SURF FEED DATA CHANGE NOTIFICATION

Number: **DCN0089** Issue Date: 09-Nov-2005 Total Pages: 2 Previous DCN:0088 Dated: 03-Aug-2005

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ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
A	Immediate	Add SwapMarker ™ Page Data	ASPAG	SMKR68, SMKR76, SMKR77, SMKR78 & SMKR79
B	Immediate	Add SwapMarker ™ Overnight Index Swaps – AUD	ASOIS	01MA5AONL – 12MA5AONL inclusive
C	Immediate	Add SwapMarker ™ USD ATM Swaption Straddle Premiums (bps)	ASPRE	09M, 15Y & 20Y vs 01-10Y,15Y, 20Y, 25Y & 30Y
D	Immediate	Add SwapMarker ™ - USD ATM Swaption Strikes	ASPRE	09M, 15Y & 20Y vs 01-10Y,15Y, 20Y, 25Y & 30Y
E	Immediate	Enhance SwapMarker ™ US Basis Swaps	ASUBS	03M, 06M, 09M & 18M vs Comercial Paper, Fed Funds, T-Bills & Prime Rate
F	Immediate	Add SwapMarker ™ - USD ATM Swaption Strikes	ASPRE	09M, 15Y & 20Y vs 01-10Y,15Y, 20Y, 25Y & 30Y
G	Immediate	Remove SwapMarker ™ - USD ATM Swaption Strikes	ASPRE	15Y30Y, 20Y25Y & 20Y30Y
H	Immediate	Remove SwapMarker ™ Forward Rate Agreement - ADD	ASFRA	00M03M

ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
I	Immediate	Remove SwapMarker ™ Currency Interest Rate Option Cap Volatilities	ASCPU	All tenors
J	Immediate	Remove SwapMarker ™ Currency Interest Rate Option Floor Volatilities	ASFLU	All tenors
K	Immediate	Remove USD Forward Currency Interest Rate Option Cap Volatilities	OPFCA	All tenors
L	Immediate	Remove USD Forward Currency Interest Rate Option Floor Volatilities	OPFFL	All tenors
M	Immediate	Remove TreasuryMarker ™ USD Bankers Acceptances	TMBAC	All tenors
N	Immediate	Remove SwapMarker ™ USD Bankers Acceptances	ASBAC	All tenors
O	Immediate	Remove SwapMarker ™ USD Currency Interest Rate Option Cap Volatilities	ASFCA	All tenors
P	Immediate	Remove SwapMarker ™ USD Currency Interest Rate Option Floor Volatilities	ASFFL	All tenors
Q	Immediate	Remove USDHKD Foreign Exchange Forward (Dealing Prices)	MMFDD	SPT30M
R	Immediate	Remove USDCDE Foreign Exchange Forward	MMFWD	SPT18M
S	Immediate	Remove USDCAD Foreign Exchange Forward	MMFWD	SPT04Y & SPT05Y
T	Immediate	Remove Foreign Exchange Forward (Dealing Prices) – USDCAD	MMFDD	SPT04Y & SPT05Y
U	Immediate	Add Interest Rate Swaption Volatilities – USD	OPSWO	01Y01Y, 02Y01Y, 02Y02Y, 03Y01Y, 03Y02Y, 04Y01Y,05Y02Y, 05Y05Y & 07Y03Y