



SURF FEED DATA CHANGE NOTIFICATION

Number: **DCN131** Issue Date: 10th December 2008 Total Pages: Previous DCN: 130 Dated: 28th November 2008
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ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
A	Immediately	Removal Emerging Markets (AsiaPac) ATM Cap Volatility – MYR, THB, TWD	AMCAP	All periods and tenors – please see documentation
B	Immediately	Removal Emerging Markets (AsiaPac) ATM Swaption Volatility – MYR, THB, TWD	AMSWH	All periods and tenors – please see documentation
C	Immediately	Removal SwapMarker™ ATM Cap Volatility (Bid/Ask) – HKD, NTD, SGD, THB	ASCAP	All periods and tenors – please see documentation
D	Immediately	Removal SwapMarker™ ATM Floor Volatility (Bid/Ask) – HKD, NTD, SGD, THB	ASFLR	All periods and tenors – please see documentation
E	Immediately	Removal SwapMarker™ ATM Swaption Volatility – HKD, NTD, SGD, THB	ASSWH	All periods and tenors – please see documentation
E	Immediately	Removal Currency Interest Rate Option Cap Volatilities – HKD, NTD, SGD, THB	OPCAP	All periods and tenors – please see documentation
F	Immediately	Removal Currency Interest Rate Option Floor Volatilities – HKD, NTD, THB	OPFLR	All periods and tenors – please see documentation

G	Immediately	Removal Currency Interest Rate Swaption Volatilities – HKD, NTD, SGD, THB	OPSWH	All periods and tenors – please see documentation
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