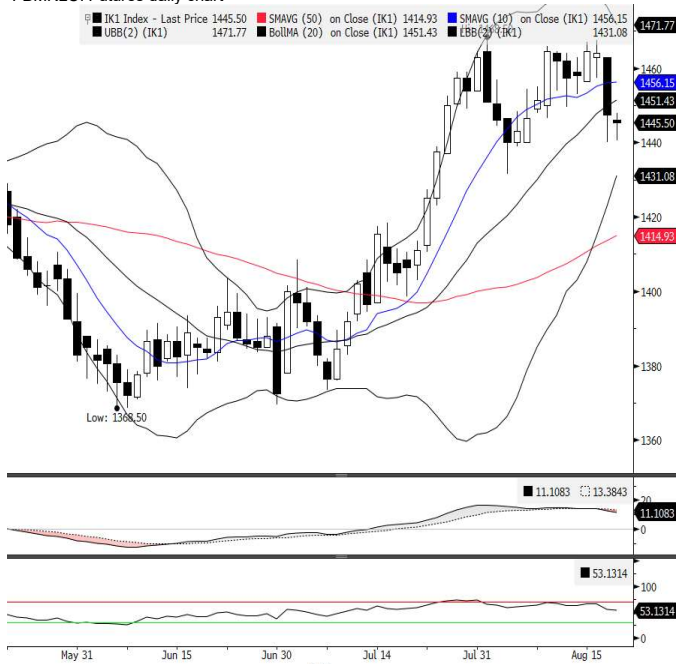


FBMKLCI Futures daily chart



IKI Index (Generic 1st 'IKI' Future) DAILY REPORT CHART Daily 2014/2023-18AUG2023 Copyrights 2023 Bloomberg Finance L.P. 18-Aug-2023 18:21:21

Source: Bloomberg

Contract	Sett	Change	High	Low	Volume	Open Int	O/I chg	Value USD	3mth avg	Value USD	High	Low
FBMKLCI	1446.09	-1.89	1449.23	1442.26	155 Mn						1464.27	1442.26
AUG 23	1445.50	-2.00	1448.00	1440.50	5384	30,512	-22	-.34 Mn	36,322	564.96 Mn	0.00	0.00
SEP 23	1430.50	-1.50	1432.00	1425.50	262	1,717	17	.26 Mn	7,622	117.32 Mn	0.00	0.00
OCT 23	1431.00	-2.00	1434.00	1428.50	18	298	5	.08 Mn	913	14.05 Mn	0.00	0.00
DEC 23	1423.00	-2.50	1423.50	1420.00	23	204	8	.12 Mn	759	11.62 Mn	0.00	0.00
					5,687	32,731	8	.12 Mn	45,616	707.96 Mn		

Contract	Exp. Date	Index Pt	Div Idx Pt (Gross)	FV	Div Idx pt (Net)	FV
AUG 23	30/8/2023	1.17	0.31	0.85	0.31	0.85
SEP 23	29/9/2023	5.05	24.32	-19.27	24.32	-19.27
Roll FV				-20.13		-20.13

Benchmark Indices

Source: Bloomberg	Last	1d Chg	6m Chg	3m Chg	6m Chg
FBMKLCI	1446.09	-0.13%	-1.89%	1.22%	-0.12%
FBM100	10347.53	-0.17%	-0.37%	0.51%	1.56%
FBMEMAS	10661.56	-0.17%	-0.47%	0.55%	1.45%

Local Sector Performance againts FBMKLCI

Sector	1d Chg	3m Chg	6m Chg
Financial	-0.11%	2.89%	3.28%
Plantation	1.21%	-1.65%	4.05%
Utilities	0.00%		0.00%

Currencies	Last	1d Chg	3m Chg	6m Chg
USDMYR	4.6467	-0.05%	2.14%	4.83%
CNYMYR	0.6382	-0.08%	-1.03%	-1.25%
Dollar Index (DXY)	103.388	0.01%	0.18%	-0.76%
MYR to DXY		0.06%	-1.92%	-5.32%

