

SURF FEED DATA CHANGE NOTIFICATION

Number: **DCN108** Issue Date: 23rd February 2007 Total Pages: 1 Previous DCN: 107 Dated: 9th January 2007
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ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
A	Immediate	Remove SwapMarker™ Foreign Exchange Forward - USDSAR	ASFWD	04M, 05M
B	Immediate	Remove Money Market Foreign Exchange Forward - USDSAR	MMFWD	04M, 05M
C	Immediate	Remove MoneyMarker™ Foreign Exchange Forward - USDSAR	MNFWD	04M, 05M
D	Immediate	Field correction SwapMarker™ Germany - DEM	ASDE-	All tenors Fields 275/393 – Please see documentation
E	Immediate	Field correction SwapMarker™ France - FRF	ASFR-	All tenors. Fields 275/393 – Please see documentation
F	Immediate	Field correction SwapMarker™ Italy - ITL	ASIT-	All tenors. Fields 275/393 – Please see documentation
G	Immediate	Remove SwapMarker™ Interest Rate Swap Spread - ZARZAR	ASSSP	03Y04Y, 04Y05Y
H	Immediate	Enhance SwapMarker™ Interest Rate Swap Spread - ZARZAR	ASSSP	02Y05Y, 02Y10Y
I	Immediate	Correction SwapMarker™ Cross Currency Swap (IRS) - KRW	ASCCS	Records corrected in the documentation from (A5Q03L) to (A5S06L)

ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
J	Immediate	Field correction - TreasuryMarker™ - US TIPS Auction Results (Benchmarks) – USD	TMAUT	Removal of Fields 107, 229, 370, 875
K	Immediate	Field correction - TreasuryMarker™ - US TIPS Auction Results (When Issued) – USD	TMAWT	Removal of Field 69
L	Immediate	New Data Enhanced IRO Swaption Skews 1bp - EUR	SSSP1	Please see documentation
M	Immediate	New Data Enhanced IRO Swaption Skews 2bp - EUR	SSSP2	Please see documentation
N	Immediate	New Data Enhanced IRO Swaption Skews .50bp - EUR	SSSPH	Please see documentation
O	Immediate	New Data Enhanced IRO Swaption Skews .25bp - EUR	SSSPQ	Please see documentation
P	Immediate	New Data Enhanced IRO Swaption Skews -1bp EUR	SSSR1	Please see documentation
Q	Immediate	New Data Enhanced IRO Swaption Skews -2bp - EUR	SSSR2	Please see documentation
R	Immediate	New Data Enhanced IRO Swaption Skews -.50bp - EUR	SSSRH	Please see documentation
S	Immediate	New Data Enhanced IRO Swaption Skews -.25bp - EUR	SSSRQ	Please see documentation
T	Immediate	New Data Enhanced Currency Interest Rate Swaption Volatilities - EUR	SSSWO	Please see documentation
U	Immediate	New Data Enhanced- SwapMarker Plus™ Inflation Data - USD	SICPI	New Record – SICPIUSDREF Please see documentation for Field list