



## *SURF FEED DATA CHANGE NOTIFICATION*

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ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
<b>A</b>	Immediate	Add Emerging Markets (EMEA) IBORs – CZK/HUF/PLN/SAR	EMLIB	1WL,2WL,ONL,01-03L,06L,09L,12L
<b>B</b>	Immediate	Add Emerging Markets (EMEA) IBORs – HUF	EMLIB	1WL,2WL,ONL,01-12L
<b>C</b>	Immediate	Add Emerging Markets (EMEA) IBORs – PLN	EMLIB	1WL,2WL,SNL,01,03L,06L,09L,12L
<b>D</b>	Immediate	Add Emerging Markets (EMEA) IBORs – SAR/ZAR	EMLIB	01L,03L,06L,09L,12L
<b>E</b>	Immediate	Add Emerging Markets (AsiaPac) Cross Currency Interest Rate Swap - THB	AMCCS	15YA5S06L
<b>E</b>	Immediate	Add Emerging Markets (AsiaPac) Interest Rate Swap - THB	AMIRS	(12,15)YA5S06L
<b>F</b>	Immediate	Add SwapMarker™ ATM Cap Volatility (Bid/Ask) - AUD	ASCAP	15Y
<b>G</b>	Immediate	Add SwapMarker™ ATM Floor Volatility (Mid) - AUD	ASFLR	15Y

<b>H</b>	Immediate	Add Emerging Markets (EMEA) Interest Rate Swap Spread - ZARZAR	EMSSP	02Y03Y,02Y05Y,02Y10Y,05Y10Y,10Y15Y,15Y20Y
<b>I</b>	Immediate	Add Emerging Markets (EMEA) Foreign Exchange Forward - EURPLN	EMFWD	01W,02W,01-12M,SPTNXT,TOMSPT
<b>J</b>	Immediate	Add Emerging Markets (EMEA) Forward Rate Agreement – TRY	EMFRA	01M04M,03M06M,06M09M,09M12M
<b>K</b>	Immediate	Replace Emerging Markets (EMEA) Interest Rate Swap – TRY	EMIRS	01-10YA0A06L with 01-15YA0A03L To confirm 01-10YA0A06L have been removed
<b>L</b>	Immediate	Replace Emerging Markets (EMEA) Cross Currency Interest Rate Swap - TRY	EMCCS	01-10YA5S06L with 01-15YA0A03L To confirm 01-10YA5S06L have been removed
<b>M</b>	Immediate	Add Emerging Markets (EMEA) Implied Cash Deposits - TRY	EMIDP	TDYTOM
<b>N</b>	Immediate	Add Emerging Markets (EMEA) Currency Basis Swap – TRYUSD	EMCBS	11-15Y
<b>O</b>	Immediate	Add Emerging Markets (EMEA) Cash Deposits – AED/KWD	EMDEP	01W,01M,02M,03M,06M,09M,12M,TOMSPT
<b>P</b>	Immediate	Remove Energy US Power Financial	EGAPF	ADHACQ04,ADHACQ08, ADHOPQ04, ADHOPQ08, CINACQ04, CINACQ08, CINOPQ04, CINOPQ08, NIHACQ04, NIHACQ08, NIHOPQ04, NIHOPQ08
<b>Q</b>	Immediate	Add Emerging Markets (AsiaPac) Implied Cash Deposits – IDR	AMIDP	01M,02M,03M,06M,12M
<b>R</b>	Immediate	Add Emerging Markets (AsiaPac) Foreign Exchange Options	AMFXO	Please see documentation for full details
<b>S</b>	Immediate	Add Emerging Markets (AsiaPac) Foreign Exchange Options Risk Reversals	AMFXR	Please see documentation for full details
<b>T</b>	Immediate	Add SwapMarker™ IBOR Basis Swap – HKD	ASLBS	(06M,09M,18M)01H03H (06M,09M,18M)01H06H (06M,09M,18M)03H06H
<b>U</b>	Immediate	Remove SwapMarker™ Page Data	ASPAG	SMKR90
<b>V</b>	Immediate	Add MoneyMarker™ Cash Deposit – USD	MNDEP	SPT(24M,03Y,04Y,05Y)
<b>W</b>	Immediate	Amend TreasuryMarker™ US Active Basis Issues	TMBAS	Updated records descriptions – please see documentation
<b>X</b>	Immediate	Remove Emerging Markets (EMEA) Currency Basis Swap - RUBUSD	EMCBS	18M
<b>Y</b>	Immediate	Remove Emerging Markets (EMEA) Forward Rate	EMFRA	02M05M

		Agreement - RUB		
<b>Z</b>	Immediate	Remove Emerging Markets (EMEA) Foreign Exchange Forward - USDOMR	EMFWD	SPT04Y, SPT05Y
<b>AA</b>	Immediate	Add MoneyMarker™ Page Data	MNPAG	MNKR41, MNKR42
<b>AB</b>	Immediate	Remove Emerging Markets (AsiaPac) Non Deliverable Interest Rate Swap vs Offshore fixing – TWD	AMNCS	15YA5S06L
<b>AC</b>	Immediate	Remove Emerging Markets (AsiaPac) Non Deliverable Interest Rate Swap vs Offshore fixing – INR	AMNCS	15YA5S06L
<b>AD</b>	Immediate	Remove Emerging markets (AsiaPac) Non Deliverable Overnight Index Swap – INR	AMNOS	A5ONL
<b>AE</b>	Immediate	Remove MoneyMarker™ Page Data	MNPAG	MNKR54, MNKR55
<b>AF</b>	Immediate	Add SwapMarker Plus™ Interest Rate Option Yield Volatility Surface	SOSUR	New Field – 996 (Premium)
<b>AG</b>	Immediate	Add SwapMarker™ Page Data	ASPAG	SMKR10C
<b>AH</b>	Immediate	Remove Energy US Power Financial – ERC	EGAPF	2X16M01,7X8M01,ACC01,ACC02,ACC03,ACM01.ACQ01,ACS01,OPC01,OPC02,OPC03,OPM01,OPQ01,OPS01,PKC01,PKC02,PKC03,PKM01,PKM02,PKM03,PKM04,PKM05,PKM06,PKM07,PKM08,PKM09,PKQ01,PKQ02,PKQ03,PKQ04,PKQ05,PKQ06,PKQ07,PKQ08,PKS01,PKS02,PKS03,PKS04,PKS05
<b>AI</b>	Immediate	Remove Energy US Power Heat Rate – ERC	EGAPH	2X16M01,7X8M01,ACC01,ACC02,ACC03,ACC04,ACM01.ACQ01,ACS01,OPC01,OPC02,OPC03,OPC04,OPM01,OPQ01,OPS01,PKC01,PKC02,PKC03,PKC04,PKC05,PKM01,PKM02,PKM03,PKM04,PKM05,PKM06,PKM07,PKM08,PKM09,PKQ01,PKQ02,PKQ03,PKQ04,PKQ05,PKQ06,PKQ07,PKQ08,PKS01,PKS02,PKS03,PKS04,PKS05,PKS06,PKS07,PKS08,PKS09
<b>AJ</b>	Immediate	Amend SwapMarker™ Swap Derived Futures – DE-	ASSDF	Remove the following fields from all records in this stub 996 (Schatz price),997(Bobl Price),998(Bund Price)