

SURF FEED DATA CHANGE NOTIFICATION

Number: **DCN106** Issue Date: 5-Dec-2006 Total Pages: 2 Previous DCN: 105 Dated: 22-November-06
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ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
A	Immediate	Add SwapMarker™ Non Deliverable Swap (IRS) - IDR	ASNDS	01-05Y,07Y,10Y
B	Immediate	Remove MoneyMarker™ Foreign Exchange Forward – EURCHF, USDJPY	MNFWD	TDYTOM AUDUSDSPT30M
C	Immediate	Remove SwapMarker™ Interest Rate Swap - IDR	ASIRS	All tenors
D	Immediate	Enhance MoneyMarker™ Foreign Exchange Forward – USDISK	MNFWD	TDYTOM,TOMSPT, SPT01W-02W, SPT04M, SPT05M, SPT07M, SPT08M, SPT10M, SPT11M
E	11-Dec-2006	Enhance SwapMarker™ US Bank Reference Rates – Fed Funds Effective Rate	ASBRA	USDFFF
F	11-Dec-2006	Enhance TreasuryMarker™ US Bank Reference Rates – Fed Funds Effective Rate	TMBRA	USDFFF
I	11-Dec-2006	Enhance MoneyMarker™ US Bank Reference Rates – Fed Funds Effective Rate	MNBRA	USDFFF
H	11-Dec-2006	Add SwapMarker™ Fixings – CMT Daily/Weekly Fix, CD Fix, Commercial Paper Fix, T-Bill Fix USD	ASFIX	See SURF Datasets Record List (SwapMarker™) Version 7.5

ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
J	11-Dec-2006	Enhance SwapMarker™ Overnight Index Swaps - CHF	ASOIS	SPT01M, SPT02M, SPT03M, SPT06M, SPT09M, SPT12M
K	11-Dec-2006	Remove MoneyMarker™ Cash Deposit - PLN	MNDEP	SPTNXT
L	11-Dec-2006	Remove SwapMarker™ Forward Rate Agreements - CHF	ASFRA	13M25M, 14M26M, 15M27M, 16M25M, 17M26M, 18M27M, 19M25M, 20M26M, 21M27M, 22M25M, 23M26M, 24M27M, All IM tenors
M	11-Dec-2006	Enhance SwapMarker™ Overnight Index Swaps - CHF	ASOIS	15MA0AONL, 21MA0AONL
N	11-Dec-2006	Add SwapMarker™ Forward Overnight Index Swaps - CHF	ASOIF	See SURF Datasets Record List (SwapMarker™) Version 7.5
O	11-Dec-2006	Enhance SwapMarker™ Interest Rate Swap - CHF	ASIRS	See SURF Datasets Record List (SwapMarker™) Version 7.5