



SURF FEED DATA CHANGE NOTIFICATION

Number: **DCN138** Issue Date: 30th March 2009 Total Pages: 3 Previous DCN: 137 Dated: 12th March 2009
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ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
A	Immediate	Add SwapMarker Plus™ Discrete Constant Maturity Spread-Lock Swap – USD	SOCMD	02Y(01M, 03M, 06M, 09M, 01Y, 02Y), 05Y(01M, 03M, 06M, 09M, 01Y, 02Y), 10Y(01M, 03M, 06M, 09M, 01Y, 02Y), 30Y(01M, 03M, 06M, 09M, 01Y, 02Y),
B	Immediate	Enhance SwapMarker™ Page Data	ASPAG	SMKR88P, SMKR88S
C	Immediate	Enhance SwapMarker™ Interest Rate Swap - USD	ASIRS	50Y30S03L, 50YA0A03L
D	Immediate	Enhance Precious Metals Foreign Exchange Spot -	PMSPT	Addition of Field (134) Mid Price
E	Immediate	Remove SwapMarker™ US Municipal Market Data Revaluations - USD	ASMMD	05Y01-03M, 10Y01-03M, 15Y01-03M, 20Y01-03M, 25Y01-03M, 30Y01-03M,
F	Immediate	Remove Money Market Foreign Exchange Forward - USDTHB	MMFWD	SPTNXT
G	Immediate	Enhance Emerging Markets (EMEA) Overnight Index Swaps – TRY	EMOIS	12M,24M,03-15Y(A5AONL)

ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
H	Immediate	Enhance Emerging Markets (AsiaPac) Foreign Exchange Options – JPYKRW, USDCNY, USDIDR, USDINR, USDKRW, USDPHP, USDTHB, USDTWD	AMFXO	SPT24M, 03Y, 05Y
I	Immediate	Enhance Emerging Markets (AsiaPac) Foreign Exchange Options – USDMYR, TWDJPY	AMFXO	SPT01W, 01-03M, 06M, 12M, 24M, 03Y, 05Y
J	Immediate	Enhance Emerging Markets (AsiaPac) Foreign Exchange Options Risk Reversals – JPYKRW, USDCNY, USDIDR, USDINR, USDKRW, USDPHP, USDTHB, USDTWD, USDMYR, TWDJPY	AMFXR	01R, 02R,03R,06R,07R,12R
K	Immediate	Remove SwapMarker Plus™ Inflation Swaps – JPY	SIISW	All Tenors
L	Immediate	Enhance Emerging Markets (AsiaPac) Cross Currency Interest Rate Swap – THD	AMCCS	(01-05Y,07Y,10Y,12Y,15Y)A5S06L
M	Immediate	New Currency		THD
N	Immediate	Enhance Emerging Markets (AsiaPac) Foreign Exchange Options – USDPHD	AMFXO	SPT(01W,02W,01-03M,06M,12M)
O	Immediate	New Currency		PHD
P	Immediate	Adjust SwapMarker™ US Commercial Paper - USD	ASCPA	Remove 15D replace with FTD
Q	Immediate	Adjust MoneyMarker™ US Commercial Paper A1/P1 - USD	MNCPA	Remove 15D replace with FTD
R	Immediate	Adjust TreasuryMarker™ US Commercial Paper - USD	TMCPA	Remove 15D replace with FTD
S	Immediate	Adjust MoneyMarker™ Commercial Paper A1/P2 - USD	MNC12	Remove 15D replace with FTD
T	Immediate	Adjust MoneyMarker™ Commercial Paper A2/P2 - USD	MNC22	Remove 15D replace with FTD
U	1 st April 2009	Add MoneyMarker™ Foreign Exchange Options	MNFXO	Add miscellaneous tenors and currencies – see documentation for full coverage
V	1 st April 2009	Add MoneyMarker™ Foreign Exchange Option Risk Reversals	MNFXR	Add miscellaneous tenors and currencies – see documentation for full coverage

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			Stub	Periods
W	1 st June 2009	Remove MoneyMarker™ Foreign Exchange Options	MNFXO	EURCZK, EURHUF, EURKRW, EURPLN, JPYKRW, USDARS, USDBRL, USDCLP, USDCNY, USDINR, USDKRW, USDMXN, USDPHP, USDPLN, USDTHB, USDTWD, USDVEB & USDZAR
X	1st June 2009	Remove MoneyMarker™ Foreign Exchange Options Risk Reversals	MNFXR	EURCZK, EURHUF, EURKRW, EURPLN, JPYKRW, USDARS, USDBRL, USDCLP, USDCNY, USDINR, USDKRW, USDMXN, USDPHP, USDPLN, USDTHB, USDTWD, USDVEB & USDZAR