to cash basis weakened to nearly 7 points discounts from 2.5 points premium.

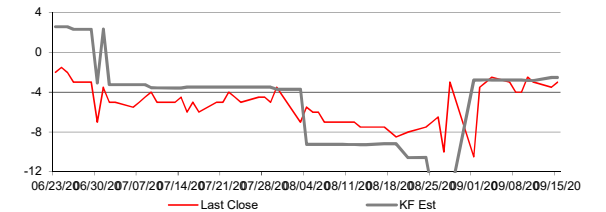
Technical

Futures contract opened firmly during early morning trading session but traded sharply lower throughout the trading session as selling pressure intensified on spilled over weakness in the underlying cash market and mirroring regional trend on global economic uncertainties. The April futures contract settled 14 points lower at 1,418.0, forming a long black bodied candlestick with short upper and long bottom shadow, indicating an aggressive selling activity during the session. On the technical perspective, MACD remained issue a buy signal while RSI indicator lingered at neutral region. Therefore, expect futures to trade range bound with slight upward bias today tracking slight gains in overnight performances in U.S. equities market and firm crude oil prices while upward trust could be limited ahead of the weekend and heightened external volatility. Thus, the support and resistance for today can be eyed at 1,410.0 and 1,430.0 respectively.

Premium to Fair -4.44 Pts -0.31%



Futures Roll 3m Avg -2.46 Last 1.00 KF FV 2.26



FBMKLCI Volatility 30 Days 11.17% 60 Days 9.03% 90 Days 11.65%

