

FBMKLCI Futures daily chart



IK1 Index (Generic 1st 'IK' Future) DAILY REPORT CHART Daily 200C22-27JAN2023 Copyrights 2023 Bloomberg Finance L.P. 27-Jan-2023 18:42:41

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 | 1497.55 | -0.84 | 1500.91 | 1493.07 | 95 Mn | | | | | 1501.86 | 1493.07 | |
| JAN 23 | 1497.00 | -2.00 | 1504.00 | 1494.50 | 22606 | 18,063 | -5,260 | -92.76 Mn | 26,529 | 467.86 Mn | 0.00 | 0.00 |
| FEB 23 | 1498.50 | -3.50 | 1507.00 | 1496.50 | 21732 | 22,261 | 13,309 | 234.94 Mn | 5,266 | 92.96 Mn | 0.00 | 0.00 |
| MAR 23 | 1489.50 | -1.00 | 1495.50 | 1488.00 | 152 | 860 | 64 | 1.12 Mn | 504 | 8.84 Mn | 0.00 | 0.00 |
| JUN 23 | 1486.00 | -2.50 | 1493.00 | 1485.00 | 94 | 458 | -4 | -.07 Mn | 456 | 7.98 Mn | 0.00 | 0.00 |
| | | | | | 44,584 | 41,642 | 8,109 | 143.24 Mn | 32,755 | 577.64 Mn | | |

| Futures Fair Value | | KLIBOR | | KF Est | | |
|--------------------|------------|----------|--------------------|--------|------------------|------|
| Contract | Exp. Date | Index Pt | Div Idx Pt (Gross) | FV | Div Idx pt (Net) | FV |
| JAN 23 | 31/01/2023 | 0.12 | 0.00 | 0.12 | 0.00 | 0.12 |
| FEB 23 | 28/02/2023 | 3.55 | 1.08 | 2.46 | 1.08 | 2.46 |
| Roll FV | | | | 2.34 | | 2.34 |

| Benchmark Indices | Source: Bloomberg | Last | 1d Chg | Relative to FBMKLCI | | |
|-------------------|-------------------|----------|--------|---------------------|--------|--------|
| | | | | 6m Chg | 3m Chg | 6m Chg |
| FBMKLCI | | 1497.55 | -0.06% | 0.36% | 10.02% | 12.75% |
| FBM100 | | 10563.91 | 0.09% | 2.04% | 1.94% | 1.68% |
| FBMEMAS | | 10893.36 | 0.11% | 2.75% | 2.46% | 2.38% |

| Local Sector Performance againts FBMKLCI | | | | | |
|--|--------|--------|--------|--|--|
| Sector | 1d Chg | 3m Chg | 6m Chg | | |
| Financial | -0.15% | -2.86% | -1.40% | | |
| Plantation | 0.02% | -3.38% | -2.59% | | |
| Utilities | 0.00% | | 0.00% | | |

| Currencies | Last | 1d Chg | 3m Chg | 6m Chg |
|--------------------|---------|--------|---------|--------|
| USDMYR | 4.2443 | -0.03% | -10.02% | -4.79% |
| CNYMYR | 0.6248 | -0.02% | -4.24% | -5.27% |
| Dollar Index (DXY) | 101.888 | -0.04% | -8.00% | -3.79% |
| MYR to DXY | | -0.01% | 2.24% | 1.05% |

