

## *SURF FEED DATA CHANGE NOTIFICATION*

Number: **DCN0070** Issue Date: Total Pages: Previous DCN: **0069** Dated: 27-Aug-04  
 Issued by: A. McGee Contact: 24 hr. Help Desk: +44 (0) 1481 714140 <mailto:support@tullettfinancial.com>

ID	Effective Date	Description	SURF Feed Information			
			Market Group	Inst Code	Stub	Periods
<b>A</b>	Immediate	Enhance SwapMarker™ Currency Basis Swap - CAD	AS	CBS	ASCBS	20Y & 30Y
<b>B</b>	Immediate	Enhance Capital Market Currency Basis Swap - CAD	CM	CBS	CMCBS	20Y & 30Y
<b>C</b>	Immediate	Add SwapMarker™ ATM Swaption Straddle Strikes - USD	AS	STR	ASSTR	see SwapMarker Record List (version 3.7 for a full list of available records)
<b>D</b>	Immediate	Add SwapMarker™ ATM Swaption Premiums (bps) - USD	AS	PRE	ASPRE	see SwapMarker Record List (version 3.7 for a full list of available records)
<b>E</b>	08-Oct-04	Remove SwapMarker™ Bankers Acceptances	AS	BAC	ASBAC	All periods
<b>F</b>	08-Oct-04	Remove TreasuryMarker™ Bankers Acceptances	TM	BAC	TMBAC	All periods
<b>G</b>	04-Oct-04	Change SwapMarker™ Yankee Certificates of Deposit – remove fields 996 (Early) & 997 (Late). Add fields 22 (Bid) & 25 (Ask).	AS	YCD	ASYCD	All periods
<b>H</b>	04-Oct-04	Change TreasuryMarker™ Yankee Certificates of Deposit – remove fields 996 (Early) & 997 (Late). Add fields 22 (Bid) & 25 (Ask).	TM	YCD	TMYCD	All periods
<b>I</b>	04-Oct-04	SwapMarker™ Yankee Certificates of Deposit – Remove periods	AS	YCD	ASYCD	04M & 05M
<b>J</b>	04-Oct-04	Enhance SwapMarker™ Yankee Certificates of Deposit – Add periods	AS	YCD	ASYCD	09M & 12M

ID	Effective Date	Description	SURF Feed Information			
			Market Group	Inst Code	Stub	Periods
<b>K</b>	04-Oct-04	TreasuryMarker™ Yankee Certificates of Deposit – Remove periods	TM	YCD	TMYCD	04M & 05M
<b>L</b>	04-Oct-04	Enhance TreasuryMarker™ Yankee Certificates of Deposit – Add periods	TM	YCD	TMYCD	09M & 12M
<b>M</b>	04-Oct-04	Enhance SwapMarker™ Interest Rate Swaps – AUD Add periods	AS	IRS	ASIRS	06YA5S6BB, 08YA5S6BB, 09YA5S6BB, 12YA5S6BB & 15YA5S6BB
<b>N</b>	04-Oct-04	Change layout of SwapMarker™ US Money Market & Key Rates page	AS	PAG	ASPAG	SMKR200
<b>O</b>	04-Oct-04	Change layout of TreasuryMarker™ US Money Market & Key Rates page	TM	PAG	TMPAG	TMKR5
<b>P</b>	11-Oct-04	Enhance SwapMarker™ Currency Interest Rate Swaption Volatilities - CAD	AS	SWO	ASSWO	07Y01Y – 07Y05Y inclusive, 07Y07Y & 07Y10Y, 10Y01Y – 10Y05Y inclusive, 10Y07Y & 10Y10Y

For all downloadable documentation please check our website [www.tullettfinancial.com](http://www.tullettfinancial.com)