

Trading of 3-year Korean Treasury Bond (KTB) Futures set a record high for the year

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On September 12, 2014, 3-year KTB futures trading achieved a record-high daily trading volume of about 400 thousand contracts equivalent to KRW 43 trillion for the year.

Together with the increase of trading with a view to roll-over of contracts of delivery month for which the expiration date (September 17, Tue.) arrives, it seems to be resulted from today's decision of base rate by the Monetary Policy Committee and expectation for additional reduction of the base rate in the near future.

10-year KTB futures trading also made the second-high record of KRW 8.6 trillion equivalent to 73 thousand contracts, approaching the record volume of KRW 8.7 trillion equivalent to 76 thousand contracts for the year.

Thanks to favorable KTB futures trading, the total trading volume of the derivatives market also broke the record with KRW 74.5 trillion, compared with previous KRW 69.6 trillion, excepting the global trading.

« Average Daily Trading of 3-Year KTB Futures »

(unit: contract, KRW mil.)

	2012	2013	2014	Today(9.12)
Trading volume	119,871	118,591	82,128	401,298
Trading value	12,612,701	12,583,434	8,723,726	42,999,820

In addition to two (2) flagship products, KOSPI 200 Futures and KOSPI 200 Options, the KRX derivatives market has more world-class products such as interest and currency products.

- US Dollar Futures ranked 7th and 3-year KTB futures 10th globally based on trading volume at the end of 2013.
- KOSPI 200 Option and Futures ranked 2nd and 8th in the world, respectively.

※ The KRX press release is posted on its web site. (<http://www.krx.co.kr>)