

# News in brief December 2006

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

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## Summary of the most important instrument code change:

Instrument codes old (CH-valoren)	Instrument codes new (CH-valoren)	Date	Comment
all with security type B	with security type X	10 March 2007	details see under 8.2.

### 1. New Data now available

#### 1.1 Exchanges

EC 334 / SWA	Swaziland Stock Exchange, Mbabane	1 index, 6 equities	manual input
EC 775 / LMI	London Metal Exchange, LMEmini	87 futures, 8 commodities	real-time
EC 833 / DJE	Dow Jones Wilshire Indices (EURO)	24 indices	real-time
EC 834 / DJA	Dow Jones Wilshire Indices (local curr)	86 indices	real-time

Additional information: EC 334 / Swaziland  
 Transmission hours: Monday to Friday: by 05:00 p.m. / CET  
 Fees: none

Additional information: EC 775 / London Metal Exchange  
 Trading hours: Monday to Friday: 02:00 a.m. – 08:00 p.m. / CET  
 Fees: yes  
 Delayed data: 30 minutes = free of charge  
 Note: LMEminis are small-size, cash-settled, electronically traded monthly futures contracts for copper, aluminium and zinc

Additional information: EC 833 and 834 / Dow Jones Wilshire  
 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  
 Fees: none

#### 1.2 Other suppliers (Contributors)

EC 2609 / INV	Invesco Dublin	239 funds	batch
EC 2641 / WGZ	Westdeutsche Genossenschafts-Zentralbank, Frankfurt	218 bonds	real-time
EC 2708 / ETF	ETF Securities Ltd, London	61 hybrids	batch
EC 2713 / LAC	London & Capital, London	25 funds	batch
EC 2714 / MSY	Morgan Stanley Investment Management, London (JPY)	22 funds	batch
EC 2715 / MSG	Morgan Stanley Investment Management, London (GBP)	54 funds	batch
EC 2716 / MEU	Morgan Stanley Investment Management, London (EUR)	146 funds	batch
EC 2717 / MUS	Morgan Stanley Investment Management, London (USD)	162 funds	batch
EC 2718 / SSE	State Street International (Ireland) Ltd, Dublin (EUR)	22 funds	batch
EC 2719 / SSG	State Street International (Ireland) Ltd, Dublin (GBP)	18 funds	batch
EC 2720 / SSJ	State Street International (Ireland) Ltd, Dublin (JPY)	5 funds	batch
EC 2721 / ABS	Abacus Fund Services, Isle of Man	62 funds	batch
EC 2724 / JPA	JP Morgan Asset Management, London	159 funds	batch
EC 2725 / CSA	Credit Suisse Asset Management, London	53 funds	batch
EC 2729 / FPR	Friends Provident, Isle of Man	121 funds	batch
EC 2722 / FIM	Fidelity Management and Research Company, Boston	73 funds	batch

Additional information:	EC 2609 / Invesco
Transmission hours:	Monday to Friday: 04:00 p.m. / CET
Fees:	none
Additional information:	EC 2641 / WGZ
Transmission hours:	Monday to Friday: 24 hours
Fees:	none
Instruments:	218 bonds, 18 warrants, 65 interest rates, 303 hybrids, 20 forex
Additional information:	EC 2708 / ETF
Transmission hours:	Monday to Friday: 09:00 a.m. / CET
Fees:	none
Additional information:	EC 2713 / London & Capital
Transmission hours:	Monday to Friday: 04:00 p.m. / CET
Fees:	none
Additional information:	EC 2714 - 2717 / Morgan Stanley
Transmission hours:	Monday to Friday: 08:00 p.m. / CET
Fees:	none
Additional information:	EC 2718 - 2720 / State Street
Transmission hours:	Monday to Friday: 06:15 p.m. – 08:15 p.m. / CET
Fees:	none
Additional information:	EC 2721 / Abacus
Transmission hours:	monthly
Fees:	none
Additional information:	EC 2724 / JP Morgan
Transmission hours:	Monday to Friday: 06:15 p.m. / CET
Fees:	none
Instruments:	15 bonds, 43 hybrids
Additional information:	EC 2725 / Credit Suisse
Transmission hours:	Monday to Friday: 07:00 p.m. / CET
Fees:	none
Additional information:	EC 2729 / Friends
Transmission hours:	Monday to Friday: 04:30 p.m. / CET
Fees:	none
Additional information:	EC 2722/ Fidelity
Transmission hours:	Monday to Friday: 02:00 p.m. – 03:00 p.m. / CET
Fees:	none

## 2. Extension of existing data

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

The stock exchanges normally provide the quantity of contracts. The new value type “number of options” can be used to identify the contract size and for quality checks.

425 / NOO	number of options	statistic type 14 for EC 326, 793
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##### 3.1.3 Table 78/ VAS / Value styles

The following two new value styles are introduced to harmonise German currency data. Instead of using different securities numbers for price types of a currency, now the prices themselves will be marked. (See also section 8.2)

514 / SOK	Sortenkurse (currency price)	for currency data in Germany
515 / SKU	Schalterkurse (counter-price)	for currency data in Germany

##### 3.1.4 Table 64 / EVC / Event codes

none

##### 3.1.5 Table 201: Group Code /Table K-353: Listing Classification

none

#### 3.2 Change of price processing

none

#### 3.3 Enhancement of data content

For all instruments with instrument type 0 (Bonds), L (21) (Floating Rate Notes), V (31) (Convertibles) and Q (26) (Money Market Papers) now **the remaining life to final maturity** and the **initial term** are available. This is an advantage especially when using searches in Telekurs iD. Before, the remaining life to maturity had only been provided when the instrument has had a current price.

