



SURF FEED DATA CHANGE NOTIFICATION

Number: **DCN128** Issue Date: 17th Oct 2008 Total Pages: 2 Previous DCN: 127 Dated: 04th Sep 2008
 Issued by: R. Povey Contact: 24 hr. Help Desk: +44 (0) (0) 207 302 5382 <mailto:support@tpinformation.com>

ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
A	Immediately	Enhance SwapMarker™ IBOR Basis Swap - USD	ASLBS	(12,15,25)Y01L03L , (12,15,20,25,30)Y01L06L , (12,15,20,25,30)Y03L06L
B	Immediately	Enhance SwapMarker™ US Basis Swaps - USD	ASUBS	(12,15,20,25,30)YFED03L , (12,15,20,25,30)YPRI03L , (12,15,25)YTSY03L , 12YCOM03L
C	Immediately	Enhance MoneyMarker™ Overnight Index Swaps – GBP	MNOIS	(1W, 2W, 3W, 18M, 24M)A5AONL
D	Immediately	Enhance MoneyMarker™ Overnight Index Swaps – HKD	MNOIS	(1W, 4M, 5M)A5AONL
E	Immediately	Remove SwapMarker™ Non Deliverable Interest Rate Swap – IDR	ASNDS	(1Y, 2Y, 3Y, 4Y, 5Y, 7Y, 10Y)A5S06L
E	Immediately	Enhance SwapMarker™ Forward Rate Agreement - USD	ASFRA	15M18M, 16M19M, 17M20M, 18M21M, 19M22M, 20M23M, 21M24M
F	Immediately	Enhance MoneyMarker™ Overnight Index Swaps - AUD	MNOIS	(1W, 1M, 2M, 3M, 4M, 5M, 6M, 9M, 12M, 18M, 24M)A5AONL

G	Immediately	Enhance SwapMarker™ Overnight Index Swap – AUD	ASOIS	(1W, 18M, 24M)A5AONL
H	Immediately	Enhance MoneyMarker™ Foreign Exchange Forward - GBPCAD	MNFWD	SPT01W, SPT01M, SPT02M, SPT03M, SPT04M, SPT05M, SPT06M, SPT07M, SPT08M, SPT09M, SPT10M, SPT11M, SPT12M, TOMSPT
I	Immediately	Enhance MoneyMarker™ Foreign Exchange Forward - GBPDKK	MNFWD	SPT01W, SPT01M, SPT02M, SPT03M, SPT04M, SPT05M, SPT06M, SPT07M, SPT08M, SPT09M, SPT10M, SPT11M, SPT12M, TOMSPT
J	Immediately	Enhance MoneyMarker™ Foreign Exchange Forward - GBPEUR	MNFWD	SPT01W, SPT01M, SPT02M, SPT03M, SPT04M, SPT05M, SPT06M, SPT07M, SPT08M, SPT09M, SPT10M, SPT11M, SPT12M, TOMSPT
K	Immediately	Enhance MoneyMarker™ Foreign Exchange Forward - GBPNOK	MNFWD	SPT01W, SPT01M, SPT02M, SPT03M, SPT04M, SPT05M, SPT06M, SPT07M, SPT08M, SPT09M, SPT10M, SPT11M, SPT12M, TOMSPT
L	Immediately	Enhance MoneyMarker™ Foreign Exchange Forward - USDCDE	MNFWD	SPT01W, SPT02W, SPT03W, SPT01M, SPT02M, SPT03M, SPT04M, SPT05M, SPT06M, SPT07M, SPT08M, SPT09M, SPT10M, SPT11M, SPT12M, TDYTOM, TOMSPT
M	Immediately	Remove MoneyMarker™ Cash Deposit - ISK	MNDEP	SPT01M, SPT02M, SPT03M, SPT06M, SPT09M, SPT12M
N	Immediately	Remove MoneyMarker™ Foreign Exchange Forward - USDISK	MNFWD	SPT01W, SPT02W, SPT01M, SPT02M, SPT03M, SPT04M, SPT05M, SPT06M, SPT07M, SPT08M, SPT09M, SPT10M, SPT11M, SPT12M, TDYTOM, TOMSPT
O	Immediately	Remove TreasuryMarker™ Non US Benchmark Data – DK-	TMBMK	06Y, 08Y