



London
STOCK EXCHANGE

EDX London Limited

Exchange Notice 2009/140

EDX London Limited

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Fixing yields for monthly cash settlement

R2XX	0.990	R200	2.445
R5XX	2.765	R500	3.201
R10XX	3.405	R1000	3.591
ST2XX	2.330		
ST5XX	3.690		
SPA2XX	1.715		
SPA5XX	3.555		
NBHYP2XX	1.655		
NBHYP5XX	3.505		
SB5XX	3.500		
FRA09X	0.563	FRA100	0.820
FRA10R	1.260	FRA10U	1.735
FRA10X	2.233	FRA110	2.633
FRA11R	2.947	FRA11U	3.195
FRA11X	3.387	FRA120	3.533
FRA12R	3.662	FRA12U	3.750
3NFRA09X	2.300	3NFRA100	2.680
3NFRA10R	3.082	3NFRA10U	3.448
3NFRA10X	3.790	3NFRA110	4.045
3NFRA11R	4.220	3NFRA11U	4.330
6NFRA09X	2.678	6NFRA100	3.055
6NFRA10R	3.415	6NFRA10U	3.745
12NFRA09X	3.290	12NFRA100	3.570
12NFRA10R	3.865	12NFRA10U	4.135

Further Information

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

London
30 September 2009

Mike Eaton
Head Exchange Broker

Simon Lodder
Head of Market Regulation