

SURF FEED DATA CHANGE NOTIFICATION

Number: **DCN0073** Issue Date: 01-Nov-04 Total Pages: 2 Previous DCN: **0072** Dated: 11-Oct-04
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ID	Effective Date	Description	SURF Feed Information			
			Market Group	Inst Code	Stub	Periods
A	01-Nov-04	Remove expiries for SwapMarker™ Currency Interest Rate Swaption Volatilities - KRW	AS	SWH	ASSWH	07Y & 10Y expiries vs 1Y, 2Y, 3Y, 5Y, 7Y & 10Y
B	01-Nov-04	Remove expiries for SwapMarker™ Currency Interest Rate Swaption Volatilities - NTD	AS	SWH	ASSWH	07Y & 10Y expiries vs 1Y, 2Y, 3Y, 5Y, 7Y & 10Y
C	01-Nov-04	Remove expiries for SwapMarker™ Currency Interest Rate Swaption Volatilities - THB	AS	SWH	ASSWH	07Y & 10Y expiries vs 1Y, 2Y, 3Y, 5Y, 7Y & 10Y
D	01-Nov-04	Remove tenors for SwapMarker™ Interest Rate Swaps – HUF	AS	IRS	ASIRS	06MA5A03L & 09MA5A03L
E	01-Nov-04	Remove tenor for SwapMarker™ Interest Rate Swaps – PLN	AS	IRS	ASIRS	11YA5A06L
F	01-Nov-04	Add SwapMarker™ ZAR Asset Spreads	AS	ZA-	ASZA-	02Y-10Y inclusive, 12Y, 15Y, 20Y, 25Y & 30Y
G	01-Nov-04	Add SwapMarker™ Interest rate Swap Spreads – ZAR	AS	SSP	ASSSP	01Y02Y, 02Y03Y, 03Y04Y, 04Y05Y, 05Y10Y, 10Y15Y, 10Y20Y & 10Y30Y
H	01-Nov-04	Enhance coverage time of SwapMarker™ Forward Overnight Index Swaps – USD – additionally updated in London time	AS	OIF	ASOIF	All periods
I	01-Nov-04	Remove Capital Market Overnight Index Swaps – JPY	CM	OIS	CMOIS	All periods
J	01-Nov-04	Remove Money Markets Cash Deposits – USJ	MM	DEP	MMDEP	All periods

ID	Effective Date	Description	SURF Feed Information			
			Market Group	Inst Code	Stub	Periods
K	01-Nov-04	Temporary removal of Money Market Foreign Exchange Forward – EUR/ZAR	MM	FWD	MMFWD	All periods
L	01-Nov-04	Temporary removal of Money Market Foreign Exchange Forward – USD/ZAR	MM	FWD	MMFWD	All periods
M	01-Nov-04	Temporary removal of Money Market Foreign Exchange Forward – EUR/PLN	MM	FWD	MMFWD	All periods
N	01-Nov-04	Remove expiries for Currency Interest Rate Swaption Volatilities - KRW	OP	SWH	OPSWH	07Y & 10Y expiries vs 1Y, 2Y, 3Y, 5Y, 7Y & 10Y
O	01-Nov-04	Remove expiries for Currency Interest Rate Swaption Volatilities - NTD	OP	SWH	OPSWH	07Y & 10Y expiries vs 1Y, 2Y, 3Y, 5Y, 7Y & 10Y
P	01-Nov-04	Remove expiries for Currency Interest Rate Swaption Volatilities - THB	OP	SWH	OPSWH	07Y & 10Y expiries vs 1Y, 2Y, 3Y, 5Y, 7Y & 10Y
Q	01-Nov-04	Remove tenors for capital Markets Interest Rate Swaps – HUF	CM	IRS	CMIRS	06MA5A03L & 09MA5A03L
R	01-Nov-04	Remove tenor for capital Markets Interest Rate Swaps – PLN	CM	IRS	CMIRS	11YA5A06L
S	01-Nov-04	Change coverage time of Money Markets Cash Deposits – CAD – updated in Asian time zone only.	MM	DEP	MMDEP	All periods
T	01-Nov-04	Change coverage time of Money Markets Cash Deposits – AUD & NZD – updated in Asian time zone only.	MM	DEP	MMDEP	All periods
U	01-Nov-04	Change coverage time of Money Market Foreign Exchange Forward (Dealing Prices) – AUD/USD, GBP/USD, USD/CAD & USD/JPY – updated in Asian & North American time zone only	MM	FDD	MMFDD	All periods
V	01-Nov-04	Change coverage time of Money Market Foreign Exchange Forward (Dealing Prices) – NZD/USD updated in Asian time zone only	MM	FDD	MMFDD	All periods

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