| World Equity Indices | | | | | |
|----------------------|----------|--------|--------|--------|--------|
| Source: Bloomberg | Last | 1d Chg | 6m Chg | 3m Chg | 6m Chg |
| USA | | | | | |
| Dow Jones | 33978.08 | 0.08% | 3.45% | -0.07% | 3.08% |
| S&P 500 | 4070.56 | 0.25% | -1.45% | 0.84% | -1.80% |
| NASDAQ | 11621.71 | 0.95% | -6.21% | 1.17% | -6.54% |
| Europe | | | | | |
| DAX | 15150.03 | 0.11% | 12.36% | 10.56% | 11.96% |
| CAC | 7097.21 | 0.02% | 10.06% | 9.34% | 9.67% |
| FTSE100 | 7765.15 | 0.05% | 6.48% | 6.48% | 4.23% |
| EURO Stoxx | 455.17 | 0.26% | 3.85% | 7.09% | 3.48% |
| Asia Pacific | | | | | |
| Nikkei 225 | 27382.56 | 0.07% | -1.51% | -2.37% | -1.86% |
| Hang Seng | 22688.90 | 0.54% | 12.56% | 47.53% | 12.16% |
| Straits Times | 3394.21 | 0.50% | 5.69% | 7.23% | 5.31% |
| KOSPI | 2484.02 | 0.62% | 1.33% | 5.83% | 0.97% |
| TAIEX | 14932.93 | 0.04% | 1.45% | 9.96% | 1.09% |
| S&P/ASX200 | 7488.00 | -0.08% | 7.82% | 6.65% | 7.43% |

U.S. markets
Wall Street advanced on Friday, marking the end of a rocky week in which economic data and corporate earnings guidance hinted at softening demand but also economic resiliency ahead of next week's Federal Reserve monetary policy meeting. -Reuters

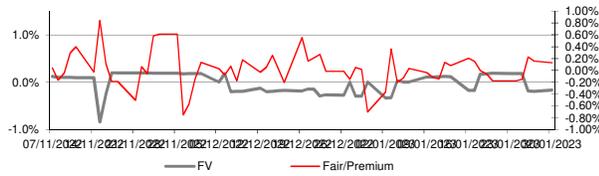
Preview
Fundamental

Expect futures to open higher today following overnight strong gains in U.S. equities market while upward trajectory could be limited on crude oil decline and in the absence of fresh local buying catalyst. Back in the state, U.S. stock indexes finished modestly higher on Friday with the tech-heavy Nasdaq Composite spearheading gains, as participants digested inflation data and corporates' fourth-quarter earnings reports ahead of this week's Federal Reserve monetary policy meeting. Regionally, Asian stocks rose on Friday and were poised for their fifth straight week of gains after data highlighted a resilient U.S. economy, boosting participant sentiment ahead of this week's slate of central bank policy meetings. On the local front, the FBM KLCI trimmed early morning gains and closed slightly lower, against its stronger regional peers as profit booking activities intensified in selected index heavyweight as sentiments were cautious from the lack of buying catalysts and due to the holiday-shortened week. The index closed at 1,497.55, fell 0.84 points, with top losers MAXIS, HLBK, SDPL, PMAH and MAY shares. Futures to cash basis remained at Par.

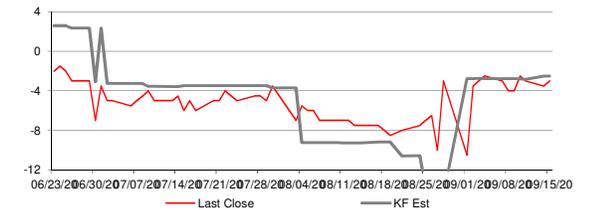
Technical

Futures contract opened on a higher note but buying momentum were unsustainable succumbed to profit taking activities tracking weakness in the underlying cash market despite positive regional peers' performance. The January futures contract settled 2 points lower at 1,497.0, forming a short black bodied candlestick with longer upper and short bottom shadow, indicating bears managed to take control even though bulls tried to defend the trading session. On the technical perspective, MACD remained issue a buy signal while RSI indicator lingered at neutral region. Hence, expect futures to open steady today on the back of extended gains in overnight U.S. stocks market while losses in crude oil prices and ahead of Federal Reserve monetary policy meeting this week might limit gains. Therefore, the support and resistance can be found at 1,490.0 and 1,504.0 respectively.

Premium to Fair 1.9 Pts 0.13%



Futures Roll 3m Avg -2.46 Last 1.50 KF FV 2.34



FBMKLCI Volatility 30 Days 8.90% 60 Days 13.28% 90 Days 13.02%

