



SURF FEED DATA CHANGE NOTIFICATION

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 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	Immediate	Add Live Data Indian Corporate Bonds	LDICB	Please see documentation for Bonds
B	Immediate	Enhance SwapMarker™ Forward ATM Cap Volatility - CAD	ASFCC	01Y02Y, 01Y03Y, 01Y04Y, 01Y05Y, 02Y03Y, 02Y04Y, 02Y05Y, 03Y04Y, 03Y05Y
C	Immediate	Enhance SwapMarker™ Forward ATM Floor Volatility - CAD	ASFFF	01Y02Y, 01Y03Y, 01Y04Y, 01Y05Y, 02Y03Y, 02Y04Y, 02Y05Y, 03Y04Y, 03Y05Y
D	Immediate	Enhance Emerging Markets (EMEA) Foreign Exchange Spot	EMSPT	USDEEKSPT, USDLTLSPT, USDLVLSPT, EUREEKSPT, EURLTLSPT, EURLVLSPT
E	Immediate	Enhance SwapMarker™ IBOR Basis Swap – AUD	ASLBS	25Y03L01L, 25Y06L01L, 25Y06L03L, 30Y03L01L, 30Y06L01L, 30Y06L03L
E	Immediate	Enhance Emerging Markets (EMEA) Implied Cash Deposits – HRK	EMIDP	SPT01M, SPT01W, SPT02M, SPT02W, SPT03M, SPT06M, SPT09M, SPT12M, SPT18M, SPT24M TDYTOM, TOMSPT
F	Immediate	Enhance Emerging Markets (EMEA) Foreign Exchange Forward – EURHRK/USDHRK	EMFWD	SPT01M, SPT01W, SPT02M, SPT02W, SPT03M, SPT06M, SPT09M, SPT12M, SPT18M, SPT24M,

				TDYTOM, TOMSPT
G	Immediate	Enhance Emerging Markets (EMEA) Forward FX - (Outright rate) – EURHRK/USDHRK	EMFWO	SPT01M, SPT01W, SPT02M, SPT02W, SPT03M, SPT06M, SPT09M, SPT12M, SPT18M, SPT24M, TDYTOM, TOMSPT
H	Immediate	Enhance SwapMarker™ Interest Rate Swap Spread - EUREUR	ASSSP	02Y03Y, 02Y04Y, 02Y05Y, 02Y06Y, 02Y07Y, 02Y08Y, 02Y09Y, 02Y10Y, 03Y04Y, 03Y05Y, 03Y06Y, 03Y07Y, 03Y08Y, 03Y09Y, 03Y10Y, 04Y05Y, 04Y06Y, 04Y07Y, 04Y08Y, 04Y09Y, 04Y10Y, 05Y06Y, 05Y07Y, 05Y08Y, 05Y09Y, 06Y07Y, 06Y08Y, 06Y09Y, 07Y08Y, 07Y09Y, 08Y09Y, 20Y30Y
I	Immediate	Enhance Emerging Markets (EMEA) Currency Basis Swap - RONEUR	EMCBS	01Y-10Y, 12Y, 15Y, 20Y
J	Immediate	Enhance Emerging Markets (EMEA) Cross Currency Interest Rate Swap - RON	EMCCS	01Y-10Y, 12Y, 15Y, 20Y
K	Immediate	Enhance Emerging Markets (EMEA) Interest Rate Swap - RON	EMIRS	01Y-10Y, 12Y, 15Y, 20Y
L	Immediate	Enhance Emerging Markets (EMEA) Non Deliverable Forwards (Outrights) – USDEGP	EMNDO	SPT09M
M	Immediate	Remove Emerging Markets (AsiaPac) Overnight Index Swaps - RMB	AMOIS	(04Y, 05Y, 07Y, 10Y, 15Y)A5AONL