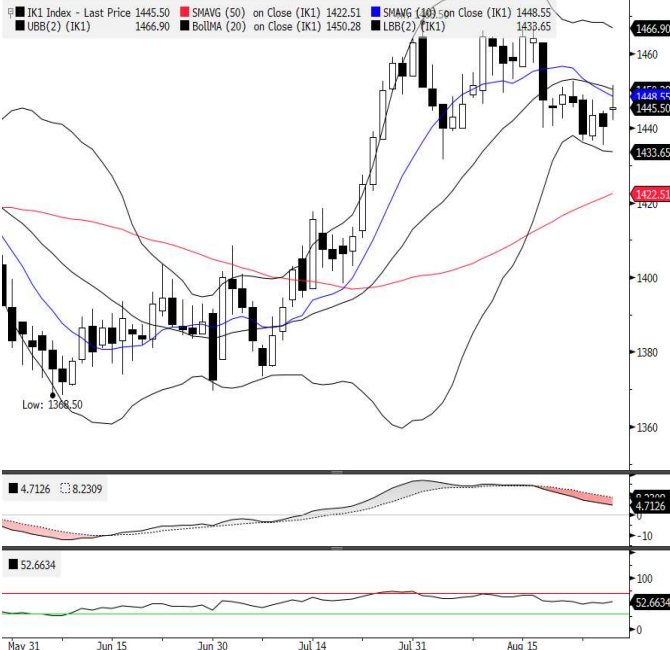


FBMKLCI Futures daily chart



IK1 Index (Generic Ist "IK" Future) DAILY REPORT CHART Daily 30194V2023-28AUG2023 Copyright© 2023 Bloomberg Finance L.P. 28-Aug-2023 18:39:40

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	1444.06	-0.35	1445.31	1441.78	110 Mn					1456.40	1438.51	
AUG 23	1445.50	5.00	1451.50	1442.00	23996	20,417	-9,377	-145.72 Mn	35,825	556.71 Mn	0.00	0.00
SEP 23	1424.00	4.00	1431.00	1421.00	22709	24,616	10,703	163.85 Mn	8,189	125.36 Mn	0.00	0.00
DEC 23	1428.00	4.00	1434.00	1425.00	81	406	13	.2 Mn	925	14.20 Mn	0.00	0.00
MAR 24	1419.00	3.50	1425.00	1416.50	44	282	20	.31 Mn	732	11.16 Mn	0.00	0.00
					46,830	45,721	1,359	18.64 Mn	45,671	707.43 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	0.13	0.00	0.00	0.13	
SEP 23	29/9/2023	4.01	22.91	-18.90	22.91	-18.90
Roll FV				-19.03		-19.03

Benchmark Indices		Relative to FBMKLCI			
Source: Bloomberg	Last	1d Chg	6m Chg	3m Chg	6m Chg
FBMKLCI	1444.06	-0.02%	-0.70%	4.16%	4.05%
FBM100	10356.11	0.12%	0.82%	0.44%	1.53%
FBMEMAS	10681.52	0.18%	0.97%	0.65%	1.68%

Local Sector Performance againts FBMKLCI				
Sector	1d Chg	3m Chg	6m Chg	
Financial	0.03%	2.98%	0.68%	
Plantation	-0.12%	-0.49%	3.42%	
Utilities	0.00%		0.00%	
Currencies	Last	1d Chg	3m Chg	6m Chg
USDMYR	4.6510	-0.09%	1.01%	3.65%
CNYMYR	0.6386	0.29%	-1.92%	-1.29%
Dollar Index (DXY)	103.941	-0.11%	-0.25%	-0.88%
MYR to DXY		-0.03%	-1.25%	-4.37%

World Equity Indices					
Source: Bloomberg	Last	1d Chg	6m Chg	3m Chg	6m Chg
USA					
Dow Jones	34559.98	0.62%	5.83%	1.60%	6.57%
S&P 500	4433.31	0.63%	11.67%	2.56%	12.45%
NASDAQ	13705.13	0.84%	19.64%	2.76%	20.48%
Europe					
DAX	15792.61	1.03%	2.78%	-3.69%	3.50%
CAC	7324.71	1.32%	0.78%	-2.43%	1.49%
FTSE100	7338.58	0.07%	-6.83%	-6.39%	-6.17%
EURO Stoxx	455.41	0.89%	-1.24%	-3.86%	-0.54%
Asia Pacific					
Nikkei 225	32169.99	1.73%	17.21%	0.21%	18.04%
Hang Seng	18130.74	0.97%	-8.37%	-4.91%	-7.72%
Straits Times	3213.68	0.75%	-1.50%	-2.15%	-0.81%
KOSPI	2547.17	0.15%	5.57%	-3.15%	6.31%
TAIEX	16509.26	0.17%	6.49%	-3.45%	7.23%
S&P/ASX200	7164.30	0.06%	-1.30%	-3.43%	-0.60%

