

# **News in brief August / 2008**

To our clients of  
**Telekurs market data products (MDF market data feed)**

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## Summary of the most important exchange code changes:

Change and Deletion of CH-valoren numbers on EC 561	Current CH Valoren numbers on EC 153 and 7	Date	Comment
Gold futures	Gold futures	9 September 2008	The price supply of the Gold futures on EC 561 will be stopped. The gold futures on EC 153 and 7 continue to be priced and will also be available on EC 561 as of 8 September 2008..
Migration of Malaysian bonds from EC 245 to EC 2938 (EC 245 remains).	New EC: 2938	10.11.2008	

### 1. New Data now available

#### 1.1 Exchanges

EC 885 / BME	Budapest Stock Exchange EUR	1 Equity	Realtime
EC 886 / BMO	Budapest Exchange OCC	6 Equities	Realtime

Additional information: EC 885 / 866 / Budapest OTC Trades  
 Transmission hours: Monday to Friday: 02:30 a.m. - 07:45 p.m. / CET  
 End-user fee: none  
 Revendor fee: Permission of and agreement with exchange required  
 Internet fee: none (only data with 15 minutes delay or end of day data permitted)

#### 1.2 Other suppliers (Contributors)

EC 2904 / RAZ	RAB Capital PLC, London	112 funds	batch
EC 2905 / SPT	Scottish Provident International Life Assurance Ltd, London	41 funds	batch
EC 2906 / XXG	HSBC Securities Services (Luxembourg) SA, Luxembourg	3 funds	batch
EC 2909 / SBT	Standard Bank Unit Trusts Jersey Ltd, St. Helier (Jersey)	20 funds	batch
EC 2914 / MGT	M & G TIS, London	51 funds	batch
EC 2916 / IFG	IFG Fund Administration Ltd, Isle of Man	58 funds	batch
EC 2917 / FAS	Fastnet Ireland Ltd, Dublin	17 funds	batch
EC 2918 / MRG	Margetts Fund Management Ltd, Birmingham (GB)	18 funds	batch
EC 2924 / CTF	Citi International Financial Service, San Juan (Puerto Rico)	17 bonds, 56 hybrids	batch
EC 2931 / HSG	Hansard Global PLC, Douglas, Isle of Man	6 funds	batch
EC 2932 / DJD	Dow Jones Indexes in CAD, New York	7 funds	real-time
EC 2933 / DJU	Dow Jones Indexes in AUD, New York	7 funds	real-time

Additional information: EC / RAB Capital  
Transmission hours: Monday to Friday: 04:00 p.m. / CET  
End-user fee: none  
Revendor fee: none  
Internet fee: none

Additional information: EC 2905 / Scottish Provident  
Transmission hours: Monday to Friday: 11:00 a.m. / CET  
End-user fee: none  
Revendor fee: none  
Internet fee: none

Additional information: EC 2906 / HSBC  
Transmission hours: Monday to Friday: 04:30 p.m. / CET  
End-user fee: none  
Revendor fee: none  
Internet fee: none

Additional information: EC 2909 / Standard Bank  
Transmission hours: Monday to Friday: 02:00 p.m. / CET  
End-user fee: none  
Revendor fee: none  
Internet fee: none

Additional information: EC 2914 / M & G  
Transmission hours: Monday to Friday: 03:30 p.m / CET  
End-user fee: none  
Revendor fee: none  
Internet fee: none

Additional information: EC 2916 / IFG  
Transmission hours: Monday to Friday: 03:00 p.m. / CET  
End-user fee: none  
Revendor fee: none  
Internet fee: none

Additional information: EC 2917 / Fastnet  
Transmission hours: Monday to Friday: 04:00 p.m. / CET  
End-user fee: none  
Revendor fee: none  
Internet fee: none

Additional information: EC 2918 / Margetts  
Transmission hours: Monday to Friday: 03:30 p.m. / CET  
End-user fee: none  
Revendor fee: none  
Internet fee: none

Additional information: EC 2924 / Citi International  
Transmission hours: on a monthly basis  
End-user fee: none  
Revendor fee: none  
Internet fee: none

Additional information: EC 2931 / Hansard  
 Transmission hours: Monday to Friday: 02:00 p.m. / CET  
 End-user fee: none  
 Revendor fee: none  
 Internet fee: none

