kenanga

KENANGA FUTURES SDN BHD Company No. 353603-X

FBMKLCI Futures daily chart



					14.5953 13.13	52 -10
			_			-100
		~~~~				60.35
					60.35	16 -50
May 15	May 31	Jun 15	Jun 30	Jul 14	Jul 31	

IK1 Index (Generic 1st "	IK' Future) DAILY REPORT	CHART Daily 06MAY20	023-04AUG2023	Copyright ² 2023 Bloomber	g Finance L.P.	04-Aug-2023 18:25:59						
Source: Bloc	mberg							O/I chg	Open	Interest	Previous	s Week
Contract	Sett	Change	High	Low	Volume	Open Int	O/I chg	Value USD	3mth avg	Value USD	High	Low
FBMKLCI	1445.21	3.36	1447.13	1442.23	89 Mn						1464.70	1433.04
AUG 23	1443.00	3.00	1448.50	1439.00	5627	35,388	-606	-9.6 Mn	36,643	580.55 Mn	0.00	0.00
SEP 23	1425.00	3.00	1430.00	1422.50	90	1,047	17	.27 Mn	7,560	118.27 Mn	0.00	0.00
DEC 23	1428.00	4.50	1431.50	1426.50	33	271	-1	02 Mn	843	13.22 Mn	0.00	0.00
MAR 24	1420.50	2.50	1424.00	1418.50	33	106	24	.37 Mn	557	8.69 Mn	0.00	0.00

36,812

5,783

Futures Fa	ir Value	KLIBOR			KF Est	
Contract	Exp. Date	Index Pt	Div Idx Pt (G	ross) FV	Div Idx pt (Net)	FV
AUG 23	30/8/2023	2.98	0.75	2.23	0.75	2.23
SEP 23	29/9/2023	6.86	24.62	-17.76	24.62	-17.76
Roll FV				-19 99		-19 99

Benchmark Indices				Relative to FI	BMKLCI			
Source: Bloomberg	Last	1d Chg	6m Chg	3m Chg	6m Chg			
FBMKLCI	1445.21	0.23%	-2.11%	0.10%	-3.03%			
FBM100	10310.88	0.22%	-1.22%	0.55%	0.91%			
FBMEMAS	10617.37	0.23%	-1.45%	0.53%	0.67%			
Local Sector Performance againts FBMKLCI								

Sector		1d Chg	3m Chg	6m Chg
Financial		0.26%	1.75%	2.20%
Plantation		-0.57%	2.60%	4.44%
Utilities		0.00%		0.00%
Currencies	Last	1d Chg	3m Chg	6m Chg
USDMYR	4.5540	-0.03%	2.22%	6.93%
CNYMYR	0.6351	-0.04%	-1.48%	1.35%
Dollar Index (DXY)	102.062	0.04%	0.84%	-1.32%
MYR to DXY		0.07%	-1.35%	-7.72%

World Equity Indices				Relative to FI	BMKLCI
Source: Bloomberg	Last	1d Chg	6m Chg	3m Chg	6m Chg
USA					
Dow Jones	35065.62	-0.43%	2.66%	3.11%	4.88%
S&P 500	4478.03	-0.53%	7.54%	7.20%	9.86%
NASDAQ	13909.24	-0.36%	14.82%	12.57%	17.30%
Europe					
DAX	15951.86	0.37%	4.12%	-1.04%	6.36%
CAC	7315.07	0.75%	2.56%	-2.55%	4.77%
FTSE100	7564.37	0.47%	-3.82%	-3.70%	-1.74%
EURO Stoxx	459.28	0.29%	0.24%	-2.26%	2.40%
Asia Pacific					
Nikkei 225	32192.75	0.10%	16.28%	9.33%	18.79%
Hang Seng	19539.46	0.61%	-8.26%	-3.50%	-6.28%
Straits Times	3292.39	-0.35%	-2.62%	-0.20%	-0.52%
KOSPI	2602.80	-0.10%	6.16%	3.05%	8.45%
TAIEX	16843.68	-0.30%	9.37%	6.74%	11.73%
S&P/ASX200	7325.34	0.19%	-2.38%	0.46%	-0.28%
11.0 membrate					

### U.S. markets

Wall Street fell on Friday after a report of slowing U.S. labor market growth, and all three major indexes posted weekly losses as investors braced for more possible downside surprises a day after disappointing earnings from Apple.- Reuters

#### Kenanga Futures Sdn Bhd (353603-X)

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#### Preview Fundamental

Expect futures to open on a back foot today following the extended fall on Wall Street on concerns about the Fed's interest rate policy while crude oil gains and a potential of bargain buying might provide supportive tone to the market. Overnight Jeads, Wall Street retreated to wrap the first week in August on Friday, after a government jobs report showed a slowing but still tight U.S. labour market and as participants braced for more possible downside surprises a day after disappointing earnings from Apple. Regionally, Asian bourses were mixed Friday, with a fresh spike in US Treasury yields weighing on Wall Street and traders still concerned about the Federal Reserve's interest rate plans, while China and Hong Kong shares gained, supported by positive respite after the governor of China's central (1997) bank held a meeting with real estate developers, granting them permission to 1420 increase their fundraising through bond sales. Locally, the FBM KLCI closed the trading session higher on Last Friday, halting a three-consecutive session of decline as bargain buying emerged in recent beaten counters and tracking key indices uptrend, although sentiment remain cautious as US earnings-heavy calendar continued. The index closed at 1,445.21, rose 3.36 points, led by the gains in HLBK, PMAH, CIMB, PBK and MAY shares. Futures to cash basis remained 2 points discounts. Technical

Futures contract opened steady during early morning trading session and traded above positive territory throughout the trading session on mild short covering

coupled with speculative purchases amid spilled over strength in the underlying cash and mirroring key regional indexes supportive tone. The August futures contract settled 3 points higher at 1,443.0, forming a short white bodied candlestick pattern with longer upper and short bottom shadow, indicating buying 14.5953 activity dominated most part of the session. On the technical perspective, MACD remained issue a buy signal while RSI indicator lingered at neutral region. Nevertheless, expect futures to open on a cautious note today on the back of extended retreat on Wall Street while crude oil sturdy performance and improving stellocal economy sentiment might provide buying catalyst to local market. Thus, the support and resistance can be found at 1,435.0 and 1,450.0 respectively.

		O/I chg	Open	Interest	Previous	Week
	O/I chg	Value USD	3mth avg	Value USD	High	Low
					1464.70	1433.04
	-606	-9.6 Mn	36,643	580.55 Mn	0.00	0.00
	17	.27 Mn	7,560	118.27 Mn	0.00	0.00
	-1	02 Mn	843	13.22 Mn	0.00	0.00
	24	.37 Mn	557	8.69 Mn	0.00	0.00
	-566	-8.98 Mn	45,603	720.73 Mn		
,	Р	remium to Fai	r		.24 Pts	0.02%







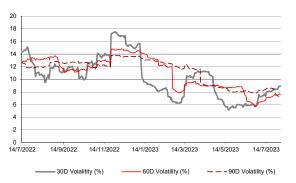


FBMKLCI Volatility



8.92%





Source: Bloomberg