



## *SURF FEED DATA CHANGE NOTIFICATION*

Number: **DCN135**      Issue Date: 25<sup>th</sup> February 2009      Total Pages: 2      Previous DCN: 134      Dated: 18<sup>th</sup> February 2009  
 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
<b>A</b>	Immediate	Add Emerging Markets (AsiaPac) Onshore Repos - RMB	AMRPO	OVN, 01W, 02W, 01M, 02M, 03M, 04M, 05M, 06M, 09M, 12M
<b>B</b>	Immediate	Enhance SwapMarker™ IBOR Basis Swap - AUD	ASLBS	(12Y, 15Y, 20Y)03L01L, (12Y, 15Y, 20Y)06L01L, (12Y, 15Y, 20Y)06L03L
<b>C</b>	Immediate	Add Emerging Markets (EMEA) Foreign Exchange Forward - EUREEK	EMFWD	SPT01W, SPT02W, SPT03W, SPT01M, SPT02M, SPT03M, SPT04M, SPT05M, SPT06M, SPT09M, SPT12M, SPT24M, TDYTOM, TOMSPT, SPTNXT
<b>D</b>	Immediate	Add Emerging Markets (EMEA) Foreign Exchange Forward - USDEEK	EMFWD	SPT01W, SPT02W, SPT03W, SPT01M, SPT02M, SPT03M, SPT04M, SPT05M, SPT06M, SPT09M, SPT12M, SPT24M, TDYTOM, TOMSPT, SPTNXT
<b>E</b>	Immediate	Add Emerging Markets (EMEA) Foreign Exchange Forward - EURLTL	EMFWD	SPT01W, SPT02W, SPT03W, SPT01M, SPT02M, SPT03M, SPT04M, SPT05M, SPT06M, SPT09M, SPT12M, SPT24M, TDYTOM, TOMSPT, SPTNXT
<b>F</b>	Immediate	Add Emerging Markets (EMEA) Foreign Exchange	EMFWD	SPT01W, SPT02W, SPT03W, SPT01M, SPT02M,

		Forward - USDLTL		SPT03M, SPT04M, SPT05M, SPT06M, SPT09M, SPT12M, SPT24M, TDYTOM, TOMSPT, SPTNXT
<b>G</b>	Immediate	Add Emerging Markets (EMEA) Foreign Exchange Forward - EURLVL	EMFWD	SPT01W, SPT02W, SPT03W, SPT01M, SPT02M, SPT03M, SPT04M, SPT05M, SPT06M, SPT09M, SPT12M, SPT24M, TDYTOM, TOMSPT, SPTNXT
<b>H</b>	Immediate	Add Emerging Markets (EMEA) Foreign Exchange Forward - USDLVL	EMFWD	SPT01W, SPT02W, SPT03W, SPT01M, SPT02M, SPT03M, SPT04M, SPT05M, SPT06M, SPT09M, SPT12M, SPT24M, TDYTOM, TOMSPT, SPTNXT
<b>I</b>	Immediate	Add FIDs to Emerging Markets (AsiaPac) ATM Cap Volatility	AMCAP	1040 - Basis Code, 2947 - Description of Basis
<b>J</b>	Immediate	Add FIDs to Emerging Markets (AsiaPac) ATM Swaption Volatility	AMSWH	1040 - Basis Code, 2947 - Description of Basis
<b>K</b>	Immediate	Remove MoneyMarker™ Foreign Exchange Forward - USDTHB	MNFWD	SPT02W, SPT04M, SPT05M
<b>L</b>	Immediate	Add SwapMarker™ IBOR Basis Swap - JPY	ASLBS	(01Y, 18M, 02Y, 03Y, 04Y, 05Y, 06Y, 07Y, 08Y, 09Y, 10Y, 12Y, 15Y, 20Y)06L03L
<b>M</b>	Immediate	Remove SwapMarker™ Cross Currency Swap (IRS) - JPY	ASCCS	(01Y, 18M, 02Y, 03Y, 04Y, 05Y, 06Y, 07Y, 08Y, 09Y, 10Y, 12Y, 15Y, 20Y, 25Y, 30Y)A5S06L
<b>N</b>	Immediate	Enhance SwapMarker™ US - USD	ASUS-	50Y
<b>O</b>	Immediate	Enhance SwapMarker™ US (Cantor Fitzgerald Bonds) - USD	CSUS-	50Y
<b>P</b>	Immediate	Remove MoneyMarker™ Non Deliverable Forwards - USDMYR	MNNDF	SPT(03Y, 04Y, 05Y)
<b>Q</b>	Immediate	Remove SwapMarker™ Currency Basis Swap - EURUSD	ASCBS	50Y
<b>R</b>	Immediate	Remove SwapMarker™ Currency Basis Swap - GBPUSD	ASCBS	50Y
<b>S</b>	Immediate	Remove SwapMarker™ Currency Basis Swap - JPYUSD	ASCBS	50Y
<b>T</b>	Immediate	Remove MoneyMarker™ Foreign Exchange Forward - USDTRY	MNFWD	SPT18M, SPT24M, SPT03Y, SPT04Y, SPT05Y