World Equity Indices

Source: Bloomberg	Last	1d Chg	6m Chg	3m Chg	6m Chg
USA					
Dow Jones	34500.66	0.07%	4.14%	1.96%	6.15%
S&P 500	4369.71	-0.01%	9.32%	2.97%	11.43%
NASDAQ	13290.78	-0.20%	15.65%	3.73%	17.88%
Europe					
DAX	15574.26	-0.65%	1.15%	-5.47%	3.10%
CAC	7164.11	-0.38%	-1.98%	-5.54%	-0.09%
FTSE100	7262.43	-0.65%	-8.97%	-7.51%	-7.21%
EURO Stoxx	448.44	-0.61%	-3.31%	-5.51%	-1.44%
Asia Pacific					
Nikkei 225	31450.76	-0.55%	14.48%	0.85%	16.69%
Hang Seng	17950.85	-2.05%	-12.56%	-8.83%	-10.87%
Straits Times	3173.93	-0.71%	-4.02%	-2.10%	-2.17%
KOSPI	2515.25	0.43%	2.29%	-2.09%	4.26%
TAIEX	16381.31	-0.82%	5.26%	0.05%	7.29%
S&P/ASX200	7141.40	-0.09%	-2.66%	-3.09%	-0.78%

U.S. markets

The S&P 500 ended nearly flat on Friday as gains in defensive sectors and energy offset weakness in megacap growth stocks, while investors looked toward next week's speech by Federal Reserve Chair Jerome Powell.- Reuters

Preview

Fundamental

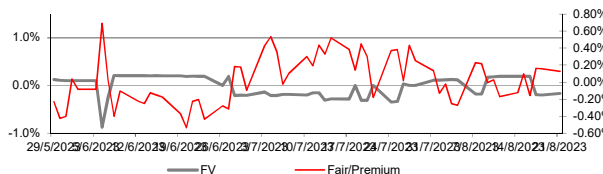
Expect futures to trade on a cautious note today following mixed overnight Wall Street and waiting for next week's speech by Federal Reserve Chair Jerome Powell while losses could be limited by stronger overnight crude oil prices and a potential of bargain buying activities. Major U.S. stock indexes showed mixed performance on Friday, but experienced a more than 2% decline for the week, intensifying August's losses, with Treasury yields reached years-high as participants favouring government bonds for security coupled with China's economic challenges that lead to another week of losses for key market benchmarks. In the region, Asian bourses faced a downturn, heading for their most difficult week in eight, as a renewed selloff in China persisted despite policymakers' further steps to support the market amid rising concerns over developers' defaults and concerns about heightened US interest rates added to apprehension. At home, the FBM KLCI extended its losses and closed marginally lower on Friday, driven by persistent profit-taking in specific financial services, industrial products, and services counters, in line with the prevailing weaker sentiment among regional bourses, reflecting the global sell down trend and worries about potential real estate disaster in China. The index closed at 1,446.09, fell 1.89 points, with top losers CIMB, GENT, SIME, PBK, TMK and MAXIS shares. Futures to cash basis weakened to 0.5 points discounts from Par.

Technical

Futures contract opened gap down and traded in negative territory throughout the trading session on persistent selling pressure on spilled over weakness in the underlying cash as selling activities continued and following regional peers' weakness. The August futures contract settled 2.0 points lower at 1,445.50, forming a short black bodied candlestick with shorter upper and longer bottom shadow, indicating selling activity dominated the session. On the technical perspective, MACD remained issue a sell signal while RSI indicator lingered at neutral region. Therefore, expect futures to continue its lacklustre mode today on the back of mixed overnight U.S. equities and lacking of fresh local catalyst while downside could be limited by gains in crude oil prices and a potential of bargain buying activities after recent rout. Thus, the support and resistance can be eyed at 1,435.0 and 1,450.0 respectively.

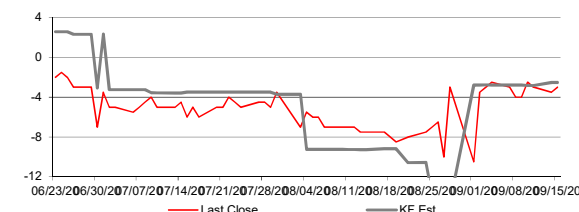
Premium to Fair

1.86 Pts 0.13%



Futures Roll

3m Avg -2.46 Last -15.00 KF FV -20.13



FBMKLCI Volatility

30 Days 8.00% 60 Days 7.84% 90 Days 7.15%

