

Circular C-DF-05/2025

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

BME CLEARING

28 May 2025

Segment: Financial Derivatives

Effective Date: 28 May 2025

Replaces: C-DF-03/2025

New maturity March 2026 is included.

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

CONTRACT		FB10U5	FB10Z5	FB10H6
EXPIRATION DATE		(10/09/2025)	(10/12/2025)	(10/03/2026)
ISSUE	3.25/24			
CODE	ES0000012M85	0.818556	N/A	N/A
EXPIRE	30.04.34			
ISSUE	3.45/24			
CODE	ES0000012N35	0.824395	0.828071	0.831602
EXPIRE	31.10.34			
ISSUE	3.55/25			
CODE	ES0000012O67	0.824332	0.827733	0.831274
EXPIRE	30.04.35			

The Futures Contract on the 10-year Government Bond FB10H6 is admitted to trading and registering from June 7th, 2025.

2025 Bolsas y Mercados Españoles, Sociedad Holding de Mercados y Sistemas Financieros S. A. Todos los derechos reservados.

BME
Plaza de la Lealtad,1
Palacio de la Bolsa
28014 Madrid

www.bolsasymercados.es

