

SURF FEED DATA CHANGE NOTIFICATION

Number: **DCN103** Issue Date: 6-Oct-2006 Total Pages: 2 Previous DCN: 102 Dated: 22-Aug-2006
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ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
A	6-October-06	Remove SwapMarker Plus™ Options Page Data	SOPAG	SMKR630, SMKR631 & SMKR635
B	6-October-06	Remove SwapMarker Plus™ Currency Interest Rate Option Cap Volatilities - ZAR	SOCP	All tenors
C	6-October-06	Remove SwapMarker Plus™ IRO Swaption Skews + 1.00 Basis Points - ZAR	SOSP1	All tenors
D	6-October-06	Remove SwapMarker Plus™ IRO Swaption Skews + 2.00 Basis Points - ZAR	SOSP2	All tenors
E	6-October-06	Remove SwapMarker Plus™ IRO Swaption Skews + 0.50 Basis Points - ZAR	SOSPH	All tenors
F	6-October-06	Remove SwapMarker Plus™ IRO Swaption Skews + 0.25 Basis Points - ZAR	SOSPQ	All tenors
G	6-October-06	Remove SwapMarker Plus™ IRO Swaption Skews - 1.00 Basis Points - ZAR	SOSR1	All tenors
H	6-October-06	Remove SwapMarker Plus™ IRO Swaption Skews - 2.00 Basis Points - ZAR	SOSR2	All tenors

ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
I	6-October-06	Remove SwapMarker Plus™ IRO Swaption Skews - 0.50 Basis Points - ZAR	SOSRH	All tenors
J	6-October-06	Remove SwapMarker Plus™ IRO Swaption Skews - 0.25 Basis Points - ZAR	SOSRQ	All tenors
K	6-October-06	Remove SwapMarker Plus™ Interest Rate Option Yield Volatility Surface - ZAR	SOSUR	All tenors
L	6-October-06	Remove SwapMarker Plus™ Currency Interest Rate Swaption Volatilities - ZAR	SOSWO	All tenors
M	6-October-06	Remove SwapMarker Plus™ Currency Interest Rate Option Cap Volatilities - USD	SOCPC	06Y, 08Y & 09Y
N	Immediate	Remove SwapMarker™ Forward Rate Agreements – JPD	ASFRA	15M18M, 21M24M, 01M10M, 02M11M, 03M12M 06M18M & 12M24M
O	Immediate	Enhance SwapMarker™ Forward Rate Agreements – JPD	ASFRA	10M13M, 11M14M, 07M13M, 08M14M, 10M16M & 11M17M
P	Immediate	Enhance SwapMarker™ Currency Interest Rate Option Cap Volatilities– THB	ASCAP	04Y
Q	Immediate	Enhance SwapMarker™ Currency Interest Rate Option Floor Volatilities– THB	ASFLR	04Y