



London
STOCK EXCHANGE

EDX London Limited

Exchange Notice 2009/149

EDX London Limited

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Fixing yields for monthly cash settlement

R2XX	0.730	R200	2.250
R5XX	2.630	R500	3.025
R10XX	3.295	R1000	3.480
ST2XX	2.160		
ST5XX	3.590		
SPA2XX	1.550		
SPA5XX	3.465		
NBHYP2XX	1.475		
NBHYP5XX	3.410		
SB5XX	3.390		
FRA09X	0.475	FRA100	0.595
FRA10R	1.003	FRA10U	1.495
FRA10X	2.050	FRA11O	2.509
FRA11R	2.883	FRA11U	3.173
FRA11X	3.362	FRA12O	3.483
FRA12R	3.608	FRA12U	3.688
3NFRA09X		3NFRA100	
3NFRA10R		3NFRA10U	
3NFRA10X		3NFRA11O	
3NFRA11R		3NFRA11U	
6NFRA09X		6NFRA100	
6NFRA10R		6NFRA10U	
12NFRA09X		12NFRA100	
12NFRA10R		12NFRA10U	

Further Information

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

London
30 October 2009

Mike Eaton
Head Exchange Broker

Simon Lodder
Head of Market Regulation