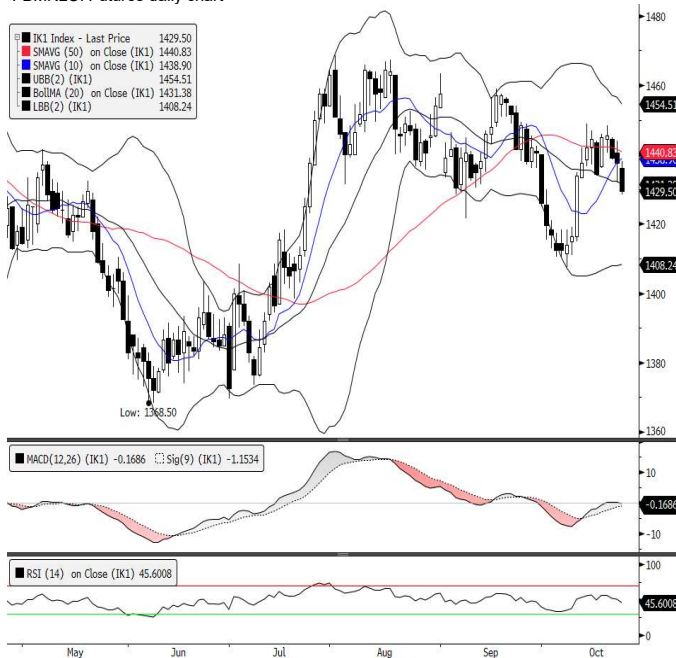


FBMKLCI Futures daily chart



IK1 Index (Generic 1st 'IK' Future) DAILY REPORT CHART Daily 23APR2023-23OCT2023 Copyright © 2023 Bloomberg Finance L.P. 23-Oct-2023 18:15:37

Source: Bloomberg

Contract	Sett	Change	High	Low	Volume	Open Int	O/I chg	Value USD	O/I chg	Value USD	Open Interest	Previous Week	High	Low
FBMKLCI	1438.12	-2.92	1443.86	1435.05	113 Mn	42,237	1,122	16.73 Mn	32,911	490.71 Mn	1446.06	1415.80		
OCT 23	1429.50	-8.00	1438.00	1428.50	7689	42,237	1,122	16.73 Mn	32,911	490.71 Mn	1449.00	1411.00		
NOV 23	1429.00	-8.50	1437.50	1429.00	517	1,660	336	5.01 Mn	7,466	111.28 Mn	1448.50	1412.50		
DEC 23	1430.00	-8.50	1438.50	1430.00	80	855	-13	-19 Mn	912	13.61 Mn	1448.00	1413.50		
MAR 24	1419.00	-7.00	1422.50	1418.50	33	628	15	.22 Mn	824	12.19 Mn	1436.00	1402.00		
					8,319	45,380	1,460	21.77 Mn	42,113	627.79 Mn				

Contract	Exp. Date	Index Pt	Div Idx Pt (Gross)	FV	Div Idx pt (Net)	FV
OCT 23	31/10/2023	0.91	0.74	0.17	0.74	0.17
NOV 23	30/11/2023	4.81	2.61	2.20	2.61	2.20
Roll FV				2.03		2.03

Benchmark Indices

Source: Bloomberg

	Last	1d Chg	6m Chg	3m Chg	6m Chg
FBMKLCI	1438.12	-0.20%	1.13%	0.22%	-0.29%
FBM100	10261.45	-0.35%	1.24%	-0.30%	0.11%
FBMEMAS	10577.81	-0.40%	1.21%	-0.27%	0.09%

Local Sector Performance againts FBMKLCI

Sector		1d Chg	3m Chg	6m Chg
Financial		0.29%	1.45%	2.28%
Plantation		-0.32%	-4.57%	-0.53%
Utilities		0.00%		0.00%
Currencies	Last	1d Chg	3m Chg	6m Chg
USDMYR	4.7937	0.55%	4.98%	8.03%
CNYMYR	0.6553	0.57%	3.15%	1.84%
Dollar Index (DXY)	105.609	0.07%	4.21%	4.20%
MYR to DXY		-0.47%	-0.73%	-3.54%

