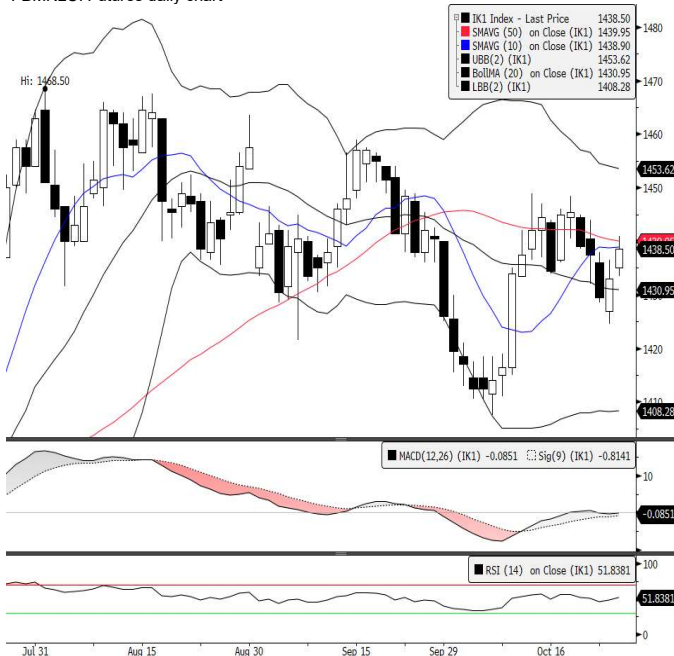


FBMKLCI Futures daily chart



IK1 Index (Generic 1st 'IK' Future) DAILY REPORT CHART Daily 26JUL2023-25OCT2023 Copyright© 2023 Bloomberg Finance L.P. 25-Oct-2023 18:22:50

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	1442.51	6.86	1444.53	1437.82	113 Mn	42,960	184	2.76 Mn	32,782	492.34 Mn	1446.06	1415.80
OCT 23	1438.50	5.50	1441.00	1433.50	5448	42,960	1,548	23.23 Mn	7,531	113.04 Mn	1448.50	1412.50
NOV 23	1437.50	4.00	1441.00	1433.50	2094	3,931	3	.05 Mn	905	13.60 Mn	1448.00	1413.50
DEC 23	1439.50	5.50	1441.50	1437.00	48	881	4	.06 Mn	812	12.09 Mn	1436.00	1402.00
MAR 24	1427.00	5.50	1429.00	1423.00	18	645						
					7,608	48,417	1,739	26.1 Mn	42,030	631.07 Mn		

Futures Fair Value		KLIBOR		KF Est		
Contract	Exp. Date	Index Pt	Div Idx Pt (Gross)	FV	Div Idx pt (Net)	FV
OCT 23	31/10/2023	0.65	0.74	-0.09	0.74	-0.09
NOV 23	30/11/2023	4.56	2.61	1.96	2.61	1.96
Roll FV				2.04		2.04

Benchmark Indices		Relative to FBMKLCI				
Source: Bloomberg		Last	1d Chg	6m Chg	3m Chg	6m Chg
FBMKLCI		1442.51	0.48%	2.00%	2.67%	0.84%
FBM100		10313.96	0.45%	2.34%	0.22%	0.34%
FBMEMAS		10638.32	0.44%	2.37%	0.36%	0.36%

Local Sector Performance againts FBMKLCI				
Sector	1d Chg	3m Chg	6m Chg	
Financial	-0.14%	1.30%	2.75%	
Plantation	-0.11%	-4.12%	-1.99%	
Utilities	0.00%		0.00%	
Currencies	Last	1d Chg	3m Chg	6m Chg
USDMYR	4.7890	0.18%	5.28%	7.44%
CNYMYR	0.6533	-0.17%	2.17%	1.78%
Dollar Index (DXY)	106.559	0.03%	5.62%	5.02%
MYR to DXY		-0.15%	0.32%	-2.25%

