



SURF FEED DATA CHANGE NOTIFICATION

Number: **DCN150** Issue Date: 28th Jan 2010 Total Pages: 3 Previous DCN: 149 Dated: 05th Jan 2010
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ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
A	Immediate	Add Emerging Markets (AsiaPac) Government Bond Benchmarks - TH-	AMBMK	02Y, 05Y, 10Y
B	Immediate	Add Live Data Foreign Exchange Forward - USDPHP	LDFWD	SPT03W
C	Immediate	Add SwapMarker™ Forward Rate Agreement - SGD	ASFRA	00M03M, 00M06M, 01M04M, 01M07M, 02M05M, 02M08M, 03M06M, 03M09M, 04M07M, 04M10M, 05M08M, 05M11M, 06M09M, 06M12M, 07M10M, 08M11M, 09M12M
D	Immediate	Add SwapMarker™ Currency Basis Swap - SGDUSD	ASCBS	18M, 06Y
E	Immediate	Remove Emerging Markets (EMEA) Foreign Exchange Forward - EURLTL, EURLVL, EUREEK	EMFWD	SPT04M, SPT05M
E	Immediate	Remove Emerging Markets (EMEA) Foreign Exchange Forward - USDLTL, USDLVL, USDEEK	EMFWD	SPT04M, SPT05M
F	Immediate	Add LatamMarker™ ATM Swaption Straddle Premiums (bps) - MXN	LMPRE	New Stub Please see documentation for new Records

G	Immediate	Add Latam Marker TM ATM Swaption Volatility - MXN	LMSWO	New Stub Please see documentation for new Records
H	Immediate	Add Latam Marker ATM Swaption Strikes - MXN	LMSTR	New Stub Please see documentation for new Records
I	Immediate	Add Latam Marker ATM IRO Spot Cap/Floor - MXN	LMCPC	New Stub 01Y, 02Y, 03Y, 04Y, 05Y, 07Y, 10Y
J	Immediate	Add Latam Marker ATM IRO Forward Cap/Floor - MXN	LMFCC	New Stub 01Y02Y, 02Y03Y, 02Y04Y, 03Y04Y, 03Y05Y, 04Y05Y, 05Y06Y, 05Y07Y, 05Y10Y, 06Y07Y, 07Y08Y, 07Y10Y, 08Y09Y, 09Y10Y
K	Immediate	Add SwapMarker TM Cross Currency Swap (IRS) - SGD	ASCCS	18MA5S06L, 06YA5S06L
L	Immediate	Add Emerging Markets (EMEA) Non Deliverable Forwards (Outrights) - RUBBAS	EMNDO	New currency (BAS) 01W, 01M, 02M, 03M, 06M, 09M, 12M, 24M
M	Immediate	Add SwapMarker TM Currency Basis Swap - AUDUSD	ASCBS	03M, 06M, 09M
N	Immediate	Remove Energy Forward Freight Agreement - TC2, TD3, TD5, TD7	EGFFA	CL1, M01, M02, M03, M04, M05, M06, Q01, Q02, Q03, Q04, Q05, Q06
O	Immediate	Add SwapMarker TM Forward Overnight Index Swap (Central Bank Meeting Dates) - USN	ASOIM	M01M02, M02M03, M03M04, M04M05, M05M06, M06M07, M07M08, M08M09, M09M10, M10M11, M11M12, M12M13
P	Immediate	Remove SwapMarker TM FRA/OIS Spreads Central Bank Dates - USD	ASFOC	CB1CB2, CB2CB3, CB3CB4, CB4CB5, CB5CB6, CB6CB7, CB7CB8, CB8CB9, CB9CBA, CBACBB, CBCBCB, CBCCBD
Q	Immediate	Add Emerging markets (AsiaPac) Non Deliverable Overnight Index Swap - INR	AMNOS	03MA5AONL, 06MA5AONL, 06YA5AONL
R	Immediate	Add Live Data Sovereign Benchmark Bonds - IN-	LDBMK	New Stub New Currency (IN-) 01Y, 02Y, 05Y, 07Y, 10Y, 11Y, 20Y, 25Y
S	Immediate	Add Live Data Sovereign Benchmark Bonds - PH-	LDBMK	New Stub (02-09)Y
T	Immediate	Add Live Data Sovereign Benchmark Bonds - RM-	LDBMK	New Stub New Currency (RM-) 05Y
U	Immediate	Add SwapMarker TM Interest Rate Swap Spread - GBPGBP	ASSSP	30Y40Y, 40Y50Y
V	Immediate	Add Emerging Markets (AsiaPac) Cross Currency	AMCCS	(01-05)YA5Q03L

		Interest Rate Swap - RMB		
W	Immediate	Add Emerging Markets (AsiaPac) Interest Rate Swap - RMB	AMIRS	(02-05)YA5A12P
X	Immediate	Remove Emerging Markets (AsiaPac) Non Deliverable Interest Rate Swap vs Local Fixing - PHP	AMNDS	(01Y, 02Y, 03Y, 04Y, 05Y)A0Q03L
Y	Immediate	Remove Emerging Markets (AsiaPac) Non Deliverable Interest Rate Swap vs Local Fixing - VND	AMNDS	(01Y, 02Y, 03Y, 04Y, 05Y, 07Y, 10Y, 15Y)A0Q03L
Z	Immediate	Add Emerging Markets (AsiaPac) Non Deliverable Interest Rate Swap vs Offshore fixing - INR	AMNCS	06YA5S06L