



SURF FEED DATA CHANGE NOTIFICATION

Number: **DCN149** Issue Date: 05th January 2010 Total Pages: 2 Previous DCN: 148 Dated: 03rd December 2009
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ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
A	Immediate	Add Live Data Interest Rate Swap	LDIRS	New fields created. 6(Last), 30(Bid size), 31(Ask size)
B	Immediate	Remove Energy NBP Option Volatility	EGGOV	NBPM11
C	Immediate	Add SwapMarker™ Interest Rate Swap - GBP	ASIRS	(02M,04M,05M,07M,08M,10M,11M,18M,02Y)A5Q01L
D	Immediate	Add Emerging Markets (AsiaPac) Page Data	AMPAG	AMKR(5,6,7,15,16,17)
E	Immediate	Add SwapMarker™ Forward Rate Agreement - GBP	ASFRA	24M30M
E	Immediate	Add SwapMarker™ Interest Rate Swap – GBP	ASIRS	(IM5,IM6,IM7,IM8)A5A03L
F	Immediate	Remove Emerging Markets (AsiaPac) Non Deliverable Forwards Revaluations	AMNDR	All AMNDR records
G	Immediate	Add Emerging Markets (EMEA) Non Deliverable Forwards (Forward Points) - USDRUB	EMNDF	SPT06M
H	Immediate	Add Emerging Markets (AsiaPac) Non Deliverable Forwards (Outrights) - USDIDR	AMNDO	SPT09M
I	Immediate	Add Emerging Markets (AsiaPac) Foreign Exchange Forward - USDRMB	AMFWD	SPT15M, SPT18M

J	Immediate	Add Emerging Markets (AsiaPac) Forward FX (Outright rate) - USDRMB	AMFWO	SPT15M, SPT18M
K	Immediate	Add Emerging Markets (AsiaPac) Non Deliverable Interest Rate Swap vs Local Fixing - IDR	AMNDS	(01Y,02Y,03Y,04Y,05Y,07Y,10Y)A0Q3SB
L	Immediate	Add Emerging Markets (EMEA) Foreign Exchange Forward - USDZAR	EMFWD	TDYTOM
M	Immediate	Add SwapMarker™ FRA/OIS Spreads – USN	ASFOS	IM1IM2, IM2IM3, IM3IM4, IM4IM5, IM5IM6, IM6IM7, IM7IM8, IM8IM9, IM9IMA, IMAIMB, IMBIMC, IMCIMD, IMDIME, IMEIMF, IMFIMG, IMGIMH, IMHIMI, IMIIMJ, IMJIMK, IMKIML
N	Immediate	Remove Emerging Markets (AsiaPac) Non Deliverable Forwards (Outrights) – USDVND	AMNDO	SPT03Y
O	Immediate	Remove Energy US Power Financial - PJM	EGAPF	ACQ04, OPQ04
P	Immediate	Add SwapMarker™ FRA/OIS Spreads - USN	ASFOS	Please see documentation
Q	Immediate	Add SwapMarker™ IBOR Basis Swap – USD	ASLBS	Please see documentation
R	Immediate	Remove TreasuryMarker™ Non US Benchmark Data – SE-	TMBMK	15Y
S	Immediate	Remove SwapMarker™ Forward Rate Agreement - ADD	ASFRA	07M10M, 08M11M
T	Immediate	Remove Capital Market Forward Rate Agreement – ADD	CMFRA	07M10M, 08M11M
U	Immediate	Update SwapMarker™ US Basis Swaps - USD	ASUBS	Description updated please see documentation
V	Immediate	Add SwapMarker™ Page Data	ASPAG	SMKR93C
W	Immediate	Add ENERGY Certified Emission Reduction (CER)	EGCER	SPT, 01Y, 02Y, 03Y, 04Y