



## *SURF FEED DATA CHANGE NOTIFICATION*

Number: **DCN133**      Issue Date: 27<sup>th</sup> January 2009      Total Pages: 2      Previous DCN: 132      Dated: 16<sup>th</sup> January 2009  
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ID	Effective Date	Description	SURF Feed Information	
			Stub	Periods
A	Immediate	Change of Description SwapMarker™ Interest Rate Swap - CAD	ASIRS	A5F3BA - Actual/365 Semi Annual Fixed vs 3 month Bankers Acceptance
B	Immediate	Change of Description MoneyMarker™ Interest Rate Swap - CAD	MNIRS	A5F3BA - Actual/365 Semi Annual Fixed vs 3 month Bankers Acceptance
C	Immediate	Remove SwapMarker™ Forward Overnight Index Swap – CHF	ASOIF	Please refer to documentation for full list of records.
D	Immediate	Remove SwapMarker™ Overnight Index Swap – CHF	ASOIS	(01W, 02W, 03W, 01M, 02M, 03M, 04M, 05M, 06M, 07M, 08M, 09M, 10M, 11M, 12M, 15M, 18M, 21M, 24M)A0AONL
E	Immediate	Remove SwapMarker™ Interest Rate Swap – CHF	ASIRS	(03M, 06M, 09M, 01Y, 15M, 18M, 21M, 02Y)A0A01L
F	Immediate	Enhance MoneyMarker™ Interest Rate Swap - CAD	MNIRS	30YA5F3BA
G	Immediate	Enhance Precious Metals Fixings – XAG	PMFIX	DLYSPT

H	Immediate	Enhance SwapMarker™ US Medium Term Swap Revaluation – USD	ASUSS	50Y5NP
I	Immediate	Change of Description SwapMarker Plus™ Constant Maturity Spread-Lock Swap - USD	SOCML	XX Year on XX Year Rolling Spreadlock