



SURF FEED DATA CHANGE NOTIFICATION

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ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
A	Immediate	Add Emerging Markets – Asia Pac Foreign Exchange Options All existing currency pairs	AMFXO	OVN & 02W
B	Immediate	Add Emerging Markets – Asia Pac Foreign Exchange Options Risk Reversals All existing currency pairs	AMFXR	OVN, 24R, 36R & 60R
C	Immediate	Add Emerging Markets – Asia Pac Foreign Exchange Options AUDMYR, EURKZT, EURMYR, EURTHB, EURTWD, INRJYPY, MYRSGD, THBJPY, USDKZT	AMFXO	see documentation for full coverage
D	Immediate	Add Emerging Markets – Asia Pac Foreign Exchange Options Risk Reversals AUDMYR, EURKZT, EURMYR, EURTHB, EURTWD, INRJYPY, MYRSGD, THBJPY, USDKZT	AMFXR	see documentation for full coverage

E	Immediate	Add Property IPD Swaps – USD	PTIPD	01-05Y, 07Y, 10Y
E	Immediate	Add Property NCREIF Swaps – USD	PTNCR	01-05Y, 07Y, 10Y
F	Immediate	Add Property Derivatives RPI Forwards – USD	PTRPF	01-05Y, 07Y, 10Y, 12Y, 15Y, 20Y, 25Y, 30Y
G	Immediate	Add Emerging Markets (AsiaPac) Forward FX (Outright rate) – USDRMB	AMFWO	SPT01W,02W,01M-06M,09M,12M,24M,03Y,04Y,05Y
H	Immediate	Add SwapMarker™ IBOR Basis Swap - CAD	ASLBS	(01-10Y,12Y,15Y,20Y,25,30)Y01L03L
I	Immediate	Add Emerging Markets (EMEA) Foreign Exchange Spot	EMSPT	(USDUAH,EURUAH)SPT
J	Immediate	Add Property Libor Swaps – UKA	PTLSW	CL1, CL2, CL3
K	Immediate	Add LatAmMarker™ Currency Basis Swap – MXNUSD	LMCBS	130,131,195,260,261,390,391,3X1,521,651,6X1,911,9X1
L	Immediate	Add LatAmMarker™ Interest Rate Swap - MXN	LMIRS	(130,131,195,260,261,390,391,3X1,521,651,6X1,911,9X1)A0M01T
M	Immediate	Add LatAmMarker™ IBORs – MXN	LMLIB	28D
N	Immediate	Add LatAmMarker™ UDI LIBOR Swaps - MXNUSD	LMUDL	05Y, 07Y, 10Y, 20Y, 30Y
O	Immediate	Add SwapMarker™ IBOR Basis Swap – USD	ASLBS	(01Y-05Y, 07Y, 10Y, 12Y, 15Y, 20Y, 25Y, 30Y)03L12L
P	Immediate	Add SwapMarker™ Interest Rate Swap – EUR	ASIRS	18M30A06L
Q	Immediate	Add SwapMarker™ Interest Rate Swap Spread (Bid/Ask) – JPY	ASSSJ	Please see documentation
R	Immediate	Add SwapMarker™ Cross Currency Swap (IRS) - JPY	ASCCS	Please see documentation
S	Immediate	Add SwapMarker™ Interest Rate Swap - JPY	ASIRS	(35Y,40Y)A5S06L
T	Immediate	Add SwapMarker™ IBOR Basis Swap - JPY	ASLBS	Please see documentation
U	Immediate	Add SwapMarker™ TIBOR / LIBOR Spreads - JPY	ASTLS	Please see documentation
V	Immediate	Add Emerging Markets (EMEA) Foreign Exchange Forward – TRY	EMFWD	TOM01W,02W,01-12M, TDYTOM, TOMSPT
W	Immediate	Add SwapMarker™ Currency Basis Swap – EURUSD, GBPUSD, JPYUSD	ASCBS	50Y
X	Immediate	Add Emerging Markets (AsiaPac) Implied Cash Deposits - KRW	AMIDP	01M, 02M, 03M, 06M, 12M
Y	Immediate	Add LatAmMarker™ Non Deliverable Forwards (Forward Points) - BRL	LMNDF	01M, 02M, 03M, 06M, 09M, 12M
Z	Immediate	Add Emerging Markets (EMEA) Implied Cash Deposits – AED/KWD/SAR	EMIDP	01W ,01M, 02M, 03M, 06M, 09M, 12M, TOMSPT
AA	Immediate	Remove SwapMarker™ Forward ATM Cap Volatility - CAD	ASFCC	01Y02Y, 01Y03Y, 01Y04Y, 01Y05Y, 02Y03Y, 02Y04Y, 02Y05Y, 03Y04Y, 03Y05Y
AB	Immediate	Remove SwapMarker™ Forward ATM Floor Volatility -	ASFFF	01Y02Y, 01Y03Y, 01Y04Y, 01Y05Y, 02Y03Y, 02Y04Y,

		CAD		02Y05Y, 03Y04Y, 03Y05Y
AC	Immediate	Remove Emerging Markets (EMEA) Foreign Exchange Forward – USDTRY	EMFWD	All SPT* Records – Please see documentation
AD	Immediate	Add Emerging Markets (EMEA) Cross Currency Interest Rate Swap – TRY	EMCCS	01-10Y(A5S06L)
AE	Immediate	Add Emerging Markets (EMEA) Implied Cash Deposits - RUB	EMIDP	(TOM)01M, 02M, 03M, 06M, 12M
AF	Immediate	Add Emerging Markets (EMEA) Implied Cash Deposits - TRY	EMIDP	(TOM)01W, 01M, 02M, 03M, 06M, 09M, 12M
AG	Immediate	Add Emerging Markets (EMEA) Implied Cash Deposits - UAH	EMIDP	(TDY)01W, 02W, 01M, 02M, 03M, 06M, 09M, 12M, 24M