**U.S. markets**  
Wall Street ended higher on Monday, with gains in 3M and Goldman Sachs ahead of key inflation and jobs data this week that will offer more clues on the Federal Reserve's interest rate path. - Reuters

Preview

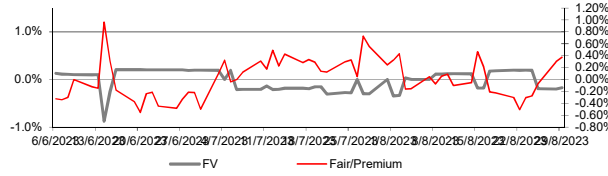
Fundamental

Expect futures to trade range bound with slight upward bias today on improving sentiment around the region following Wall Street higher and crude oil gains while in the absence of fresh local impetus and ahead of U.S. economic data might cap gains. Stateside, all three major U.S. indexes advanced Monday but closed off session highs amid light trading at the start of what is considered the last unofficial week of summer, one jam-packed with closely watched economic indicators that could affect whether the Federal Reserve will take a rate-hike breather in September. On the external front, Asian bourses rallied on Monday after China announced measures to support its ailing markets, but Western markets remained cautious ahead of European and U.S. economic data expected later in the week due to determine central bankers' next steps. At home, the FBM KLCI extended its lacklustre mode to end marginally lower, bucking regional peers upbeat trend as selling pressure persist in selected index heavyweights on lingering concerns over weaker global economic activities and ahead of U.S economic data. The index closed at 1,444.06, fell 0.35 points, led by the losses in PCHEM, MAXIS, AMM, RHBBANK and DLG shares. Futures to cash basis strengthened to 1.5 points discount from 4 points discount.

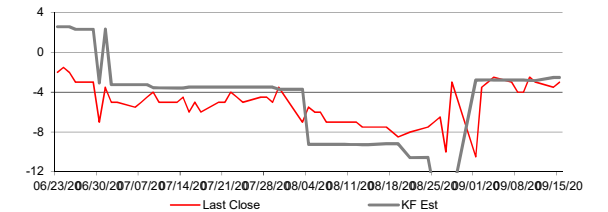
Technical

The futures contract reverse course and finished higher, on bargain buying resonating gains in the overnight Wall Street and sturdy regional peers' performance against softer underlying cash market on lack of buying support. The August futures contract rose 5 points at 1,445.5, forming a short-white bodied candlestick with long top and long bottom shadow which indicated bulls managed to seize control of the session despite bears tries to take charge. Technical viewpoint, MACD indicator issue a sell signal while RSI indicators lingered at neutral region. However, expect futures to trade cautiously higher today on the back of extended gains on U.S. equities market and crude oil upbeat performance while traders awaiting a raft of economic figures over the next few days for clues on the outlook for global central bank policy could limit the upside. The trading range of today's session can be found at 1,440.0 and 1,456.0 respectively.

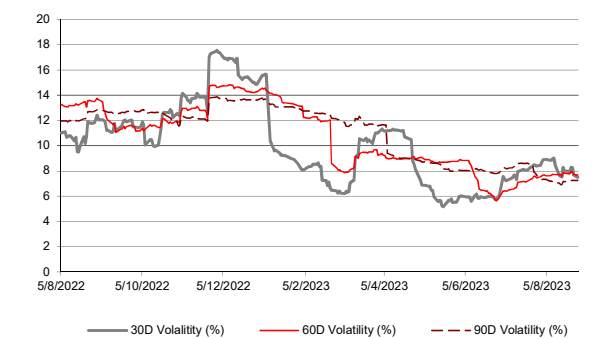
Premium to Fair 5.39 Pts 0.37%



Futures Roll 3m Avg -2.46 Last -21.50 KF FV -19.03



FBMKLCI Volatility 30 Days 7.50% 60 Days 7.68% 90 Days 7.26%



Source: Bloomberg