

# V.15 Pasaran Hadapan dan Opsyen: Penunjuk Terpilih<sup>1</sup>

## Futures and Options Markets: Selected Indicators<sup>1</sup>

| Tempoh<br><i>During</i> | KLOFFE <sup>2</sup>                        |   |                                | COMME <sup>3</sup>                         |   |                                |
|-------------------------|--|---|--------------------------------|--|---|--------------------------------|
|                         | Jumlah Urus Niaga<br><i>Total Turnover</i> | Purata Urus Niaga Harian<br><i>Average Daily Turnover</i> | Bukaan<br><i>Open Interest</i> | Jumlah Urus Niaga<br><i>Total Turnover</i> | Purata Urus Niaga Harian<br><i>Average Daily Turnover</i> | Bukaan<br><i>Open Interest</i> |
|                         | Bil Kontrak/No. of Contracts               |   |                                |  |   |                                |
| 1996                    | 77,281                                     | 312   | 1,312                          | 40,933                                     | 273   | 3,162                          |
| 1997                    | 382,974                                    | 1,544   | 7,614                          | 76,382                                     | 309   | 1,946                          |
| 1998                    | 771,244                                    | 3,135   | 1,650                          | 24,738                                     | 101   | 3,092                          |
| 1997 Apr./ Apr.         | 18,366                                     | 875   | 2,112                          | 5,052                                      | 241   | 3,361                          |
| Mei/ May                | 24,293                                     | 1,279   | 2,859                          | 7,263                                      | 382   | 3,353                          |
| Jun/ Jun.               | 19,991                                     | 952   | 2,604                          | 10,520                                     | 501   | 2,687                          |
| Jul./ Jul.              | 25,080                                     | 1,140   | 3,103                          | 13,893                                     | 632   | 3,830                          |
| Ogos/ Aug.              | 44,407                                     | 2,115   | 6,439                          | 7,505                                      | 357   | 3,892                          |
| Sept./ Sept.            | 61,236                                     | 2,916   | 5,492                          | 5,637                                      | 268   | 2,370                          |
| Okt./ Oct.              | 51,405                                     | 2,337   | 8,169                          | 5,218                                      | 237   | 2,590                          |
| Nov./ Nov.              | 54,654                                     | 2,733   | 8,089                          | 2,752                                      | 138   | 2,595                          |
| Dis./ Dec.              | 52,787                                     | 2,399   | 7,614                          | 1,196                                      | 57  | 1,946                          |
| 1998 Jan./ Jan.         | 48,767                                     | 2,869   | 8,787                          | 2,482                                      | 146   | 2,178                          |
| Feb./ Feb.              | 70,112                                     | 3,690   | 8,844                          | 2,741                                      | 144   | 2,526                          |
| Mac/ Mar.               | 57,992                                     | 2,636   | 8,603                          | 2,873                                      | 131   | 2,048                          |
| Apr./ Apr.              | 84,560                                     | 4,228   | 14,527                         | 1,783                                      | 89  | 2,569                          |
| Mei/ May                | 83,605                                     | 4,400   | 15,973                         | 1,944                                      | 102   | 3,207                          |
| Jun/ Jun.               | 94,850                                     | 4,311   | 18,442                         | 3,123                                      | 142   | 2,697                          |
| Jul./ Jul.              | 93,106                                     | 4,232   | 16,446                         | 2,028                                      | 92  | 3,782                          |
| Ogos/ Aug.              | 92,927                                     | 4,646   | 14,293                         | 2,458                                      | 123   | 3,922                          |
| Sept./ Sept.            | 75,348                                     | 3,588   | 681                            | 2,392                                      | 114   | 2,459                          |
| Okt./ Oct.              | 16,893                                     | 804   | 1,240                          | 872  | 42  | 2,679                          |
| Nov./ Nov.              | 25,484                                     | 1,214   | 1,519                          | 1,290                                      | 61  | 3,088                          |
| Dis./ Dec.              | 27,600                                     | 1,255   | 1,650                          | 752  | 36  | 3,092                          |
| 1999 Jan./ Jan.         | 23,755                                     | 1,397   | 2,682                          | 1,229                                      | 72  | 3,610                          |
| Feb./ Feb.              | 35,770                                     | 2,236   | 2,546                          | 412  | 27  | 3,790                          |
| Mac/ Mar.               | 34,817                                     | 1,583   | 2,048                          | 2,928                                      | 133   | 4,259                          |
| Apr./ Apr.              | 56,542                                     | 2,570   | 4,878                          | 4,644                                      | 211   | 5,607                          |
| Mei/ May                | 58,378                                     | 2,780   | 3,450                          | 2,145                                      | 102   | 6,592                          |
| Jun/ Jun.               | 46,973                                     | 2,135   | 3,939                          | 1,614                                      | 81  | 6,403                          |
| Jul./ Jul.              | 41,173                                     | 1,872   | 3,019                          | 1,710                                      | 64  | 6,572                          |
| Ogos/ Aug.              | 44,288                                     | 2,109   | 2,903                          | 2,752                                      | 131   | 6,472                          |
| Sept./ Sept.            | 29,451                                     | 1,339   | 1,909                          | 2,473                                      | 112   | 5,660                          |
| Okt./ Oct.              | 31,079                                     | 1,480   | 2,219                          | 3,175                                      | 151   | 6,257                          |
| Nov./ Nov.              | 17,584                                     | 879   | 2,141                          | 2,863                                      | 143   | 6,930                          |
| Dis./ Dec.              | 16,868                                     | 767   | 2,432                          | 3,049                                      | 139   | 7,107                          |
| 2000 Jan./ Jan.         | 39,595                                     | 2,084   | 3,152                          | 4,287                                      | 226   | 7,915                          |
| Feb./ Feb.              | 29,311                                     | 1,628   | 2,990                          | 2,114                                      | 117   | 8,154                          |
| Mac/ Mar.               | 38,877                                     | 1,767   | 2,891                          | 3,068                                      | 139   | 7,449                          |
| Apr./ Apr.              | 27,905                                     | 1,469   | 2,926                          | 1,775                                      | 93  | 7,327                          |
| Mei/ May                | 32,154                                     | 1,531   | 2,701                          | 3,003                                      | 143   | 6,933                          |

