



## *SURF FEED DATA CHANGE NOTIFICATION*

Number: **DCN153**    Issue Date: 07<sup>th</sup> June 2010    Total Pages:    Previous DCN: 152    Dated: 27<sup>th</sup> April 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
<b>A</b>	Immediately	Remove Emerging Markets (AsiaPac) Foreign Exchange Options – EURKZT/USDKZT	AMFXO	All tenors
<b>B</b>	Immediately	Remove Emerging Markets (AsiaPac) Foreign Exchange Options Risk Reversals – EURKZT/USDKZT	AMFXR	All tenors
<b>C</b>	Immediately	Add Emerging Markets (EMEA) Foreign Exchange Options – EURKZT/USDKZT	EMFXO	SPT(01W, 02W, 01-03M, 06M, 12M, 24M, 03Y, 05Y) TDYTOM
<b>D</b>	Immediately	Add Emerging Markets (EMEA) Currency (Foreign Exchange) Options Risk Reversals – EURKZT/USDKZT	EMFXR	01R, 02R, 03R, 06R, 12R, 24R, 36R, 60R, OVN
<b>E</b>	Immediately	Add Energy Voluntary Emission Reductions	EGVER	Please see documentation
<b>F</b>	Immediately	Add LatAmMarker™ Foreign Exchange Options	LMFXO	Please see documentation
<b>G</b>	Immediately	Add Latam Foreign Exchange Options Risk Reversals	LMFXR	Please see documentation
<b>H</b>	Immediately	Remove Latam Foreign Exchange Options Risk Reversals	LMFXR	USDARS07R, USDBRL07R, USDCLP07R, USDMXN07R
<b>I</b>	Immediately	Remove Emerging Markets (EMEA) Implied Cash	EMIDP	SPT(01-02W), SPT(01-03M, 06M, 09M, 12M)

		Deposits – UAT		
<b>J</b>	Immediately	Remove Emerging Markets (EMEA) Implied Cash Deposits – RUB	EMIDP	SPT(01-03M, 06M, 12M)
<b>K</b>	Immediately	Add Live Data Foreign Exchange Forward – USDPHP	LDFWD	TOMSPT
<b>L</b>	Immediately	Add LatAmMarker™ Currency Basis Swap – CLP/CLF/CLPUSD	LMCBS	01-05Y, 07Y, 10Y
<b>M</b>	Immediately	Remove SwapMarker™ Interest Rate Swap – CZK	ASIRS	01YA0A06L
<b>N</b>	Immediately	Remove Capital Market Interest Rate Swap – CZK	CMIRS	01YA0A06L
<b>O</b>	Immediately	Remove Energy NBP Option Volatility - NBP	EGGOV	M08, M09
<b>P</b>	Immediately	Add SwapMarker™ Page Data	ASPAG	SMKR94L
<b>Q</b>	Immediately	Add Emerging Markets (AsiaPac) Non Deliverable Interest Rate Swap vs Local Fixing – INR	AMNDS	01-05Y, 07Y, 10Y
<b>R</b>	Immediately	Add SwapMarker™ Page Data	ASPAG	SMKR96L
<b>S</b>	Immediately	Add Emerging Markets (EMEA) Czech Government Bonds	EMCZ-	Please see documentation for a full list of records
<b>T</b>	Immediately	Add Emerging Market (EMEA) Hungary Government Bonds	EMHU-	Please see documentation for a full list of records
<b>U</b>	Immediately	Add Emerging Markets (EMEA) Poland Government Bonds	EMPL-	Please see documentation for a full list of records
<b>V</b>	Immediately	Add Emerging Markets (EMEA) Romania Government Bonds	EMRO-	Please see documentation for a full list of records
<b>W</b>	Immediately	Add Emerging Market (EMEA) Slovakia Government Bonds	EMSK-	Please see documentation for a full list of records
<b>X</b>	Immediately	Add Emerging Markets (EMEA) South African Government Bonds	EMZA-	Please see documentation for a full list of records
<b>Y</b>	Immediately	Remove SwapMarker™ Forward Rate Agreement - HUF	ASFRA	15M18M, 18M21M, 18M24M, 21M24M
<b>Z</b>	Immediately	Remove Emerging Markets (EMEA) Forward Rate Agreement - HUF	EMFRA	15M18M, 18M21M, 18M24M, 21M24M
<b>AA</b>	Immediately	Add Emerging Markets (AsiaPac) Cross Currency Interest Rate Swap - RMB	AMCCS	(06M, 09M, 01-05Y)A5Q03L
<b>AB</b>	Immediately	Add O/N VWAP Repo-Once-old Treasuries - USD	RMOLD	01M, 03M, 06M, 01-03Y, 05Y, 07Y, 10Y, 30Y
<b>AC</b>	Immediately	Add Repomarker VWAP pages	RMPAG	TPREPO, TPREPO1, TPREPO2, TPREPO3
<b>AD</b>	Immediately	Add O/N VWAP Repo-On the run Treasuries	RMUBM	01M, 03M, 06M, 01-03Y, 05Y, 07Y, 10Y, 30Y
<b>AE</b>	Immediately	Add Energy US Power Financial – MID/PAL/N15/S15	EGAPF	OPM01, OPQ01-06

