

## *SURF FEED DATA CHANGE NOTIFICATION*

Number: **DCN0091** Issue Date: 04-January-2006 Total Pages: 2 Previous DCN: 0090 Dated: 10-November-2005  
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ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
<b>A</b>	Immediate	Remove tenors Forward Foreign Exchange – USDSDD	MMFWD	SPTNXT, SPT02W, SPT03W, SPT04M & SPT05M
<b>B</b>	Immediate	Remove Forward Foreign Exchange – USDCDE	MMFWD	All periods
<b>C</b>	Immediate	Remove Cash Deposits – GBD (Domestic)	MMDEP	SPTNXT
<b>D</b>	Immediate	Remove Forward Foreign Exchange and Forward Foreign Exchange (Dealing Prices) - USDCAD	MMFWD MMFDD	SPT30M & SPT03Y
<b>E</b>	Immediate	Enhance SwapMarker™ Page Data	ASPAG	SMKR54, SMKR55, SMKR50T, SMKR51T, SMKR52T & SMKR53T
<b>F</b>	Immediate	Remove SwapMarker™ Currency Interest Rate Option Cap Volatilities - CAD	ASCPC	All tenors
<b>G</b>	Immediate	Remove SwapMarker™ Currency Interest Rate Option Floor Volatilities - CAD	ASFLC	All tenors
<b>H</b>	Immediate	Remove SwapMarker™ Forward Interest Rate Cap Volatilities - CAD	ASFCC	All tenors

ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
I	Immediate	Remove SwapMarker™ Forward Interest Rate Option Floor Volatilities - CAD	ASFFF	All tenors
J	Immediate	Remove SwapMarker™ Currency Interest Rate Swaption Volatilities - CAD	ASSWO	All tenors
K	Immediate	Remove Currency Interest Rate Option Cap Volatilities - CAD	OPCPC	All tenors
L	Immediate	Remove Forward Interest Rate Cap Volatilities - CAD	OPFCC	All tenors
M	Immediate	Remove Currency Interest Rate Option Floor Volatilities- CAD	OPFLC	All tenors
N	Immediate	Remove Currency Interest Rate Swaption Volatilities - CAD	OPSWO	All tenors