<sup>1</sup> Merujuk kepada urus niaga kontrak hadapan Indeks Komposit Kuala Lumpur dan kontrak hadapan Kadar Faedah Tawaran 3 bulan Antara Bank Kuala Lumpur (KLIBOR) untuk semua bulan kontrak masing-masing di KLOFFE and COMME<sup>3</sup>.

<sup>2,3</sup> KLOFFE dan MME masing-masing mula beroperasi pada bulan Disember 1995 dan bulan Mei 1996. COMME<sup>3</sup> telah ditubuhkan pada 7 Disember 1998 selepas pergabungan di antara Bursa Kewangan Malaysia dan Bursa Komoditi Kuala Lumpur

Sumber: Bursa Opsyen dan Kewangan Hadapan Kuala Lumpur dan Bursa Komoditi dan Kewangan Malaysia

<sup>1</sup> Refers to turnover of Kuala Lumpur Stock Exchange Composite Index futures and 3-month Kuala Lumpur Interbank Offered Rate (KLIBOR) futures for all contract months in KLOFFE and COMME<sup>3</sup> respectively.

<sup>2,3</sup> KLOFFE and MME commenced operations in December 1995 and May 1996 respectively. COMME<sup>3</sup> was established after the merger between Malaysia Monetary Exchange and Kuala Lumpur Commodity Exchange on 7 December 1998.

Source: Kuala Lumpur Options and Financial Futures Exchange and Commodity and Monetary Exchange of Malaysia.