



## EDX London Limited

### Exchange Notice 2008/065

**EDX London Limited**

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Listed below are the fixing values used for monthly cash settlement for Cleared Only Contracts based on Swedish Government and Mortgage Bond Contracts and Swedish and Norwegian Short-term Interest rate products.

### Fixing yields for monthly cash settlement

R2RR	3,820	R2UU	3,820
R5RR	3,800	R5UU	3,800
R10RR	4,010	R10UU	4,010
ST2RR	4,565	ST5RR	4,713
SPA2RR	4,610	SPA5RR	4,720
NBHYP2RR	4,565	NBHYP5RR	4,688
SB5RR	4,705		
FRA08R	4,635	FRA08U	4,428
FRA08X	4,295	FRA09O	4,213
FRA09R	4,170	FRA09U	4,175
FRA09X	4,205	FRA10O	4,245
FRA10R	4,290	FRA10U	4,335
FRA10X	4,380	FRA11O	4,400
3NFRA08R	6,070	3NFRA08U	5,890
3NFRA08X	5,710	3NFRA09O	5,505
3NFRA09R	5,345	3NFRA09U	5,175
6NFRA08R	6,130	6NFRA08U	5,955

6NFRA08X	5,750	6NFRA09O	5,565
12NFRA08R	6,028	12NFRA08U	5,800
12NFRA08X	5,620	12NFRA09O	5,480

DISCOUNT RATES:

STIBR	4,802	NIBR	6,045
STIBU	4,871	NIBU	6,194
STIBX	4,832	NIBX	6,186
STIBO	4,779	NIBO	6,155

**Further Information**

If you have any questions concerning this notice please contact Sarah Rogers on +44 (0)20 7797 4649.

London  
1 April 2008

**Sarah Rogers**  
Head of Market Operations

**Simon Lodder**  
Market Regulation & Compliance Manager