

FBMKLCI Futures daily chart



IK1 Index (Generic 1st 'IK' Future) DAILY REPORT CHART Daily 29JUL2022-31OCT2022 Copyright© 2022 Bloomberg Finance L.P. 31-Oct-2022 18:24:13

Source: Bloomberg

Contract	Sett	Change	High	Low	Volume	Open Int	O/I chg		Open Interest		Previous Week	
							Value USD	3mth avg	Value USD	High	Low	
FBMKLCI	1460.38	13.07	1468.41	1450.94	233 Mn	28,421	154	2.38 Mn	30,139	465.54 Mn	1459.86	1441.19
NOV 22	1461.00	17.00	1473.00	1449.50	7215	28,421	154	2.38 Mn	30,139	465.54 Mn	0.00	0.00
DEC 22	1460.50	16.50	1472.00	1452.50	117	415	16	.25 Mn	6,096	94.13 Mn	0.00	0.00
MAR 23	1453.00	17.00	1453.00	1444.50	41	315	-10	-.15 Mn	768	11.80 Mn	0.00	0.00
JUN 23	1453.00	0.00	-	-	-	-	0	. Mn	439	6.74 Mn	0.00	0.00
					7,373	29,151	160	2.47 Mn	37,442	578.21 Mn		

Futures Fair Value		KLIBOR		KF Est	
Contract	Exp. Date	Index Pt	Div Idx Pt (Gross)	Div Idx pt (Net)	FV
NOV 22	30/11/2022	3.11	2.18	0.93	0.93
DEC 22	30/12/2022	6.43	4.21	2.22	2.22
Roll FV				1.29	1.29

Benchmark Indices	Relative to FBMKLCI				
	Last	1d Chg	6m Chg	3m Chg	6m Chg
Source: Bloomberg					
FBMKLCI	1460.38	0.90%	-8.75%	1.48%	-6.58%
FBM100	10089.93	0.75%	-9.27%	-0.33%	-0.57%
FBMEMAS	10350.84	0.73%	-9.73%	-0.21%	-1.07%

Local Sector Performance againts FBMKLCI				
Sector	1d Chg	3m Chg	6m Chg	
Financial	-0.41%	1.64%	6.61%	
Plantation	-0.36%	-0.60%	-14.53%	
Utilities	0.00%		0.00%	

Currencies	Last	1d Chg	3m Chg	6m Chg
USDMYR	4.7292	0.03%	6.20%	8.63%
CNYMYR	0.6472	-0.66%	-1.62%	-1.75%
Dollar Index (DXY)	111.506	-0.02%	5.74%	8.30%
MYR to DXY		-0.04%	-0.43%	-0.30%

World Equity Indices					
Source: Bloomberg	Last	1d Chg	6m Chg	3m Chg	6m Chg
USA					
Dow Jones	32732.95	-0.39%	-0.74%	2.50%	8.78%
S&P 500	3871.98	-0.75%	-6.29%	-3.58%	2.70%
NASDAQ	10988.15	-1.03%	-10.92%	-8.79%	-2.37%
Europe					
DAX	13253.74	0.08%	-5.99%	1.13%	3.03%
CAC	6266.77	-0.10%	-4.09%	0.14%	5.11%
FTSE100	7094.53	0.66%	-5.96%	-1.57%	3.05%
EURO Stoxx	412.20	0.35%	-8.48%	-3.08%	0.30%
Asia Pacific					
Nikkei 225	27625.96	0.14%	2.90%	1.50%	12.77%
Hang Seng	14687.02	-1.18%	-30.36%	-25.09%	-23.68%
Straits Times	3093.11	1.11%	-7.86%	-1.77%	0.98%
KOSPI	2309.78	0.71%	-14.30%	-3.12%	-6.08%
TAIEX	12949.75	1.26%	-21.95%	-11.10%	-14.47%
S&P/ASX200	6865.20	0.03%	-7.66%	0.98%	1.19%

U.S. markets
U.S. stocks lost ground on Monday, with the major indexes closing out a strong month of gains on a weaker foot, as investor focus turned to the Federal Reserve's policy meeting this week. -Reuters

Preview

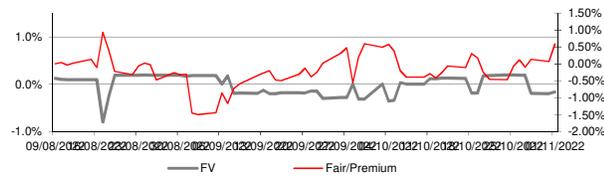
Fundamental

Expect futures to trade on a cautious note today on a potential of profit taking activities after recent rally following overnight retreat in U.S. equities market ahead of Federal Reserve's policy meeting for the outcome of the pace of further interest rate hikes and others central bank decisions along with lower crude oil prices. Major U.S. stock indexes ended the last trading day of October lower on Monday, as participants squared off position and focus turned to the Federal Reserve's policy meeting on Wednesday which is widely expected to raise interest rates by 75 basis points but they were hoping for signals that Fed might reduce its pace in rate hike. In the region, Asian bourses edged higher on Monday, tracking last week's rally in U.S. equities market and further buoyed by corporate earnings optimism in the region and stronger-than-expected Apple Inc earning which is in contrast with its technology companies result have offset the worrying Chinese economic data. At home, the FBM KLCI pared previous session losses to end higher yesterday, in line with the rally from its regional peers and reflecting the buoyant US market as renewed buying interest in selected heavyweights, led by financial services and healthcare with positive sentiment while waiting for the upcoming 15th General Election. The index closed at 1,460.38, rose 13.07 points, led by the gains in HARTA, AXIATA, PBK, MAY, DLG and GENM shares. Futures to cash basis remains at nearly 1-point discount.

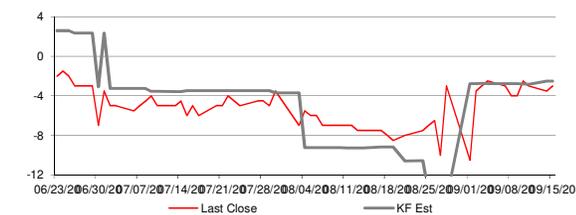
Technical

Futures contract opened firmly during early morning trading session and traded higher throughout the trading session above positive territory on renewed buying interest on spilled over strength in the underlying cash following overnight surge in Wall Street and mirroring regional peers' upbeat tone while part of the gains were pared due to profit booking and short covering activities. The October futures contract settled 12.0 points higher at 1,459.0, forming a white bodied candlestick with longer upper and shorter bottom shadow, indicating an aggressive buying activity during the session. On the technical perspective, MACD remained issue a buying signal while RSI indicator lingered at neutral region. Therefore, expect futures to trade lower today after US equities to end its strong month with a weaker note ahead of Fed meeting while pre-election rally could limit the downside. Thus, the support and resistance can be eyed at 1,445.0 and 1,468.0 respectively.

Premium to Fair 8.57 Pts 0.59%



Futures Roll 3m Avg -2.46 Last -0.50 KF FV 1.29



FBMKLCI Volatility 30 Days 12.55% 60 Days 11.96% 90 Days 11.88%

