SURF FEED DATA CHANGE NOTIFICATION

Number: **DCN156** Issue Date:26th August 2010 Total Pages: Previous DCN: 155 Dated: 13th August 2010

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ID	**Effective Date**	**Description**	**SURF Feed Information**	
			Stub	**Periods**
A	1st September	SwapMarker Plus ™ Currency Interest Rate Swaption Volatilities.	SOSWO	**New Fields** **1029 -** Forward Premium **1030 -** Lognormal Volatility based on **OIS curve** **1031** - Normalized Volatility based on **OIS curve** **Changes to Existing field descriptions** **134** – Spot Premium **886** - Normalized Volatility based on Spot Premium and **IBOR curve** **1642** - Lognormal Volatility based on Spot Premium and **IBOR curve**
B	1st September	Enhanced Interest Rate Option Swaption Skews + 1.00 Basis Points - Grid II	SSSP1	As per SOSWO Changes
C	1st	Enhanced Intersst Rate Option Swaption Skews + 2	SSSP2	As per SOSWO Changes

	September	Basis Points Grid II		
D	1st September	Enhanced Interest Rate Option Swaption Skews + 0.50 Basis Points Grid II	SSSPH	As per SOSWO Changes
E	1st September	Enhanced Interest Rate Option Swaption Skews + 0.25 Basis Points Grid II	SSSPQ	As per SOSWO Changes
F	1st September	Enhanced Interest Rate Option Swaption Skews - 1.00 Basis Points Grid II	SSSR1	As per SOSWO Changes
G	1st September	Enhanced Interest Rate Option Swaption Skews - 2.00 Basis Points Grid II	SSSR2	As per SOSWO Changes
H	1st September	Enhanced Interest Rate Option Swaption Skews - 0.50 Basis Points Grid II	SSSRH	As per SOSWO Changes
I	1st September	Enhanced Interest Rate Option Swaption Skews - 0.25 Basis Points Grid II	SSSRQ	As per SOSWO Changes
J	1st September	Enhanced Currency Interest Rate Swaption Volatilities - Grid II	SSSWO	As per SOSWO Changes
K	1st September	SwapMarker Plus ™ Interest Rate Option Swaption Skews + 1.00 Basis Points	SOSP1	As per SOSWO Changes
L	1st September	SwapMarker Plus ™ Interest Rate Option Swaption Skews + 2.00 Basis Points	SOSP2	As per SOSWO Changes
M	1st September	SwapMarker Plus ™ Interest Rate Option Swaption Skews + 0.50 Basis Points	SOSPH	As per SOSWO Changes
N	1st September	SwapMarker Plus ™ Interest Rate Option Swaption Skews + 0.25 Basis Points	SOSPQ	As per SOSWO Changes
O	1st September	SwapMarker Plus ™ Interest Rate Option Swaption Skews - 1.00 Basis Points	SOSR1	As per SOSWO Changes
P	1st September	SwapMarker Plus ™ Interest Rate Option Swaption Skews - 2.00 Basis Points	SOSR2	As per SOSWO Changes
Q	1st September	SwapMarker Plus ™ Interest Rate Option Swaption Skews - 0.50 Basis Points	SOSRH	As per SOSWO Changes
R	1st September	SwapMarker Plus ™ Interest Rate Option Swaption Skews - 0.25 Basis Points	SOSRQ	As per SOSWO Changes