

SURF FEED DATA CHANGE NOTIFICATION

Number: **DCN0077** Issue Date: 26-Nov-2004 Total Pages: 2 Previous DCN: **0076** Dated: 17-Nov-2004
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ID	Effective Date	Description	SURF Feed Information			
			Market Group	Inst Code	Stub	Periods
A	01-Dec-2004	Add SwapMarker™ Interest Rate Swaps – SKK	AS	IRS	ASIRS	01YA0A06L - 10YA0A06L inclusive, 12YA0A06L, 15YA0A06L & 20YA0A06L
B	01-Dec-2004	Add SwapMarker™ Forward Rate Agreements – SKK	AS	FRA	ASFRA	01M04M, 02M05M, 03M06M, 06M09M, 09M12M, 03M09M, 06M12M, 09M15M, 12M18M & 18M24M
C	01-Dec-2004	Add SwapMarker™ Currency Basis Swaps – SKKEUR	AS	CBS	ASCBS	01Y, 02Y, 03Y, 04Y, 05Y, 07Y & 10Y
D	Immediate	Enhance SwapMarker™ Interest Rate Swaps – CZK	AS	IRS	ASIRS	20YA0A06L, 25YA0A06L & 30YA0A06L
E	Immediate	Add SwapMarker™ Currency Basis Swaps – CZKEUR	AS	CBS	ASCBS	01Y, 02Y, 05Y, 07Y & 10Y
F	15-Dec-2004	Enhance SwapMarker™ Overnight Index Swaps – USD	AS	OIS	ASOIS	13MA0A0NL, 14MA0A0NL & 15MA0A0NL,
G	15-Dec-2004	Enhance SwapMarker™ Forward Overnight Index Swaps – USD	AS	OIF	ASOIF	07M10M, 08M11M, 09M12M, 10M13M, 11M14M, 12M15M, 13M16M, 14M17M & 15M18M
H	01-Dec-2004	Add SwapMarker™ page – SMKR11A – USD & EUR OIS & Forward OIS Composite	AS	PAG	ASPAG	
I	01-Dec-2004	Add SwapMarker™ page – SMKR75 – Slovakian Koruna Composite	AS	PAG	ASPAG	

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J	Immediate	Add SwapMarker™ pages – SMKR98U & SMKR98V – USD Yield Volatility Smile	AS	PAG	ASPAG	
K	Immediate	Remove SwapMarker™ Forward Rate Agreements - ZAR	AS	FRA	ASFRA	All periods
L	Immediate	Remove Capital Markets Forward Rate Agreements - ZAR	CM	FRA	CMFRA	All periods

For all downloadable documentation please check our website www.tullettfinancial.com