

Circular C-DF-09/2023

List of deliverable bonds and conversion factors for
the ten-year Notional Government Bond

BME CLEARING

30 November 2023

Segment: Financial Derivatives
Effective Date: 30 November 2023
Replaces: C-DF-07/2023

New maturity September 2024 is included.

LIST OF DELIVERABLE BONDS AND CONVERSION FACTORS FOR THE TEN-YEAR NOTIONAL GOVERNMENT BOND (Expiries)

	CONTRACT	FB10H4	FB10M4	FB10U4
	EXPIRATION DATE	(11/03/2024)	(10/06/2024)	(10/09/2024)
ISSUE	2.55/22			
CODE	ES0000012K61	0.772399	N.E.	N.E.
EXPIRE	31.10.32			
ISSUE	3.15/23			
CODE	ES0000012L52	0.803814	0.807907	0.811973
EXPIRE	30.04.33			
ISSUE	3.55/23			
CODE	ES0000012L78	0.824282	0.827672	0.831279
EXPIRE	31.10.33			

The Futures Contract on the 10-year Government Bond FB10U4 is admitted to trading and registering from December 8th, 2023.

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