

Circular C-DF-02/2026

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

BME CLEARING

4 March 2026

Segment: Financial Derivatives
Effective Date: 4 March 2026
Replaces: C-DF-09/2025

New maturity December 2026 is included.

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

	CONTRACT	FB10H6	FB10M6	FB10U6	FB10Z6
	EXPIRATION DATE	(10/03/2026)	(10/06/2026)	(10/09/2026)	(10/12/2026)
ISSUE	3,45/24				
CODE	ES0000012N35	0,831602	N/D	N/D	N/D
EXPIRE	31.10.2034				
ISSUE	3,15/25				
CODE	ES0000012O67	0,803761	0,807907	0,811973	N/D
EXPIRE	30.04.2035				
ISSUE	3,20/25				
CODE	ES0000012P33	0,799169	0,803096	0,807200	0,811232
EXPIRE	31.10.2035				

The Futures Contract on the 10-year Government Bond FB10Z6 is admitted to trading and registering from March 10th, 2026.

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