Additional information: EC 2932 / 2933 Dow Jones  
 Transmission hours: Sunday to Thursday: 11:16 p.m. – 11:15 p.m. / CET  
 Thursday to Saturday: 11:16 p.m. – 00:30 a.m. / CET  
 End-user fee: yes, delayed data also  
 Revendor fee: yes, agreement required  
 Internet fee: yes

### 1.3 **News agencies**

None

## 2. **Extension of existing data sources**

None

## 3. **Data fields / Price fields**

### 3.1 **New price elements**

#### 3.1.1 **Table 75 / STT / Statistic type**

None

#### 3.1.2 **Table 76 / VAT / Value types**

618 / RMP	Relative mid price	for EC 698 with statistic type 3	Describes spreads at forward exchange dealing
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#### 3.1.3 **Table 78/ VAS / Value styles**

586 / BEM	paid, with dealing as principal parts done by broker	for EC 14, 17, 18, 19	The broker is involved in the deal as a buyer or seller, relevant for MiFID transparency
587 / BGM	paid, with offsetting parts done by broker	for EC 14, 17, 18, 19	The broker is involved in the deal as a seller, relevant for MiFID transparency

### 3.1.4 Table 64 / EVC / Event codes

170 / CLA	Closing auction	for EC 15, 44, 145, 375, 377, 540, 516, 528, 830	Xetra trading sessions, no bid/ask prices during this time
171 / BBC	Beginning of block crossing auction	for EC 44, 377, 516, 528, 830	
172 / EBC	End of block crossing auction	for EC 44, 377, 516, 528, 830	

### 3.1.5 Telekurs iD Table 708: Listing Classification K353 / MDF Table 201: Group code

none

### 3.2 Price processing changes

#### **German Stock Exchange / EC 44, 377, 516, 528, 830, 375, 540:**

The **XETRA Best Trade** will be processed effective **8 September 2008** as follows:

**Old:** statistic type: 10 (special) value type: 1 value style: 289 / XETRA best trade)

**New:** statistic type: 1 (price) value type: 1 value style: 289 / XETRA best trade)

#### **NYSE / EC 65, 321, Nasdaq / EC 67, 537:**

The **Intraday Portfolio Value** for all instruments with security code 7 and 12 (funds) will be processed effective **8 September 2008** as follows:

**Old:** statistic type: 14 (cumulated) value type: 395 / Intraday portfolio value

**New:** statistic type: 32 (provider calculated) value type: 395 / Intraday portfolio value

#### **Frankfurt Stock Exchange EC 13 and 832, Dusseldorf Stock Exchange EC 14, SE Munich EC 15, Stuttgart Stock Exchange EC16 and EC 521, Hamburg Stock Exchange EC 17, Berlin Stock Exchange EC 18, Hannover Stock Exchange EC 19:**

At present, for the officially determined prices, we do not differentiate between processing of prices with trades and prices without trades. All prices are all processed with value type 1 (trade). For better differentiation, **the officially determined prices without trades will be processed with value type 245 / OFF (= official)**. The change will become **effective 13 October 2008**.

The new differentiated processing will cover all price types, which are momentarily shown with value type 1 (trade), see attachment "price supplement":

- Opening price STT 2 (PRI) / VAT 1 (TRA)
- Continuously determined prices = STT 1 (PR) / VAT 1 (TRA)
- Closing price = STT 1 (PRI) / VAT 1 (TRA)
- Day highest price = STT 4 (HIG) / VAT 1 (TRA)
- Day lowest price = STT 5 (LOW) / VAT 1 (TRA)

old: Value Type	Value style	new: Value Type
1	5	245
1	28	245
1	30	245
1	29	245
1	269	245

1	270	245
1	291	245
1	292	245

The change does not apply for the following price types:

Single Cash price = STT 1 (PRI) / VAT 12 (KAS)

Kurse für Indizes = STT 1 (PRI) / VAT 1 (TRA)

### 3.3 Extension / Change of Data -Content

None

### 3.4 Change of predefined lists in Telekurs iD

None

## 4. Name changes of exchanges / contributors / news agencies

Old name: EC 374 / CAI / Cairo & Alexandria Stock Exchange

**New name:** EC 374 / **EGX / The Egyptian Exchange**

Old name: EC 548 / ABU / Abu Dhabi Securities Market

**New name:** EC 548 / ABU / **Abu Dhabi Exchange**

Old name: EC 2857 / FPF / Fortis Prime Fund Solutions, Isle of Man

**New name:** EC 2857 / **NIS / Nedgroup Investments (IOM) Ltd**

Old name: EC 2904 / BGE / Barclays Global Investors Ltd London iNAV EUR

**New name:** EC 2904 / **RAZ / RAB Capital PLC**

Old name: EC 2905 / BGU / Barclays Global Investors Ltd London iNAV USD

**New name:** EC 2905 / **SPT / Scottish Provident International Life Assurance Ltd**

Old name: EC 2906 / BIC / Barclays Global Investors Ltd London iNAV CHF

**New name:** EC 2906 / **XXG / HSBC Securities Services (Luxembourg) SA**

## 5. Deletion of exchange codes

EC 2623 / FMC	First Metro Investment Corporation	immediate deletion
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## 6. Pre-announcement

