

SURF FEED DATA CHANGE NOTIFICATION

Number: **DCN0088** Issue Date:03-Aug-2005 Total Pages: 2 Previous DCN: **0087** Dated: 27-May-05
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ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
A	Immediate	Add Money Market Foreign Exchange Forward (Dealing Prices) - USDJPY	MMFDD	SPT03Y, SPT04Y & SPT05Y
B	Immediate	Remove SwapMarker™ Currency Interest Rate Option Cap Volatilities - THB	ASCAP	04Y
C	Immediate	Remove Currency Interest Rate Option Cap Volatilities - THB	OPCAP	04Y
D	Immediate	Remove SwapMarker™ Currency Interest Rate Option Floor Volatilities - THB	ASFLR	04Y
E	Immediate	Remove Currency Interest Rate Option Floor Volatilities - THB	OPFLR	04Y
F	Immediate	Enhance SwapMarker™ France	ASFR-	50Y
G	Immediate	Enhance SwapMarker™ Currency Basis Swap – EURUSD, GBPUSD & JPYUSD	ASCBS	50Y
H	Immediate	Enhance TreasuryMarker™ Non US Benchmark Data – French & British	TMBMK	50Y
I	Immediate	Add SwapMarker™ Currency Interest Rate Option Cap Volatilities – EUR, GBP & USD	ASCPC	See SURF Datasets Record List (SwapMarker™) version 6.0

ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
J	Immediate	Add SwapMarker™ Forward Interest Rate Option Cap Volatilities - USD	ASFCC	See SURF Datasets Record List (SwapMarker™) version 6.0
K	Immediate	Add SwapMarker™ Forward Interest Rate Option Floor Volatilities - USD	ASFFF	See SURF Datasets Record List (SwapMarker™) version 6.0
L	Immediate	Add SwapMarker™ Currency Interest Rate Option Floor Volatilities – EUR, GBP & USD	ASFLC	See SURF Datasets Record List (SwapMarker™) version 6.0
M	Immediate	Add TreasuryMarker™ Benchmark Bonds - NZ	TMBMK	03Y & 07Y
N	Immediate	Remove TreasuryMarker™ Benchmark Bonds - NZ	TMBMK	15Y
O	Immediate	Add field 66 (Strike Price to all records)	ASCPC	
P	Immediate	Add field 66 (Strike Price to all records)	ASFLC	
Q	Immediate	Add field 66 (Strike Price to all records)	ASFCC	
R	Immediate	Add field 66 (Strike Price to all records)	ASFFF	