

SURF FEED DATA CHANGE NOTIFICATION

Number: **DCN0097** Issue Date:4-July-2006 Total Pages: 1 Previous DCN: 0096 Dated: 22-June-2006
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ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
A	Immediate	Remove MoneyMarker Currency (Foreign Exchange) Risk Reversals – 1 Week AUDUSD, EURJPY, EURUSD, GBPUSD, USDCAD & USDJPY	MNFXR	07R
B	10-Jul-2006	Add SwapMarker Plus™ Forward Interest Rate Option Cap Volatilities – CHF, DKK, GBP, JPY, NOK, SEK, USD	SOFCC	See SURF Datasets Record List (SwapMarker Plus™ Options) version 6.6
C	10-Jul-2006	Add SwapMarker Plus™ Options Page Data	SOPAG	SMKR406, SMKR416, SMKR426, SMKR436, SMKR446, SMKR456, SMKR466 & SMKR476