



**London**  
**STOCK EXCHANGE**

**EDX London Limited**

**Exchange Notice 2006/031**

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## Fixing yields for expiration

Listed below are the fixing values used for expiration for the March Cleared Only Contracts based on Swedish Government and Mortgage Bond Contracts.

R200	2.755
R500	3.245
R1000	3.500
ST200	2.940
ST500	3.485
NBHYP200	2.650
NBHYP500	3.375
SPA200	2.950
SPA500	3.390
SB500	3.370
VX600	
FRA06O	
3NFRA06O	
6NFRA06O	
12NFRA06O	

## Further Information

If you have any questions concerning this notice, please contact Simon Tyrrell on +44 (0)20 7797 4686.

London,  
9 March 2006

**Lee Betsill**  
**Head of Operations**

**Simon Tyrrell**  
**Market Surveillance Manager**