### 4. Change of name of exchanges / contributors / news agencies

Old name: EC 007 / CNS / Commodity Exchange Night Session  
 New name: EC 007 / CNS / **New York Mercantile Exchange COMEX GLOBEX**

Old name: EC 008 / NMN / NYMEX GLOBEX  
**New name:** EC 008 / NMN / **New York Mercantile Exchange NYMEX GLOBEX**

Old name: EC 153 / CEI / Commodity Exchange (COMEX)  
**New name:** EC 153 / CEI / **New York Mercantile Exchange COMEX Division**

Old name: EC 752 / RAR / RASDAQ Electronic Exchange S.A. Bukarest  
**New name:** EC 752 / RAR / RASDAQ Electronic Exchange S.A. Bukarest, **Order Driven, Round Lots**

Old name: EC 753 / RAO / RASDAQ Electronic Exchange S.A. Bukarest  
**New name:** EC 753 / RAO / RASDAQ Electronic Exchange S.A. Bukarest, **Order Driven, Odd Lots**

Old name: EC 754 / RAX / RASDAQ Electronic Exchange S.A. Bukarest  
**New name:** EC 754 / RAX / RASDAQ Electronic Exchange S.A. Bukarest, **Negotiation Mechanism**

## 5. Deletion of exchange codes

EC 595 / ATO	Aktie Torget AB, Stockholm	immediate deletion
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The exchange codes (ex OPRA) 72, 74, 78, 95, 360 and 574 are inactive, however they will not be deleted because they are in use for technical purposes.

## 6. Pre-announcement

### 6.1 New Currency code in Uruguay

In addition to the existing official currency code for the Uruguayan peso, (CH-valoren 56689, Telekurs currency code numeric: 949, ISO currency code numeric: 858, ISO currency code alpha: UYU), a new currency code was introduced effective 20 November 2006. It was announced by the British Standards Institute (BSI), the ISO secretariat in charge of the assignment of new currency codes in line with ISO 4217.

The new currency has been entered into the database as follows:

Telekurs currency code numeric:	956
Telekurs currency code alpha:	UYI
ISO code alpha:	UYI
ISO code numeric	940
CH valoren	2800840

The new currency code UYI is used only for issuance of debt instruments by the Uruguayan government in the international global bond market. As for the exchange rates UYU will remain as the official currency of Uruguay.

## 7. Introduction of new exchange and contributor codes

### 7.1 Exchanges

EC 786 / CBP	Chicago Board of Trade, e-CBOT - Promotional	planned 04 / 07
EC 787 / CBE	Chicago Board of Trade, e-CBOT – Equities	planned 04 / 07
EC 788 / CBC	Chicago Board of Trade, e-CBOT - Commodities	planned 04 / 07
EC 789 / CBI	Chicago Board of Trade, e-CBOT – Financial	planned 04 / 07
EC 793 / NSK	National Stock Exchange of India Ltd., Derivatives	planned 01 / 07
EC 835 / SCM	Singapore Commodity Exchange Ltd	planned 01 / 07

### 7.2 Other data suppliers (contributors / market makers)

EC 2730 / MLE	Merrill Lynch Europe PLC, London	planned 01 / 07
EC 2731 / FFU	FUNDS Fast UK USD	planned 01 / 07
EC 2732 / FFE	FUNDS Fast UK EUR	planned 01 / 07
EC 2733 / FFG	FUNDS Fast UK GBP	planned 01 / 07
EC 2734 / FFO	FUNDS Fast UK other Currencies	planned 01 / 07

### 7.3 News agencies

None

## 8. Reminder of former pre-announcements

### 8.1 New currency code – Serbian Dinar

Prices with the new currency code RSD are available since 21 November 06.

### 8.2 Change of the underlying valoren number of the gold futures contracts

The underlying security code of the gold futures contracts on EC 153, 7 and 236 will be changed **effective 15 January 2007**. The reason for this change is the use of uniform underlyings.

Underlying security number actual: 281080 / gold bullion 1 ounce  
**Underlying security number new: 274702 / gold 1 ounce**

Involved system list: Commodities / Prec. Metals Underlyings

### 8.3 Reorganization of currency data - change of the security code for national currencies

**The supply of quotes for national currencies, Interbank price foreign notes and coins (Sortenkurse) and counter-price foreign notes and coins (Schalterkurse) on instruments having presently security code B (11) will be stopped on 10 March 2007. As of this date currency data will only be delivered on instruments of security type "X" (33) technical currency valoren.**

The **Swiss fiscal prices on EC 200** being now on instruments with security code B (11) **will also be migrated to instruments with security type X (33)**.

The reorganization also involves **the deletion of duplicate entries for currency pairs**

A list of all instruments subject to these changes is attached (file: Reorg\_currencydata\_March07).

**Derivative instruments** whose actual **underlying instrument** is classified as **security type "B"** will also be **replaced by a new instrument with security code "X" (33)** according to attached list (file: Reorg\_currency\_underlyings\_March2007).

Involved system list: Foreign Exchange / Uniform Rates / Zurich

#### **8.4 Slovenia - Introduction of the Euro effective 1 January 2007**

On 1 January 2007, the euro will be introduced in Slovenia. Documentation on the planned activities for this changeover as well as a list of the affected debt instruments are attached (File: Slovenia\_Euro\_e.doc and Slovenia\_debt\_instruments.doc).

#### **8.5 Availability of the MDF data feeds at the end of 2006**

At regular MDF service hours from Monday to Friday.