### 6.1 Change of Gold futures

At present Gold futures contracts on EC 562 and on EC 153 and 7 are maintained with two different Swiss Valoren numbers.. As of 8 September 2008 gold futures' prices maintained on EC 561 will not be updated any longer. The Instruments will be deleted at a later stage.

Gold futures at present maintained on EC 153 and 7 will be updated further on and will be available on EC 561 as of 8 September 2008.

Gold futures: CH-Valoren on EC 561 active until 8 September 2008	Remaining Gold futures on EC 153, 7 and 561
9088143	6787293
5472097	5472096
9088144	7045247
9088146	7848964
9088147	8467037
9088148	8533025
9088149	8915937
9088150	9095436
9790825	9790824
5280381	5280380
9088151	9817223
9088152	5608896
9088153	6398048
9088154	6910279
5443800	5443799
9088155	6910280
9098476	9098475
5494286	5494285

## 6.2 Adoption of the Euro by Slovakia

In Slovakia, the Slovak koruna will be replaced with the EURO as of 1 January 2009 (further details to follow).

Currency Code	CH Valoren number
Old: 899	65789 (SKK)
New: 814	543060 (Euro)

## 6.3 Migration of Bonds from EC 245 to EC 2938

The bonds of Bank Negara Malaysia, which are presently on exchange code 245 (manual input), will be changed to automatic input **effective 10 November 2008**. Therefore they will be migrated to the new exchange code **2838** of the data supplier. An instrument list can be provided.

## 6.4 News in Brief

As of October 2008 you will receive this Newsletter "News in Brief" in English and electronically under: [www.tkfnewsletter.ch](http://www.tkfnewsletter.ch) (with user-ID and password).

## 7. Introduction of new exchange and contributor codes

### 7.1 Exchanges

EC 716 / PEM	Nasdaq OMX Europa, London	planned 09 / 08
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### 7.2 Other data suppliers (contributors / market makers)

EC 2930 / IDK	Dresdner Kleinwort (Interbankenkurse), Frankfurt	planned 09 / 08
EC 2935 / ANL	Anson Fund Managers Ltd, St. Peter Port, Guernsey	planned 09 / 08
EC 2936 / LPD	Lansdowne Partners Ltd, London	planned 09 / 08
EC 2937 / LNL	Lincoln Unit Trust Managers Ltd, Gloucester (UK)	planned 09 / 08
EC 2938 / BNR	Bank Negara Malaysia, Kuala Lumpur	planned 09 / 08
EC 2939 / AIM	Ashmore Investment Management Ltd, London	planned 09 / 08

### 7.3 News agencies

None

## 8. Reminder of former pre-announcements

### 8.1 Extended format Swiss Valoren number

The systems at Telekurs issuing the Swiss Valoren numbers will be modified in the way that after they have reached number CH: 4'999'999, they will switch to CH: 10'000'000 and start assigning 8-digit Swiss Valoren numbers. This modification is expected to take place in the 4<sup>th</sup> quarter of 2008. In view of the future, we recommend not to limit the numbers exactly to 8 digits, but to opt for a format of 9 characters. 9 characters correspond to the basic number of the ISIN.

### 8.2 Migration of special and big investor funds of OeKB from EC 2602 to EC 2915

The migration of the big investor funds and special funds of Oesterreichische Kontrollbank OeKB from EC 2602 to EC 2915 took place as announced effective 11 August 2008. A **parallel run** will be maintained on both exchange codes **until 9 November 2008**.

### 8.3 Migration of the instruments of Oesterreichische Kontrollbank OeKB from EC 245 to EC 2923

The migration of the instruments of the Oesterreichische Kontrollbank from EC 245 to EC 2923 took place as announced effective **11 August 2008**. A **parallel run** will be maintained on both exchange codes **until 9 November 2008**.