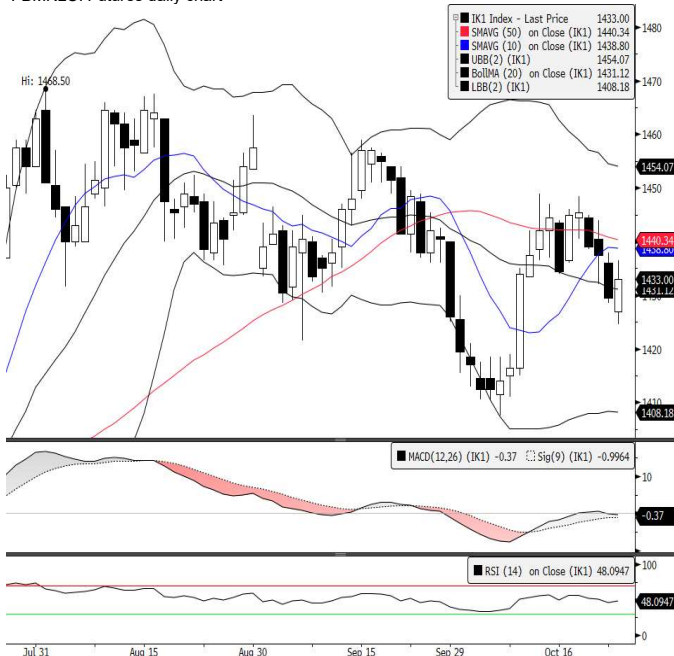


FBMKLCI Futures daily chart



IK1 Index (Generic 1st 'IK' Future) DAILY REPORT CHART Daily 26JUL2023-24OCT2023 Copyright© 2023 Bloomberg Finance L.P. 24-Oct-2023 18:05:42

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	1435.65	-2.47	1440.28	1430.15	100 Mn					1446.06	1415.80	
OCT 23	1433.00	3.50	1436.50	1424.50	7625	42,776	539	8.06 Mn	32,839	491.35 Mn	1449.00	1411.00
NOV 23	1433.50	4.50	1436.00	1425.00	1212	2,383	723	10.82 Mn	7,499	112.23 Mn	1448.50	1412.50
DEC 23	1434.00	4.00	1436.00	1427.00	82	878	23	.34 Mn	908	13.60 Mn	1448.00	1413.50
MAR 24	1421.50	2.50	1424.00	1415.00	85	641	13	.19 Mn	818	12.14 Mn	1436.00	1402.00
					9,004	46,678	1,298	19.42 Mn	42,064	629.32 Mn		

Futures Fair Value		KLIBOR		KF Est	
Contract	Exp. Date	Index Pt	Div Idx Pt (Gross)	Div Idx pt (Net)	FV
OCT 23	31/10/2023	0.78	0.74	0.74	0.04
NOV 23	30/11/2023	4.67	2.61	2.61	2.07
Roll FV			2.02	2.02	2.02

Benchmark Indices		Relative to FBMKLCI				
Source: Bloomberg		Last	1d Chg	6m Chg	3m Chg	6m Chg
FBMKLCI		1435.65	-0.17%	0.73%	1.61%	1.51%
FBM100		10267.85	0.06%	1.17%	-0.01%	0.43%
FBMEMAS		10591.33	0.13%	1.23%	0.09%	0.49%

Local Sector Performance againts FBMKLCI				
Sector	1d Chg	3m Chg	6m Chg	
Financial	0.03%	1.18%	2.81%	
Plantation	-0.07%	-4.66%	-1.75%	
Utilities	0.00%		0.00%	
Currencies	Last	1d Chg	3m Chg	6m Chg
USDMYR	4.7887	0.09%	4.94%	7.61%
CNYMYR	0.6544	-0.14%	3.00%	1.70%
Dollar Index (DXY)	106.244	-0.02%	4.83%	4.30%
MYR to DXY		-0.11%	-0.10%	-3.08%

