

Underlying basket bonds designated for 2023 March contract settlements of 3-year, 5-year and 10-year KTB futures

The Korea Exchange (KRX) designated underlying basket bonds to produce the final settlement prices of 2023 March contracts of 3-year (KTB3F2303), 5-year (KTB5F2303) and 10-year (KTB10F2303) KTB futures whose trades start on September 21, 2022.

✧ Underlying basket bonds for 2023 March contract of 3-year KTB futures (KTB3F2303)

Issue Name	Code. No.	Issue Date	Maturity	Coupon Rate
Treasury03125-2506(22-4)	KR103501GC66	June 10, 2022	June 10, 2025	3.125%
Treasury01875-2412(21-10)	KR103501GBC2	December 10, 2021	December 10, 2024	1.875%
Treasury03125-2709(22-8)	KR103501GC90	September 10, 2022	September 10, 2027	3.125%

✧ Underlying basket bonds for 2023 March contract of 5-year KTB futures (KTB5F2303)

Issue Name	Code. No.	Issue Date	Maturity	Coupon Rate
Treasury03125-2709(22-8)	KR103501GC90	September 10, 2022	September 10, 2027	3.125%
Treasury02375-2703(22-1)	KR103501GC33	March 10, 2022	March 10, 2027	2.375%

✧ Underlying basket bonds for 2023 March contract of 10-year KTB futures (KTB10F2303)

Issue Name	Code. No.	Issue Date	Maturity	Coupon Rate
Treasury03375-3206(22-5)	KR103502GC65	June 10, 2022	June 10, 2032	3.375%
Treasury02375-3112(21-11)	KR103502GBC0	December 10, 2021	December 10, 2031	2.375%

The KRX selects bonds* to be included in the basket for the calculation of final settlement prices of KTB futures from among the treasury bonds that make interest payments on a semiannual basis in accordance with Article 20-9(4) of the Enforcement Rules of the Derivatives Market Business Regulation.

* KTB futures are derivative products based on a treasury bond with a face value of KRW 100 and a coupon rate of 5 percent as an underlying asset. As this treasury bond does not exist in reality, however, the KRX combines previously issued treasury bonds to make them similar to the underlying asset, creating a bond basket. These bonds are reference bonds used to calculate the final settlement prices of KTB futures.

The yields of bonds in the basket are produced by the Korea Financial Investment Association (KFIA) twice a day, at 11:30 and 16:00, and published through KFIA's website, KOSCOM's CHECK terminals, the Yonhap Infomax, etc.

For any inquiry, please contact Derivatives Market Operations II Team at derivmkt.gobal@krx.co.kr

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