

Circular C-DF-07/2025

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

BME CLEARING

27 August 2025

Segment: Financial Derivatives

Effective Date: 27 August 2025

Replaces: C-DF-05/2025

New maturity June 2026 is included.

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

CONTRACT		FB10Z5	FB10H6	FB10M6
EXPIRATION DATE		(10/12/2025)	(10/03/2026)	(10/03/2026)
ISSUE	3.45/24			
CODE	ES0000012N35	0.828071	0.831602	N/D
EXPIRE	31.10.34			
ISSUE	3.15/25			
CODE	ES0000012O67	0.799676	0.803761	0.807907
EXPIRE	30.04.35			

The Futures Contract on the 10-year Government Bond FB10M6 is admitted to trading and registering from September 9th, 2025.

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

www.bolsasymercados.es

