

SURF FEED DATA CHANGE NOTIFICATION

Number: **DCN0090** Issue Date: 10-Nov-2005 Total Pages: 4 Previous DCN: 0089 Dated: 09-Nov-2005
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ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
A	14-Nov-05	Add SwapMarker Plus TM Inflation Data – USD	SIILS	02Y-10Y inclusive, 12Y, 15Y, 20Y & 30Y
B	14-Nov-05	Add SwapMarker Plus TM Inflation Swaps – EUR, FRF, GBP & ITL	SPISW	01Y-10Y inclusive, 12Y, 15Y, 20Y, 25Y & 30Y
C	14-Nov-05	Add SwapMarker Plus TM Inflation Linked Bonds – EUR & FRF	SPILB	EUR – R01 – R10 inclusive FRF – R01 – R07 inclusive
D	14-Nov-05	Add SwapMarker Plus TM Inflation Page Data – USD, EUR, FRF, GBP & ITL	SIPAG	SMKR500 (USD), SMKR510 (EUR), SMKR520 (FRF), SMKR530 (GBP) & SMKR540 (ITL)
E	14-Nov-05	Add SwapMarker Plus TM Inflation Data – EUR, FRF & ITL	SICPI	M1, M2 & M3
F	14-Nov-05	Add SwapMarker Plus TM Inflation Data – UK	SIRPI	M1, M2 & M3
G	14-Nov-05	Add SwapMarker Plus TM Currency Interest Rate Option Cap Volatilities – CHF, CZK, DKK, EUR, GBP, HUF, JPY, NOK, PLN, SEK, USD & ZAR	SOCPC	01Y – 10Y inclusive, 15Y & 20Y

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			Stub	Periods
H	14-Nov-05	Add SwapMarker Plus TM Options Page Data	SOPAG	SMKR400, SMKR401 & SMKR405 (USD) SMKR410, SMKR411 & SMKR415 (EUR) SMKR420, SMKR421 & SMKR425 (GBP) SMKR430, SMKR431 & SMKR435 (JPY) SMKR440, SMKR441 & SMKR445 (CHF) SMKR450, SMKR451 & SMKR455 (NOK) SMKR460, SMKR461 & SMKR465 (SEK) SMKR470, SMKR471 & SMKR475 (DKK) SMKR600, SMKR601 & SMKR605 (CZK) SMKR610, SMKR611 & SMKR615 (PLN) SMKR620, SMKR621 & SMKR625 (HUF) SMKR630, SMKR631 & SMKR635 (ZAR)
I	14-Nov-05	Add SwapMarker Plus TM IRO Swaption Skews + 0.25 Basis points – CHF, CZK, DKK, EUR, GBP, HUF, JPY, NOK, PLN, SEK, USD & ZAR	SOSPQ	01Y01Y, 01Y05Y, 01Y10Y 02Y02Y, 02Y10Y 03M02Y, 03M10Y 05Y05Y, 05Y10Y, 05Y30Y 10Y10Y, 10Y20Y 15Y15Y
J	14-Nov-05	Add SwapMarker Plus TM IRO Swaption Skews + 0.50 Basis points – CHF, CZK, DKK, EUR, GBP, HUF, JPY, NOK, PLN, SEK, USD & ZAR	SOSPH	01Y01Y, 01Y05Y, 01Y10Y 02Y02Y, 02Y10Y 03M02Y, 03M10Y 05Y05Y, 05Y10Y, 05Y30Y 10Y10Y, 10Y20Y 15Y15Y
K	14-Nov-05	Add SwapMarker Plus TM IRO Swaption Skews + 1.00 Basis points – CHF, CZK, DKK, EUR, GBP, HUF, JPY, NOK, PLN, SEK, USD & ZAR	SOSP1	01Y01Y, 01Y05Y, 01Y10Y 02Y02Y, 02Y10Y 03M02Y, 03M10Y 05Y05Y, 05Y10Y, 05Y30Y 10Y10Y, 10Y20Y 15Y15Y

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			Stub	Periods
L	14-Nov-05	Add SwapMarker Plus TM IRO Swaption Skews + 2.00 Basis points – CHF, CZK, DKK, EUR, GBP, HUF, JPY, NOK, PLN,SEK, USD & ZAR	SOSP2	01Y01Y, 01Y05Y, 01Y10Y 02Y02Y, 02Y10Y 03M02Y, 03M10Y 05Y05Y, 05Y10Y, 05Y30Y 10Y10Y, 10Y20Y 15Y15Y
M		Add SwapMarker Plus TM IRO Swaption Skews - 0.25 Basis points – CHF, CZK, DKK, EUR, GBP, HUF, JPY, NOK, PLN,SEK, USD & ZAR	SOSRQ	01Y01Y, 01Y05Y, 01Y10Y 02Y02Y, 02Y10Y 03M02Y, 03M10Y 05Y05Y, 05Y10Y, 05Y30Y 10Y10Y, 10Y20Y 15Y15Y
N		Add SwapMarker Plus TM IRO Swaption Skews - 0.50 Basis points – CHF, CZK, DKK, EUR, GBP, HUF, JPY, NOK, PLN,SEK, USD & ZAR	SOSRH	01Y01Y, 01Y05Y, 01Y10Y 02Y02Y, 02Y10Y 03M02Y, 03M10Y 05Y05Y, 05Y10Y, 05Y30Y 10Y10Y, 10Y20Y 15Y15Y
O		Add SwapMarker Plus TM IRO Swaption Skews - 1.00 Basis points – CHF, CZK, DKK, EUR, GBP, HUF, JPY, NOK, PLN,SEK, USD & ZAR	SOSR1	01Y01Y, 01Y05Y, 01Y10Y 02Y02Y, 02Y10Y 03M02Y, 03M10Y 05Y05Y, 05Y10Y, 05Y30Y 10Y10Y, 10Y20Y 15Y15Y
P		Add SwapMarker Plus TM IRO Swaption Skews - 2.00 Basis points – CHF, CZK, DKK, EUR, GBP, HUF, JPY, NOK, PLN,SEK, USD & ZAR	SOSR2	01Y01Y, 01Y05Y, 01Y10Y 02Y02Y, 02Y10Y 03M02Y, 03M10Y 05Y05Y, 05Y10Y, 05Y30Y 10Y10Y, 10Y20Y 15Y15Y

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			Stub	Periods
Q		Add SwapMarker Plus TM IRO Swaption Volatilities CHF, CZK, DKK, EUR, GBP, HUF, JPY, NOK, PLN, SEK, USD & ZAR	SOSWO	01Y01Y, 01Y05Y, 01Y10Y 02Y02Y, 02Y10Y 03M02Y, 03M10Y 05Y05Y, 05Y10Y, 05Y30Y 10Y10Y, 10Y20Y 15Y15Y
R		Add SwapMarker Plus TM Interest Rate Option Yield Volatility Surface – CHF, CZK, DKK, EUR, GBP, HUF, JPY, NOK, PLN, SEK, USD & ZAR	SOSUR	0.5% - 10% strike price in 0.5 % increments for 01Y -10Y, 15Y & 20Y