World Equity Indices		Relative to FBMKLCI				
Source: Bloomberg		Last	1d Chg	6m Chg	3m Chg	6m Chg
USA						
Dow Jones	33141.38	0.62%	-2.17%	-6.34%	-2.88%	
S&P 500	4247.68	0.73%	2.67%	-6.67%	1.93%	
NASDAQ	13139.88	0.93%	9.16%	-6.46%	8.37%	
Europe						
DAX	14879.94	0.54%	-6.25%	-8.14%	-6.93%	
CAC	6893.65	0.63%	-8.47%	-6.96%	-9.14%	
FTSE100	7389.70	0.20%	-6.35%	-3.85%	-7.04%	
EURO Stoxx	435.09	0.44%	-6.85%	-6.94%	-7.53%	
Asia Pacific						
Nikkei 225	31062.35	0.20%	8.53%	-4.88%	7.74%	
Hang Seng	16991.53	-1.05%	-13.39%	-12.50%	-14.02%	
Straits Times	3083.88	1.00%	-6.45%	-6.08%	-7.13%	
KOSPI	2383.00	-0.02%	-4.26%	-9.54%	-4.96%	
TAIEX	16309.76	0.36%	6.11%	-5.09%	5.34%	
S&P/ASX200	6883.60	0.39%	-5.99%	-6.14%	-6.67%	

U.S. markets
Wall Street ended higher on Tuesday as a spate of solid corporate earnings and upbeat forecasts stoked investor risk appetite and sparked a broad rally.- Reuters

Preview

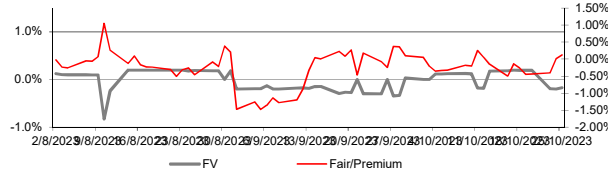
Fundamental

Expect futures to trade range bound with slight upward bias today on a potential of speculative purchases following overnight strong rebound on Wall Street and China's President Xi Jinping stepped up support for the economy while gains could be capped by crude oil losses and as participants awaited an avalanche of earnings from tech giants and other major companies. Overnight leads, U.S. stocks indexes gained ground on Tuesday amid a revival in the benchmark 10-year Treasury yield, and as positive corporate earnings spurred some participants risk appetite, although caution remained given the war in the Middle East and mixed economic data ahead of closely-watched interest rate policy decisions. In the region, Asian stock markets pared earlier losses and ended mostly higher on Tuesday, as Treasury yields dropped, and onshore Chinese equities eked out gains while the dollar eased as traders avoided bets ahead of economic data expected to offer clues to the next steps by the U.S. Federal Reserve. At home, the FBM KLCI continued its lacklustre mode to four consecutive sessions to end softer on persistent selling activities due to lack of fresh local impetus against mostly higher regional peers. The index closed at 1,435.65, rose 2.47 points, led by the losses in PMAH, CDB, IOI, IHH and MAY shares. Futures to cash basis strengthened to 2.5 points discounts from 8.5 points discounts.

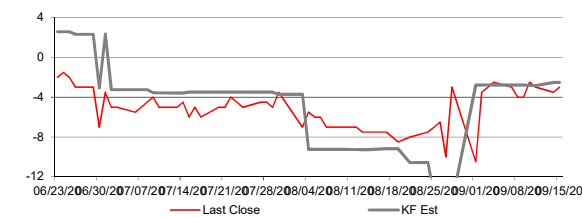
Technical

Futures contract rebounded from earlier losses and spent most part of the second session in positive territory on speculative purchases and mild short covering activities following the surge in its regional peers overshadowed softer underlying cash market. The October futures contract settled 3.5 points higher at 1,433.00, forming a long white bodied candlestick pattern with long upper and long bottom shadow, indicating buying activity dominated the trading session. Technical wise, MACD indicator issued a buy signal while RSI indicator lingered at neutral region. Therefore, expect futures to trade cautiously higher today taking cue from the solid gains in overnight Wall Street and optimism about China economic health while crude oil weakness and ahead of US tech giant earnings report might cap gains. The support and resistance are envisaged at 1,426.0 and 1,445.0 respectively.

Premium to Fair 1.8 Pts 0.13%



Futures Roll 3m Avg -2.46 Last 0.50 KF FV 2.02



FBMKLCI Volatility 30 Days 6.71% 60 Days 6.72% 90 Days 7.44%

