



SURF FEED DATA CHANGE NOTIFICATION

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ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
A	Immediate	Enhance MoneyMarker™ Foreign Exchange Options Risk Reversals - USDBRL	MNFXR	02R, 03R, 06R, 12R
B	Immediate	Add MoneyMarker™ Canadian Govt Benchmark Bonds - CAD	MNCA-	02Y, 03Y, 04Y, 05Y, 07Y, 10Y, 30Y
C	Immediate	Enhance Emerging Markets (AsiaPac) Non Deliverable Interest Rate Swap vs Offshore fixing - VND	AMNCS	(07Y, 10Y)A5S06L
D	Immediate	Enhance MortgageMarker™ Fannie Mae - USD	MBFNR	3.500F360M1, 3.500F360M2, 4.000F360M1, 4.000F360M2, 3.000F180M1, 3.000F180M2, 3.500F180M1, 3.500F180M2
E	Immediate	Enhance MortgageMarker™ Freddie Mac - USD	MBFRR	3.500F360M1, 3.500F360M2, 4.000F360M1, 4.000F360M2, 3.000F180M1, 3.000F180M2, 3.500F180M1, 3.500F180M2
F	Immediate	Remove SwapMarker™ Interest Rate Swap - SAR	ASIRS	(03M, 06M, 09M)A5A01L
G	Immediate	Remove MoneyMarker™ Interest Rate Swap - SAR	MNIRS	(03M, 06M, 09M)A5A01L

H	Immediate	Add SwapMarker™ ATM Swaption Straddle Premiums (bps) - CAD	ASPRE	Please refer to documentation for full list of records.
I	Immediate	Add SwapMarker™ ATM Swaption Strikes - CAD	ASSTR	Please refer to documentation for full list of records.
J	Immediate	Enhance SwapMarker™ ATM Swaption Volatility - CAD	ASSWO	(01M, 03M, 06M, 01Y, 02Y, 03Y, 04Y, 05Y, 07Y, 10Y)30Y
K	Immediate	Enhance SwapMarker™ ATM Swaption Straddle Premiums (bps) - USD	ASPRE	Please refer to documentation for full list of records.
L	Immediate	Add LatAmMarker™ Non Deliverable Forwards (Outrights) - USDCOP	LMNDO	SPT(01M, 02M, 03M, 06M, 09M, 12M)
M	Immediate	Remove SwapMarker™ Currency Basis Swap – SKKEUR	ASCBS	01Y, 02Y, 03Y, 04Y, 05Y, 06Y, 07Y, 08Y, 09Y, 10Y, 12Y, 15Y, 20Y, 30Y
N	Immediate	Remove SwapMarker™ Forward Rate Agreement - SKK	ASFRA	01M04M, 02M05M, 03M06M, 03M09M, 06M09M, 06M12M, 09M12M, 09M15M, 12M18M, 18M24M
O	Immediate	Remove SwapMarker™ Interest Rate Swap - SKK	ASIRS	(01Y, 02Y, 03Y, 04Y, 05Y, 06Y, 07Y, 08Y, 09Y, 10Y, 12Y, 15Y, 20Y, 30Y)A0S06L
P	Immediate	Remove SwapMarker™ IBORs – SKK	ASLIB	01L, 02L, 03L, 06L, 09L, 12L
Q	Immediate	Remove Emerging Markets (EMEA) Currency Basis Swap – SKKEUR	EMCBS	01Y, 02Y, 03Y, 04Y, 05Y, 06Y, 07Y, 08Y, 09Y, 10Y, 12Y, 15Y, 20Y, 30Y
R	Immediate	Remove Emerging Markets (EMEA) Forward Rate Agreement - SKK	EMFRA	01M04M, 02M05M, 03M06M, 03M09M, 06M09M, 06M12M, 09M12M, 09M15M, 12M18M, 18M24M
S	Immediate	Remove Emerging Markets (EMEA) Foreign Exchange Forward – USDSKK	EMFWD	SPT(NXT, 01W, 02W, 03W, 01M, 02M, 03M, 04M, 05M, 06M, 07M, 08M, 09M, 10M, 11M, 12M), TDYTOM, TOMSPT
T	Immediate	Remove Emerging Markets (EMEA) Implied Cash Deposits – SKK	EMIDP	SPT(01W, 01M, 02M, 03M, 06M, 09M, 12M), TOMSPT
U	Immediate	Remove Emerging Markets (EMEA) Interest Rate Swap – SKK	EMIRS	(01Y, 02Y, 03Y, 04Y, 05Y, 06Y, 07Y, 08Y, 09Y, 10Y, 12Y, 15Y, 20Y, 30Y)A0S06L
V	Immediate	Remove Emerging Markets (EMEA) Foreign Exchange Spot – USDSKK	EMSPT	SPT
W	Immediate	Remove MoneyMarker™ Cash Deposit – SKK	MNDEP	SPT(NXT, 01W, 01M, 02M, 03M, 04M, 05M, 06M, 07M, 08M, 09M, 10M, 11M, 12M), TOMSPT
X	Immediate	Remove MoneyMarker™ Foreign Exchange Forward - USDSKK	MNFWD	SPT(01W, 02W, 03W, 01M, 02M, 03M, 04M, 05M, 06M, 07M, 08M, 09M, 10M, 11M, 12M), TOMSPT
Y	Immediate	Remove MoneyMarker™ IBORs – SKK	MNLIB	01L, 02L, 03L, 06L, 09L, 12L

Z	Immediate	Remove MoneyMarker™ Foreign Exchange Spot – USDSKK	MNSPT	SPT
AA	Immediate	Remove Emerging Markets (EMEA) Interest Rate Swap – SAR	EMIRS	15YA0A03
AB	Immediate	Add SwapMarker Plus™ Constant Maturity Spread-Lock Swap - USD	SOCML	Please refer to documentation for full list of records.