



SURF FEED DATA CHANGE NOTIFICATION

Number: **DCN152** Issue Date: 27th April 2010 Total Pages: 2 Previous DCN: 151 Dated: 17th March 2010

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
A	Immediately	SwapMarker General Collateral Repo Term	ASRPO	Definition/Description updates
B	Immediately	MoneyMarker™ General Collateral Repo Term	MNRPO	Definition/Description updates
C	Immediately	TreasuryMarker™ Repurchase Agreements	TMRPO	Definition/Description updates
D	Immediately	Add Emerging Markets (AsiaPac) Non Deliverable Interest Rate Swap vs Local Fixing – THB	AMNDS	(12Y,15,20Y)A5S06L
E	Immediately	Add Emerging Markets (AsiaPac) Cross Currency Interest Rate Swap - THD	AMCCS	20YA5S06L
F	Immediately	Add Emerging Markets (AsiaPac) Interest Rate Swap - THB	AMIRS	20YA5S06L
G	Immediately	Emerging Markets (AsiaPac) Forward Rate Agreement – KRW	AMFRA	00M03M,01M04M,02M05M,03M06M,04M07M,05M08M,06M09M,09M12M
H	Immediately	Add TreasuryMarker™ Non US Benchmark Data – NO-	TMBMK	03Y,09Y
I	Immediately	Remove TreasuryMarker™ Non US Benchmark Data – NO-	TMBMK	01Y,02Y

J	Immediately	Add SwapMarker™ Page Data	ASPAG	SMKR11A, SMKR11B
K	Immediately	Add Emerging Markets (EMEA) ATM Swaption Volatility – ILS	EMSWO	Please see documentation for Records
L	Immediately	Add Emerging Markets (EMEA) ATM Swaption Straddle Premiums – ILS	EMPRE	Please see documentation for Records
M	Immediately	Add Emerging Markets (EMEA) ATM Swaption Strikes – ILS	EMSTR	Please see documentation for Records
N	Immediately	Add Emerging Markets (AsiaPac) Government Benchmark Bills – HK-	AMBMB	03M, 06M, 01Y
O	Immediately	Add Treasury Marker™ Government Benchmark Bills – JP-	TMBMB	03M, 06M
P	Immediately	Remove Energy German Power Option Volatility Serial Year ATM Spread – DE-	EGSYS	SP2
Q	Immediately	Add SwapMarker™ Interest Rate Swap – EUR	ASIRS	Please see documentation for Records
R	Immediately	Add Emerging Markets (AsiaPac) Non Deliverable Interest Rate Swap vs Local Fixing – CNY	AMNDS	(06M, 09M)A5Q7DR
S	Immediately	Add Emerging markets (AsiaPac) Non Deliverable Overnight Index Swap – CNY	AMNOS	(01M, 02M, 03M, 06M, 09M, 01Y, 02Y)A5AONL
T	Immediately	Add Emerging Markets (AsiaPac) Interest Rate Swap – CNY	AMIRS	(06M, 09M, 01Y, 02Y, 03Y, 04Y, 05Y, 07Y, 10Y)A5Q3SH
U	Immediately	Add Emerging Markets (AsiaPac) Interest Rate Swap – CNY	AMIRS	(02Y, 03Y, 04Y, 05Y, 07Y, 10Y)A5A12C
V	Immediately	Add Emerging Market (AsiaPac) Single Payment Swap – CNY	AMSPS	00M01M, 00M03M
W	Immediately	Add Emerging Market (AsiaPac) Single Payment Swap – SGD	AMSPS	00M03M, 01M04M, 02M05M, 03M06M, 04M07M, 05M08M, 06M09M, 07M10M, 08M11M, 09M12M, 00M06M, 01M07M, 02M08M, 03M09M, 04M10M, 05M11M, 06M12M
X	Immediately	Add Treasury Marker™ Government Benchmark Bills – DE- / IT-	TMBMB	03M, 06M, 09M, 01Y
Y	Immediately	Add Treasury Marker™ Government Benchmark Bills – FR-	TMBMB	01M, 03M, 06M, 09M, 01Y
Z	Immediately	Remove MortgageMarker™ Fannie Mae – FNR	MBFNR	3.000F180M1, 3.000F180M2
AA	Immediately	Remove MortgageMarker™ Freddie Mac – FRR	MBFRR	3.000F180M1, 3.000F180M2

