

## *SURF FEED DATA CHANGE NOTIFICATION*

Number: **DCN0092** Issue Date: 20-January-2006 Total Pages: 2 Previous DCN: 0091 Dated: 04-January-2006  
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ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
<b>A</b>	Immediate	Enhance – DKK Interest Rate Swaption Volatilities	OPSWO	see SURF Feed Datasets Record List version 6.2 for full details
<b>B</b>	Immediate	Add SwapMarker™ Interest Rate Swaps - NZD	ASIRS	see SURF Feed Datasets Record List (SwapMarker) version 6.2 for full details
<b>C</b>	Immediate	Add SwapMarker™ Currency Basis Swaps - NZD	ASCBS	see SURF Feed Datasets Record List (SwapMarker) version 6.2 for full details
<b>D</b>	Immediate	Add SwapMarker™ Overnight Index Swaps - NZD	ASOIS	see SURF Feed Datasets Record List (SwapMarker) version 6.2 for full details
<b>E</b>	Immediate	Add SwapMarker™ Interest Rate Swaps - JPY	ASIRS	see SURF Feed Datasets Record List (SwapMarker) version 6.2 for full details
<b>F</b>	Immediate	Add SwapMarker™ Cross Currency Interest Rate Swaps - JPY	ASCCS	see SURF Feed Datasets Record List (SwapMarker) version 6.2 for full details
<b>G</b>	Immediate	Add SwapMarker™ Forward Rate Agreements - JPY	ASFRA	see SURF Feed Datasets Record List (SwapMarker) version 6.2 for full details
<b>H</b>	Immediate	Add SwapMarker™ Interest Rate Swaps - IDR	ASIRS	see SURF Feed Datasets Record List (SwapMarker) version 6.2 for full details

ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
I	Immediate	Add SwapMarker™ Interest Rate Swaps - TRY	ASIRS	see SURF Feed Datasets Record List (SwapMarker) version 6.2 for full details
J	Immediate	Add SwapMarker™ Cross Currency Interest Rate Swaps - TRY	ASCCS	see SURF Feed Datasets Record List (SwapMarker) version 6.2 for full details
K	Immediate	Add SwapMarker™ Currency Basis Swaps - TRY	ASCBS	see SURF Feed Datasets Record List (SwapMarker) version 6.2 for full details
L	Immediate	Add SwapMarker™ Non Deliverable Interest Rate Swaps - CNY	ASNDS	see SURF Feed Datasets Record List (SwapMarker) version 6.2 for full details
M	Immediate	Add SwapMarker™ Non Deliverable Interest Rate Swaps - KRW	ASNDS	see SURF Feed Datasets Record List (SwapMarker) version 6.2 for full details
N	Immediate	Add SwapMarker™ Interest Rate Swaps - KRW	ASIRS	see SURF Feed Datasets Record List (SwapMarker) version 6.2 for full details
O	Immediate	Add SwapMarker™ Non Deliverable Interest Rate Swaps - INR	ASNDS	see SURF Feed Datasets Record List (SwapMarker) version 6.2 for full details
P	Immediate	Add SwapMarker™ Non Deliverable Interest Rate Swaps - MYR	ASNDS	see SURF Feed Datasets Record List (SwapMarker) version 6.2 for full details
Q	Immediate	Add SwapMarker™ Non Deliverable Interest Rate Swaps - PHP	ASNDS	see SURF Feed Datasets Record List (SwapMarker) version 6.2 for full details
R	Immediate	Add SwapMarker™ Pages – Composite pages for EUR Fixings, NZD, IDR, TRY, USD Fixings	ASPAG	SMKR19, SMKR59, SMKR64, SMKR66, SMKR103