



SURF FEED DATA CHANGE NOTIFICATION

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ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
A	Immediate	Enhance SwapMarker™ Overnight Index Swaps – GBP Actual/365 Annual Fixed vs Overnight float	ASOIS	03Y-15Y inclusive, 20Y & 30Y
B	Immediate	Enhance SwapMarker™ Interest Rate Swaps – GBP Actual/365 Annual Fixed vs 3 Month float	ASIRS	02Y-15Y inclusive, 20Y & 30Y
C	Immediate	Enhance SwapMarker™ LIBOR Basis Swaps – add field 134 (Mid Price) – GBP/HKD/USD	ASLBS	All tenors
D	Immediate	Enhance SwapMarker™ LIBOR Basis Swaps – GBP 3 Month vs 1 Month & 6 Month vs 3 Month	ASLBS	06Y, 07Y, 08Y, 09Y, 11Y, 12Y, 13Y, 14Y, 15Y
E	Immediate	Add SwapMarker™ SONIA/LIBOR Spreads - GBP	ASSLS	01Y-15Y inclusive, 20Y & 30Y
F	Immediate	Enhance SwapMarker™ Interest Rate Swap - AUD	ASIRS	25YA5S6BB
G	Immediate	Add SwapMarker™ Treasury Spreads - AUD	ASTSP	01Y-10Y inclusive, 12Y, 15Y, 20Y, 25Y, 30Y
H	Immediate	Enhance SwapMarker Plus™ Enhanced IRO Swaption Skews 1bp – JPY/GBP	SSSP1	Please refer to documentation for full list of records.
I	Immediate	Enhance SwapMarker Plus™ Enhanced IRO Swaption	SSSP2	Please refer to documentation for full list of records.

		Skews 2bp – JPY/GBP		
J	Immediate	Enhance SwapMarker Plus™ Enhanced IRO Swaption Skews .50bp – JPY/GBP	SSSPH	Please refer to documentation for full list of records.
K	Immediate	Enhance SwapMarker Plus™ Enhanced IRO Swaption Skews .25bp – JPY/GBP	SSSPQ	Please refer to documentation for full list of records.
L	Immediate	Enhance SwapMarker Plus™ Enhanced IRO Swaption Skews -1bp – JPY/GBP	SSSR1	Please refer to documentation for full list of records.
M	Immediate	Enhance SwapMarker Plus™ Enhanced IRO Swaption Skews -2bp – JPY/GBP	SSSR2	Please refer to documentation for full list of records.
N	Immediate	Enhance SwapMarker Plus™ Enhanced IRO Swaption Skews -.50bp – JPY/GBP	SSSRH	Please refer to documentation for full list of records.
O	Immediate	Enhance SwapMarker Plus™ Enhanced IRO Swaption Skews -.25bp – JPY/GBP	SSSRQ	Please refer to documentation for full list of records.
P	Immediate	Enhance SwapMarker Plus™ Enhanced Currency Interest Rate Swaption Volatilities – JPY/GBP	SSSWO	Please refer to documentation for full list of records.
Q	Immediate	Enhance MoneyMarker Currency (Foreign Exchange) Options – AUDJPY/CADJPY/EURAUD/NZDUSD/USDCHF	MNFXO	SPT01M, SPT02M, SPT03M, SPT06M, SPT12M
R	Immediate	Enhance SwapMarker™ Currency Interest Rate Swaption Volatilities - USD	ASSWO	25Y01Y, 25Y02Y, 25Y03Y, 25Y04Y, 25Y05Y, 25Y06Y, 25Y07Y, 25Y08Y, 25Y09Y, 25Y10Y, 25Y15Y, 25Y20Y, 25Y25Y, 25Y30Y, 30Y01Y, 30Y02Y, 30Y03Y, 30Y04Y, 30Y05Y, 30Y06Y, 30Y07Y, 30Y08Y, 30Y09Y, 30Y10Y, 30Y15Y, 30Y20Y, 30Y25Y, 30Y30Y