World Equity Indices		Relative to FBMKLCI				
Source: Bloomberg		Last	1d Chg	6m Chg	3m Chg	6m Chg
USA						
Dow Jones	33035.93	-0.32%	-1.48%	-6.34%	-3.41%	
S&P 500	4186.77	-1.43%	2.83%	-7.90%	0.81%	
NASDAQ	12821.22	-2.43%	8.66%	-8.93%	6.53%	
Europe						
DAX	14892.18	0.08%	-5.72%	-7.25%	-7.57%	
CAC	6915.07	0.31%	-7.39%	-5.02%	-9.20%	
FTSE100	7414.34	0.33%	-5.58%	-2.97%	-7.43%	
EURO Stoxx	435.27	0.04%	-6.03%	-6.05%	-7.87%	
Asia Pacific						
Nikkei 225	31269.92	0.67%	10.04%	-3.83%	7.89%	
Hang Seng	17085.33	0.55%	-13.52%	-11.36%	-15.22%	
Straits Times	3078.78	-0.17%	-6.53%	-6.41%	-8.36%	
KOSPI	2326.86	-1.54%	-6.36%	-8.82%	-8.19%	
TAIEX	16358.89	0.30%	6.40%	-4.23%	4.32%	
S&P/ASX200	6824.00	-0.44%	-6.73%	-7.38%	-8.56%	

U.S. markets
U.S. stocks tumbled in a broad sell-off on Wednesday as Alphabet shares slid after the Google parent posted disappointing earnings and as U.S. Treasury yields rose, reviving fears that interest rates could stay higher for longer. - Reuters

Preview

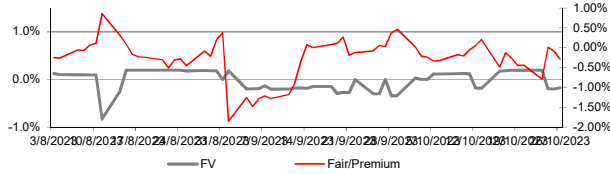
Fundamental

Expect futures to open on a back foot today tracking overnight U.S. equities market slumped following a batch of poor corporate earnings and a slew of regional economic report while rebound in crude oil prices might cushion the selling pressure. Overnight leads, major U.S. stock indexes got smoked on Wednesday as participants digested mixed earnings reports from Microsoft and Alphabet while Treasury yields pushed higher, putting more pressure on already strained tech stocks and reviving fears that interest rates could stay higher for longer. Regionally, Asian stock markets pared their earlier gains and closed slightly steadier on Wednesday, as an initial rally in Chinese markets eased on concerns about China's troubled property sector despite Beijing's latest steps to support its flagging economy and markets. Domestically, the FBM KLCI surged higher, extending its winning streak to second day, buoyed by continuous buying activities on recent beaten counters, driven by the improving risk appetite and in sync with positive regional peers'. At the closed, the index settled 6.86 points higher at 1,442.51. Top gainers were PCHEM, CDB, HLBK, IHH and MAY shares. Futures to cash basis weaken to 4 points discounts from 2.5 points discounts.

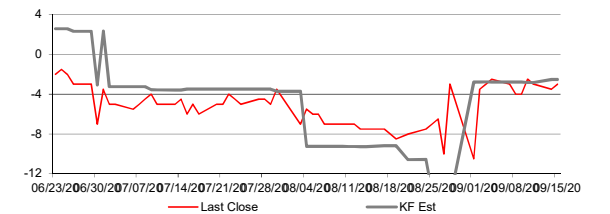
Technical

Futures contract opened gapped up and traded steadier throughout the trading session on renewed buying interest along with short covering activities, bolstered by firmer underlying cash market and regional peers' gains. The October futures contract ended 5.5 points firmer at 1,438.5, forming a short white bodied candlestick pattern with extended upper and short bottom shadow, indicating buyers overcome sellers to pull the prices higher. Technical wise, MACD remained issue a buying signal while RSI indicator lingered at neutral region. However, expect futures to trade on a cautious note today taking cue from overnight stumbled on Wall Street and ahead of regional economic report while recovery in crude oil prices might cap losses. Therefore, the support and resistance can be eyed at 1,430.0 and 1,442.0 respectively.

Premium to Fair -4.06 Pts -0.28%



Futures Roll 3m Avg -2.46 Last -1.00 KF FV 2.04



FBMKLCI Volatility 30 Days 6.89% 60 Days 6.70% 90 Days 7.44%

