

SURF FEED DATA CHANGE NOTIFICATION

Number: **DCN0087** Issue Date: 27-May-05 Total Pages: 2 Previous DCN: **0086** Dated: 23-May-05
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ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
A	06-Jun-05	Remove Currency Interest Rate Option Cap Volatilities – CHF, DKK, GBP, NOK & SEK	OPCAP	All tenors
B	06-Jun-05	Remove Currency Interest Rate Option Floor Volatilities – CHF, DKK, GBP, NOK & SEK	OPFLR	All tenors
C	06-Jun-05	Remove Currency Interest Rate Option Cap Volatilities – HKD	OPCPU	All tenors
D	01-Jun-05	Add Currency Interest Rate Option Cap Volatilities – CHF, DKK, GBP, NOK & SEK	OPCPC	See SURF Datasets Record List (Non Premium Data) version 5.9
E	01-Jun-05	Add Currency Interest Rate Option Floor Volatilities – CHF, DKK, GBP, NOK & SEK	OPFLC	See SURF Datasets Record List (Non Premium Data) version 5.9
F	06-Jun-05	Add Currency Interest Rate Option Cap Volatilities – HKD	OPCAP	See SURF Datasets Record List (Non Premium Data) version 5.9
G	Immediate	Add Money Market Foreign Exchange Forward (Dealing Prices) - AUDUSD	MMFDD	SPT04Y & SPT05Y
H	Immediate	Add Money Market Foreign Exchange Forward (Dealing Prices) - EURUSD	MMFDD	SPT04Y & SPT05Y
I	Immediate	Add Money Market Foreign Exchange Forward (Dealing Prices) - GBPUSD	MMFDD	SPT03Y, SPT04Y & SPT05Y
J	01-Jun-05	Add TreasuryMarker™ Australian Sovereign Debt	TMAU-	see Table of Contents (TreasuryMarker) version 5.9
K	01-Jun-05	Add TreasuryMarker™ New Zealand Sovereign Debt	TMNZ-	see Table of Contents (TreasuryMarker) version 5.9

ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
L	01-Jun-05	Add TreasuryMarker™ Non US Benchmark Data – AU- & NZ-	TMBMK	see Table of Contents (TreasuryMarker) version 5.9
M	01-Jun-05	Add TreasuryMarker™ pages – Australian Benchmark & All Issues	TMPAG	see Table of Contents (TreasuryMarker) version 5.9
N	01-Jun-05	Add TreasuryMarker™ pages – New Zealand Benchmark & All Issues	TMPAG	see Table of Contents (TreasuryMarker) version 5.9
O	Immediate	Enhance SwapMarker™ - CHF Currency Interest Rate Swaption Volatilities	ASSWO	see Table of Contents (SwapMarker) version 5.9
P	Immediate	Enhance SwapMarker™ - DKK Currency Interest Rate Swaption Volatilities	ASSWO	see Table of Contents (SwapMarker) version 5.9
Q	Immediate	Enhance SwapMarker™ - NOK Currency Interest Rate Swaption Volatilities	ASSWO	see Table of Contents (SwapMarker) version 5.9

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