World Equity Indices

Source: Bloomberg

	Last	1d Chg	6m Chg	3m Chg	6m Chg
USA					
Dow Jones	32936.41	-0.58%	-2.58%	-7.38%	-3.67%
S&P 500	4217.04	-0.17%	2.02%	-7.91%	0.88%
NASDAQ	13018.33	0.27%	7.83%	-8.10%	6.63%
Europe					
DAX	14800.72	0.02%	-6.70%	-9.44%	-7.74%
CAC	6850.47	0.50%	-9.55%	-8.63%	-10.56%
FTSE100	7374.83	-0.37%	-6.79%	-4.85%	-7.83%
EURO Stoxx	433.18	-0.13%	-7.63%	-7.85%	-8.66%
Asia Pacific					
Nikkei 225	30999.55	-0.83%	8.41%	-6.09%	7.21%
Hang Seng	17172.13	-0.72%	-14.46%	-10.82%	-15.42%
Straits Times	3053.36	-0.76%	-8.16%	-7.36%	-9.18%
KOSPI	2370.35	0.57%	-6.07%	-10.66%	-7.11%
TAIEX	16251.36	-1.15%	4.00%	-5.48%	2.84%
S&P/ASX200	6872.40	0.41%	-6.14%	-6.82%	-7.19%

U.S. markets

U.S. stocks wavered to a mixed close on Monday as benchmark U.S. Treasury yields backed down from 5% and investors shifted their focus to this week's high-profile earnings and closely watched economic data.- Reuters

Preview

Fundamental

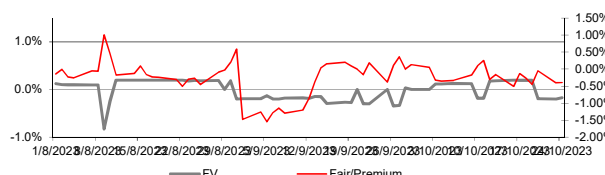
Expect futures to trade range bound with slight downwards bias today following mixed overnight Wall Street and crude oil weakness as traders positioned for further developments on the Middle East conflict and U.S. economic data while a potential of bargain buying after recent rout might cap losses. On Wall Street, major stock indices were mixed on Monday after the benchmark 10-year Treasury yield briefly rose above 5%, before retreating as participants increasingly accept interest rates will stay higher for longer and focus turned to this week's high-profile earnings as well as closely watched economic data. On the external front, Asian stocks market edged lower on Monday, faltered to a one-year low, as the risk of a wider conflict in the Middle East clouded sentiment in a week laden with data on U.S. growth and inflation as well as earnings from some of the world's largest tech companies. Locally, the FBM KLCI ended on a lower note, extending its losing streak for the third consecutive session in the absence of fresh buying catalysts along with continuous selling interest by foreign funds and in line with weaker regional indices trend. Top losers for the day were PCHEM, CDB, MAXIS, HLBK and PMAH shares that pulled the index to close at 1,438.12, down 2.92 points. Futures to cash basis weakened to 8.5 points discounts from 3.5 points discounts.

Technical

Futures opened on a weak footing and spent most part of the trading session in negative column as selling interest persist following the weakness in the underlying cash market and weaker regional peers' undertone. The October futures contract settled at 1,429.5 to end 8 points lower, forming a long black bodied candlestick pattern with extended upper and short bottom shadow, indicating bears dominated the trading session aggressively. On the technical perspective, MACD remained issue a buy signal while RSI indicator oscillated at neutral region. Nevertheless, expect futures to trade range bound with slight downwards bias today resonating mixed overnight U.S. equities market and weakening crude oil prices while improving domestic economic outlook might provide supportive tone to the market. Thus, the support and resistance can be eyed at 1,420.0 and 1,436.0 respectively.

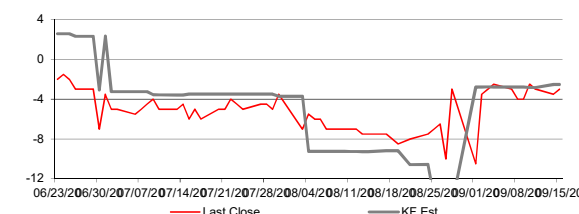
Premium to Fair

-5.67 Pts -0.39%



Futures Roll

3m Avg -2.46 Last -0.50 KF FV 2.03



FBMKLCI Volatility

30 Days 6.71% 60 Days 6.85% 90 Days 7.45%

