



London
STOCK EXCHANGE

EDX London Limited

Exchange Notice 2008/195

EDX London Limited

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Fixing yields for expiration

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

R200	1,460	R2RR	1,460
R500	2,040	R5RR	2,040
R1000	2,432	R10RR	2,432
ST200	2,740	ST500	3,415
SPA200	2,975	SPA500	3,510
NBHYP200	2,910	NBHYP500	3,340
SB500	3,440		
FRA09O	1,620	FRA09R	1,572
FRA09U	1,665	FRA09X	1,942
FRA10O	2,080	FRA10R	2,245
FRA10U	2,367	FRA10X	2,528
FRA11O	2,740	FRA11R	2,840
FRA11U	2,935	FRA11X	3,030

Further Information

If you have any questions concerning this notice please contact Market Operations on +44 (0)20 7797 3617.

London
30 December 2008

Sarah Rogers
Head of Market Operations

Mike Eaton
Head Exchange Broker

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Registered in England & Wales No 4567917
Registered office: 10 Paternoster Square, London EC4M 7LS

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