

SURF FEED DATA CHANGE NOTIFICATION

Number: **DCN107** Issue Date: 9th January 2007 Total Pages: 2 Previous DCN:106 Dated: 5th December 2006
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ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
A	Immediate	Remove SwapMarker™ Forward Rate Agreements - CHF	ASFRA	13M16M, 13M19M, 13M22M, 14M17M, 14M20M, 14M23M, 16M19M, 16M22M, 17M20M, 17M23M, 19M22M, 20M23M
B	Immediate	Enhance MoneyMarker™ Foreign Exchange Forward – AUDUSD, NZDUSD & USDHKD	MNFWD	TDYTOM
C	Immediate	Remove MoneyMarker™ Foreign Exchange Forward – CADJPY & EURAUD	MNFWD	TDYTOM
D	Immediate	Enhance SwapMarker™ Interest Rate Swaps - KRW	ASIRS	09MA5Q03L, 18MA5Q03L, 06YA5Q03L, 08YA5Q03L, 09YA5Q03L, 11YA5Q03L, 12YA5Q03L, 15YA5Q03L & 20YA5Q03L
E	Immediate	Enhance SwapMarker™ Cross Currency Interest Rate Swaps - KRW	ASCCS	09MA5Q03L, 18MA5Q03L, 06YA5Q03L, 08YA5Q03L, 09YA5Q03L, 11YA5Q03L, 12YA5Q03L, 15YA5Q03L & 20YA5Q03L
F	Immediate	Add SwapMarker™ Currency Basis Swaps – KRWUSD	ASCBS	01Y-05Y, 07Y & 10Y

ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
G	Immediate	Enhance MoneyMarker™ Foreign Exchange Forward - USDJPY	MNFWD	TDYTOM
H	Immediate	Remove TreasuryMarker™ US Bank Reference Rates - USD	TMBRA	Field 996
I	Immediate	Enhance TreasuryMarker™ US Bank Reference Rates - USD	TMBRA	Field 515
J	Immediate	Enhance SwapMarker™ US Bank Reference Rates - USD	ASBRA	Field 515
K	Immediate	Enhance MoneyMarker™ US Bank Reference Rates - USD	MNBRA	Field 515
L	15-Jan-2007	Total change of SwapMarker™ US Bond Market Association Revaluations – prices now quoted versus quarterly-bond rather than semi-bond IRS. Removal of BMA Swap Mid AAA rate	ASBMA	All tenors <i>(please see Stub Field List (Premium Data) version 7.6 for full list of fields and descriptions)</i>
M	Immediate	Remove MoneyMarker™ Forward Foreign Exchange - EURJPY	MNFWD	TDYTOM