

FBMKLCI Futures daily chart



IK1 Index (Generic Ist 'IK' Future) Graph 6 Daily 16APR2020-16OCT2020 Copyright 2020 Bloomberg Finance L.P. 16-Oct-2020 09:57:59

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 | 1513.95 | -9.30 | 1524.03 | 1512.96 | 134,27M | | | | | 1532.53 | 1489.56 | |
| OCT 20 | 1511.50 | -9.00 | 1525.50 | 1509.50 | 7357 | 25,299 | 1,301 | 23.67 Mn | 24,000 | 436.65 Mn | 1539.50 | 1487.00 |
| NOV 20 | 1510.00 | -8.00 | 1522.00 | 1509.50 | 126 | 562 | 24 | .44 Mn | 4,932 | 89.63 Mn | 1536.00 | 1486.50 |
| DEC 20 | 1507.50 | -10.00 | 1520.00 | 1507.50 | 26 | 592 | 10 | .18 Mn | 1,014 | 18.39 Mn | 1533.50 | 1484.00 |
| MAR 21 | 1500.00 | -6.50 | 1508.50 | 1500.00 | 17 | 132 | 4 | .07 Mn | 678 | 12.25 Mn | 1445.50 | 1285.00 |
| | | | | | 7,526 | 26,585 | 1,339 | 24.36 Mn | 30,624 | 556.92 Mn | | |

| Contract | Exp. Date | KLIBOR Index Pt | Bloomberg Est Div Idx Pt (Gross) | FV | KF Est Div Idx pt (Net) | FV |
|----------|------------|-----------------|----------------------------------|------|-------------------------|------|
| OCT 20 | 30/10/2020 | 2.66 | 1.08 | 1.57 | 1.08 | 1.57 |
| NOV 20 | 30/11/2020 | 5.51 | 3.48 | 2.03 | 3.48 | 2.03 |
| Roll FV | | | | 0.46 | | 0.46 |

Benchmark Indices

| Contract | Last | 1d Chg | 6m Chg | 3m Chg | 6m Chg |
|----------|----------|--------|--------|--------|--------|
| FBMKLCI | 1515.08 | 0.07% | 9.27% | 13.19% | 18.59% |
| FBM100 | 10813.2 | 0.21% | 13.67% | 2.09% | 4.02% |
| FBMEMAS | 11010.96 | 0.30% | 14.40% | 2.62% | 4.69% |

Local Sector Performance againts FBMKLCI

| Sector | 1d Chg | 3m Chg | 6m Chg |
|------------|--------|--------|--------|
| Financial | -0.06% | -4.11% | -8.34% |
| Plantation | -0.21% | 2.52% | 0.60% |
| Utilities | 0.00% | | 0.00% |

| Currencies | Last | 1d Chg | 3m Chg | 6m Chg |
|--------------------|--------|--------|--------|--------|
| USDMYR | 4.1540 | -0.01% | -2.75% | -5.12% |
| CNYMYR | 0.6178 | 0.07% | 1.22% | -0.18% |
| Dollar Index (DXY) | 93.795 | -0.06% | -2.65% | -6.23% |
| MYR to DXY | | -0.05% | 0.11% | -1.17% |

