

FBMKLCI Futures daily chart



IKI Index (Generic Ist "IKI" Future) DAILY REPORT CHART Daily 09H45V2023-03AUG2023 Copyright© 2023 Bloomberg Finance L.P. 03-Aug-2023 18:08:30

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	1441.85	-2.71	1442.78	1433.04	92 Mn					1456.36	1412.38	
AUG 23	1440.00	-6.00	1446.50	1431.50	8895	35,994	-1,538	-24.31 Mn	36,673	579.64 Mn	0.00	0.00
SEP 23	1422.00	-6.00	1426.00	1414.50	243	1,030	20	.31 Mn	7,556	117.93 Mn	0.00	0.00
DEC 23	1423.50	-6.50	1428.00	1416.00	22	272	0	. Mn	851	13.30 Mn	0.00	0.00
MAR 24	1418.00	-4.00	1418.50	1410.00	11	82	3	.05 Mn	565	8.80 Mn	0.00	0.00
					9,171	37,378	-1,515	-23.95 Mn	45,645	719.67 Mn		

Futures Fair Value		KLIBOR		KF Est		
Contract	Exp. Date	Index Pt	Div Idx Pt (Gross)	FV	Div Idx pt (Net)	FV
AUG 23	30/8/2023	3.36	0.75	2.61	0.75	2.61
SEP 23	29/9/2023	7.23	24.62	-17.39	24.62	-17.39
Roll FV				-20.00		-20.00

Benchmark Indices		Relative to FBMKLCI				
Source: Bloomberg		Last	1d Chg	6m Chg	3m Chg	6m Chg
FBMKLCI		1441.85	-0.19%	-3.26%	-0.85%	-3.04%
FBM100		10288.01	-0.17%	-2.46%	0.34%	0.83%
FBMEMAS		10593.22	-0.17%	-2.69%	0.27%	0.59%

Local Sector Performance againts FBMKLCI				
Sector	1d Chg	3m Chg	6m Chg	
Financial	-0.19%	1.91%	1.78%	
Plantation	0.24%	2.93%	6.02%	
Utilities	0.00%		0.00%	

Currencies				
	Last	1d Chg	3m Chg	6m Chg
USDMYR	4.5553	0.28%	2.25%	6.96%
CNYMYR	0.6353	0.59%	-1.41%	1.38%
Dollar Index (DXY)	102.542	-0.05%	1.18%	-0.36%
MYR to DXY		-0.33%	-1.04%	-6.85%

World Equity Indices					
Source: Bloomberg					
	Last	1d Chg	6m Chg	3m Chg	6m Chg
<b>USA</b>					
Dow Jones	35215.89	-0.19%	3.80%	4.23%	7.30%
S&P 500	4501.89	-0.25%	8.83%	8.84%	12.50%
NASDAQ	13959.71	-0.10%	16.26%	14.81%	20.18%
<b>Europe</b>					
DAX	15893.38	-0.79%	2.69%	-0.10%	6.16%
CAC	7260.53	-0.72%	0.37%	-2.18%	3.75%
FTSE100	7529.16	-0.43%	-4.72%	-3.33%	-1.50%
EURO Stoxx	457.93	-0.63%	-0.62%	-1.62%	2.73%
<b>Asia Pacific</b>					
Nikkei 225	32159.28	-1.68%	16.90%	9.08%	20.84%
Hang Seng	19420.87	-0.49%	-10.34%	-3.72%	-7.32%
Straits Times	3304.06	-0.63%	-2.37%	-0.04%	0.92%
KOSPI	2605.39	-0.42%	5.04%	3.03%	8.58%
TAIEX	16893.73	-1.85%	8.27%	7.42%	11.93%
S&P/ASX200	7311.68	-0.58%	-3.26%	0.53%	0.00%

**U.S. markets**  
U.S. stocks closed little changed on Thursday after a choppy trading session, as investors weighed another rise in Treasury yields with the latest batch of economic data and earnings. - Reuters

Preview

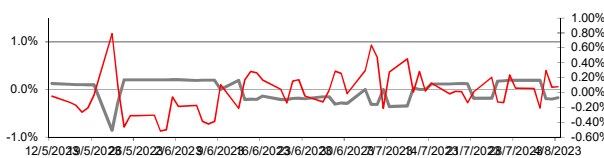
Fundamental

Expect futures to on a consolidative mode today tracking overnight U.S. stocks market slumped, as focus shifts to Friday's jobs report for clues on the outlook for the Federal Reserve's next steps and ahead of the weekend while recovery in crude oil prices and a potential of bargain buying after recent rout might limit the downside. Back in the state, U.S. stocks fell further on Thursday, as they attempted to claw back from the previous day's downgrade-spurred sell-off while the latest batch of economic data and highly anticipated earnings loom later in the day. On the external front, Asian share markets were dragged lower on Thursday, as U.S. bonds yields hit nine-month peaks and pushed the dollar higher, while participants waited anxiously to see if results from Apple and Amazon justified the tech sector's sky-high valuations and as participants braced for another interest rate increase from the Bank of England later Thursday. Domestically, the FBM KLCI ended on a lower note, extending its losing streak for the third session on persistent profit-taking activities, led by financial services as well as telecommunications stocks and in sync with weaker regional indices. Top losers for the day were MAXIS, RHBBANK, MAY, PMAH and PBK shares that led the index to close at 1,441.85, down 2.71 points. Futures to cash basis weakened to nearly 2 points discounts from 1.5 points.

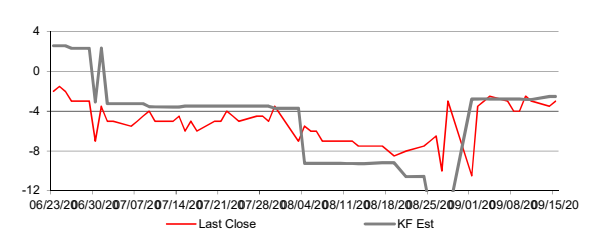
Technical

Futures opened on a weak footing and spent most part of the trading session in negative territory as selling interest persist following the weakness in the underlying cash market and selling pressure across the region major indices. The August futures contract settled at 1,440.0 to end 6 points lower, forming a black bodied candlestick pattern with shaven upper and long bottom shadow, indicating bears dominated the trading session but bulls managed to tame the bears. On the technical perspective, MACD remained issue a buy signal while RSI indicator oscillated at neutral region. However, expect futures to trade range bound with slight downward bias today following overnight U.S. equities market fell further and ahead of the weekend while crude oil rebound and a potential of bargain buying after recent retreat might provide supportive tone. Hence, the support and resistance can be eyed at 1,430.0 and 1,447.0 respectively.

Premium to Fair 1.1 Pts 0.08%



Futures Roll 3m Avg -2.46 Last -18.00 KF FV -20.00



FBMKLCI Volatility 30 Days 8.91% 60 Days 7.68% 90 Days 7.33%

