



London
STOCK EXCHANGE

EDX London Limited

Exchange Notice 2009/150

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	FRA110	2.509
FRA11R	2.883	FRA11U	3.173
FRA11X	3.362	FRA120	3.483
FRA12R	3.608	FRA12U	3.688
3NFRA09X	2.215	3NFRA100	2.555
3NFRA10R	2.955	3NFRA10U	3.295
3NFRA10X	3.650	3NFRA110	3.950
3NFRA11R	4.200	3NFRA11U	4.350
6NFRA09X	2.560	6NFRA100	2.910
6NFRA10R	3.270	6NFRA10U	3.600
12NFRA09X	3.135	12NFRA100	3.410
12NFRA10R	3.725	12NFRA10U	4.015

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