World Equity Indices

| Contract | Last | 1d Chg | 6m Chg | 3m Chg | 6m Chg |
|---------------------|----------|--------|--------|--------|---------|
| USA | | | | | |
| Dow Jones | 28494.20 | -0.07% | 21.06% | 10.09% | 10.79% |
| S&P 500 | 3483.34 | -0.15% | 24.42% | 11.90% | 13.87% |
| NASDAQ | 11713.87 | -0.47% | 37.29% | 15.52% | 25.64% |
| Europe | | | | | |
| DAX | 12703.75 | -2.49% | 23.32% | 1.92% | 12.86% |
| CAC | 4837.42 | -2.11% | 11.20% | -1.74% | 1.77% |
| FTSE100 | 5832.52 | -1.73% | 3.63% | -3.62% | -5.17% |
| EURO Stoxx | 362.91 | -2.08% | 11.69% | 0.74% | 2.22% |
| Asia Pacific | | | | | |
| Nikkei 225 | 23518.41 | 0.05% | 21.92% | 6.69% | 11.57% |
| Hang Seng | 24367.86 | 0.87% | 1.51% | 0.80% | -7.11% |
| Straits Times | 2538.09 | 0.57% | -2.84% | -0.07% | -11.08% |
| KOSPI | 2348.66 | -0.53% | 26.47% | 11.09% | 15.74% |
| TAIEX | 12837.53 | 0.08% | 23.73% | 9.07% | 13.23% |
| S&P/ASX200 | 6203.10 | -0.12% | 14.53% | 6.60% | 4.81% |

Overnight Leads

U.S. stocks rallied on Thursday as hopes for a truce in the price war between Saudi Arabia and Russia and a cut in oil output drove gains, taking some sting out of a shocking jump in Americans filing jobless claims due to coronavirus-led lockdowns. Reuters

Preview

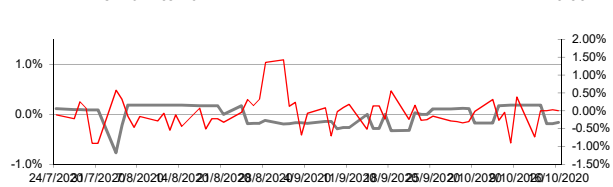
Fundamental

Expect futures to trade on a cautious note today following Wall Street's main indexes lacklustre performance overnight. U.S. stocks fell on Thursday for a third straight session, as participants considered fast-dimming prospects for fiscal stimulus before the U.S. election and a host of new virus-related restrictions in Europe. The number of Americans filing new claims for jobless benefits unexpectedly rose last week, which could heighten fears the COVID-19 pandemic was inflicting lasting damage to the labour market. Meanwhile, Asian regions declined on Thursday after Chinese economic data showing falling factory gate prices and weak consumer inflation in September underscored persistent challenges facing the economy as it recovers from the pandemic along with elusive US stimulus and US-China tensions. Back home, FBM KLCI ended the day on downbeat note on Thursday, as worries about the rising Covid-19 infections and the impact on the economy continued to weigh on the equities market as the government imposing the conditional movement control order (CMCO) in Selangor, Kuala Lumpur and Putrajaya since Wednesday and in line with weak regional peers. The index closed 9.30 points lower at 1,513.95 with TPG, HART, HFLG, MISC, PCHEM and DIGI as the top losers for the day. Futures to cash basis remained at 2.5 points discount.

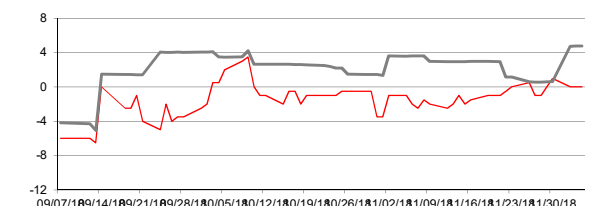
Technical

The KLCI futures ended lower yesterday in line with the underlying cash market's performance. At the closing bell, spot month October fell 9 points to 1,511.5, extended its losing streak for second day on continued long liquidation amid weak local fundamentals. The trading activity formed a short black-bodied candlestick with short upper and shaven bottom shadow; indicate that the seller dominated the session. On technical perspective, MACD maintained issue a buy signal and RSI signalling in neutral region. Expect the market to trade cautious tone today tracking overnight subdued U.S. equities market performance and persistent selling interest in local bourses amid worries over economic recovery. However, bargain buying may set in after recent sell-off. Therefore, support and resistance are pegged at 1,500.0 and 1,525.0 respectively.

Premium to Fair



Futures Roll



FBMKLCI Volatility

