

Circular C-DF-05/2024

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

BME CLEARING

6 June 2024

Segment: Financial Derivatives

Effective Date: 6 June 2024

Replaces: C-DF-09/2023

New maturity March 2025 is included.

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

	CONTRACT	FB10U4	FB10Z4	FB10H5
	EXPIRATION DATE	(10/09/2024)	(10/12/2024)	(10/03/2025)
ISSUE	3.15/23			
CODE	ES0000012L52	0.811973	N.E.	N.E.
EXPIRE	30.04.33			
ISSUE	3.55/23			
CODE	ES0000012L78	0.831279	0.834807	0.838190
EXPIRE	31.10.33			
ISSUE	3.25/24			
CODE	ES0000012M85	0.802871	0.806690	0.810639
EXPIRE	30.04.34			

The Futures Contract on the 10-year Government Bond FB10H5 is admitted to trading and registering from June 6th, 2024.

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