

FBMKLCI Futures daily chart



IK1 Index (Generic list "IK" Future) DAILY REPORT CHART Daily 16H4V2023-14AUG2023 Copyright© 2023 Bloomberg Finance L.P. 14-Aug-2023 18:36:23

Source: Bloomberg

Contract	Sett	Change	High	Low	Volume	Open Int	O/I chg	O/I chg		Open Interest		Previous Week	
								Value USD	3mth avg	Value USD	High	Low	
FBMKLCI	1457.00	-0.16	1457.43	1452.15	116 Mn							1462.03	1441.63
AUG 23	1458.00	0.50	1463.00	1453.00	4981	32,554	623	9.84 Mn	36,478	576.14 Mn		0.00	0.00
SEP 23	1441.50	0.00	1446.00	1437.00	185	1,264	2	.03 Mn	7,586	118.45 Mn		0.00	0.00
DEC 23	1442.50	-0.50	1447.50	1439.00	26	289	-6	-.09 Mn	799	12.49 Mn		0.00	0.00
MAR 24	1434.00	-1.00	1439.00	1431.50	27	118	6	.09 Mn	504	7.84 Mn		0.00	0.00
					5,219	34,225	625	9.87 Mn	45,368	714.91 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	1.96	0.75	1.21	0.75	1.21
SEP 23	29/9/2023	5.87	24.37	-18.50	24.37	-18.50
Roll FV				-19.71		-19.71

Benchmark Indices		Relative to FBMKLCI				
Source: Bloomberg	Last	1d Chg	6m Chg	3m Chg	6m Chg	
FBMKLCI	1457	-0.01%	-2.10%	0.24%	-1.54%	
FBM100	10400.25	0.12%	-0.89%	0.44%	1.23%	
FBMEMAS	10712.41	0.16%	-1.06%	0.43%	1.06%	

Local Sector Performance againts FBMKLCI				
Sector	1d Chg	3m Chg	6m Chg	
Financial	0.07%	2.41%	3.06%	
Plantation	-0.18%	-0.15%	4.67%	
Utilities	0.00%		0.00%	

Currencies				
	Last	1d Chg	3m Chg	6m Chg
USDMYR	4.6157	0.60%	2.63%	6.17%
CNYMYR	0.6360	0.36%	-1.69%	-0.11%
Dollar Index (DXY)	103.19	0.34%	0.50%	-0.04%
MYR to DXY		-0.26%	-2.08%	-5.85%

World Equity Indices					
Source: Bloomberg	Last	1d Chg	6m Chg	3m Chg	6m Chg
USA					
Dow Jones	35307.63	0.07%	3.57%	3.14%	5.79%
S&P 500	4489.72	0.58%	8.55%	5.90%	10.87%
NASDAQ	13788.33	1.05%	15.29%	9.19%	17.75%
Europe					
DAX	15904.25	0.46%	3.40%	-2.78%	5.62%
CAC	7348.84	0.12%	1.87%	-3.59%	4.05%
FTSE100	7507.15	-0.23%	-5.62%	-5.82%	-3.60%
EURO Stoxx	459.86	0.15%	-0.55%	-3.90%	1.58%
Asia Pacific					
Nikkei 225	32059.91	-1.27%	16.57%	5.27%	19.07%
Hang Seng	18773.55	-1.58%	-9.80%	-8.55%	-7.86%
Straits Times	3247.70	-1.41%	-1.01%	-1.72%	1.11%
KOSPI	2570.87	-0.79%	5.89%	0.87%	8.16%
TAIEX	16393.66	-1.25%	6.23%	3.05%	8.50%
S&P/ASX200	7276.95	-0.86%	-1.02%	-2.59%	1.10%

U.S. markets
The S&P 500 and the Nasdaq closed higher on Monday as shares of chipmaker Nvidia surged following a bullish note from Morgan Stanley, leading gains in other megacap growth stocks. - Reuters

Preview

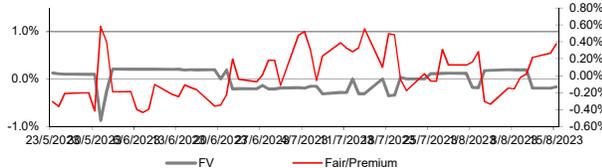
Fundamental

Expect futures to open higher today tracking U.S. equities market gains led by a sharp rise in tech stocks while upside could be limited as the region's focus turning to China's growing signs of economic malaise and weaker crude oil prices. Back in the state, U.S. stocks closed higher Monday, led by a sharp rise in tech stocks, as shares of chipmaker Nvidia surged following a bullish note from Morgan Stanley and as Wall Street attempts to shake off a rough August so far. Across the region, Asian stocks market edged lower on Monday, as China's property woes amplified the case for serious stimulus even as Beijing seems deaf to the calls, conflicting US economic data that rekindled concerns over the potential of the US Federal Reserve opting for another interest rate hike and escalating geopolitical tension in the Southwestern Black Sea weighed on the overall sentiment. Locally, the FBM KLCI erased earlier losses and closed marginally lower yesterday on lack of fresh buying catalyst as participants assessed post-state elections results and in line with weak regional trend. The index closed at 1,457.00, fell 0.16 points, with top losers were DLG, PMAH, MAY, PCHEM and MISC shares. Futures to cash basis strengthened to 1-point premium from Par.

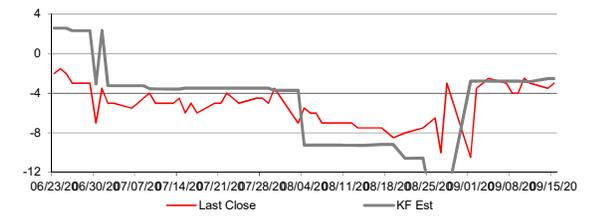
Technical

Futures contract opened slightly higher and swung between gains and losses throughout the trading session to close marginally higher, pressured by underlying cash market weakness and regional peers' bearish trend. The August futures contract settled 0.5 points higher at 1,458.00, forming a short black bodied candlestick with long upper and long bottom shadow, indicating an indecisiveness in direction. On the technical perspective, MACD remained issue a buy signal while RSI indicator lingered at neutral region. Thus, expect futures to open steadier today following gains in overnight U.S. stocks market while weaker crude oil prices and concerns about China's economic condition might limit the upside. Therefore, the support and resistance for today are envisaged at 1,453.0 and 1,465.0 respectively.

Premium to Fair		5.45 Pts		0.37%	
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Futures Roll	3m Avg	Last	KF FV
	-2.46	-16.50	-19.71



FBMKLCI Volatility	30 Days	60 Days	90 Days
	7.68%	7.71%	7.04%

