

# News in brief December 2007

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

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Author: Telekurs Financial Information Ltd., Data Management (FDDT/KEC)

## Summary of the most important instrument code changes:

Exchange code old	Exchange code new	Date	Comment
EC 245 (EC 245 remains)	EC 2668	30.01.08	only instruments of Helaba (s. 6.1)
EC 245 (EC 245 remains)	EC 2675	30.01.08	only instruments of Ampega (s. 6.1)
EC 842, 843 (EC will be deleted)	EC 151	21.01.08	all instruments (s. 6.2)
EC 844 (EC will be deleted)	EC 151	25.02.08	all instruments (s. 6.2)
EC 349, 351, 352 (EC will be deleted)	EC 4	14.01.08	all instruments (s. 8.5)

### 1. New Data now available

#### 1.1 Exchanges

EC 847 / CHX	Chi-X Europe Ltd, London	5626 equities, 270 funds, 15 bonds	realtime
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Additional information: EC 847 / Chi-X Europe  
 Transmission hours: Monday to Friday: 09:01 a.m. - 05:30 p.m. / CET  
 End-user fee: no  
 Revendor fee: approval necessary  
 Internet fee: no

#### 1.2 Other suppliers (Contributors)

EC 2739 / GSC	Goldman Sachs Commodity Index, New York	151 indices	batch
EC 2806 / CDN	Caledonian Fund Services (Europe) Ltd, Isle of Man	6 funds	batch
EC 2808 / ZIC	Zacks Investment Research Inc, for Canada, Chicago	850 equities	batch
EC 2810 / IIF	IFM Independent Fund Management AG, Vaduz	101 funds	batch

Additional information: EC 2739 / Goldman Sachs  
 Transmission hours: Monday to Friday: 02:30 a.m. – 04:30 a.m. / CET  
 End-user fee: none  
 Revendor fee: none  
 Internet fee: none

Additional information: EC 2806 Caledonian  
 Transmission hours: once a week  
 End-user fee: none  
 Revendor fee: none  
 Internet fee: none

Additional information: EC 2808 / Zacks (earning estimates)  
 Transmission hours: Monday to Friday: 11:00 a.m. – 12:00 noon / CET  
 End-user fee: none  
 Revendor fee: none  
 Internet fee: none

Additional information: EC 2810 / Independent Fund  
 Transmission hours: Monday to Friday: 08:00 a.m. – 08:45 a.m. / CET  
 End-user fee: none  
 Revendor fee: none  
 Internet fee: none

### 1.3 **News agencies**

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**

480 / STA	Weighting factor standard method	statistic type 32 for EC 2602	Rating method according to Basel II. Standard = external, IRB = internal rating based
481 / IRB	Weighting factor IRB method	statistic type 32 for EC 2602	
482 / MEA	Mean Price	miscellaneous statistic types and exchange codes	Mean price within a sequence
479 / ERL	Expected Remaining Life	statistic type 32 for EC 849, 2773 – 2777, 2807	Remaining life of index constituents

#### 3.1.3 **Table 78/ VAS / Value styles**

563 / A06	EFP Block Trade	for EC 166, 135	Exchange of Futures for commodities
564 / A07	EFS Block Trade	for EC 166, 135	Exchange of Futures for Swaps
565 / A08	Bilateral Off-Exchange Block Trade	for EC 166, 135	Both parties trade off-exchange
566 / A09	NG EFP/EFS Block Trade	for EC 166, 135	Exchange of gas Futures for Swaps

567 / A10	CCX EFP Trade	for EC 166, 135	Exchange of Futures for commodities at the Chicago Climate Exch.
568 / TDE	Trade	for miscellaneous EC	Marks the Mean Price as a Trade Price

### 3.1.4 Table 64 / EVC / Event codes

158 / CLO	Close	for EC 166, 135	Listing Events of specific instruments, e.g. trading closed, expired, in the pre-close phase event under investigation.
159 / EXP	Expired	for EC 166, 135	
160 / PCL	Pre-Close	for EC 166, 135	
161 / UIN	Under Investigation	for EC 166, 135	

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

215 / GRSG	Global Rates Swiss Government Bonds	for BC 662	Trading or product groupings according to the structuring used at this specific trading place
216 / PRPL	Private Placements	for BC 662	
217 / PMSP	Primary Market Structured Products	for BC 662	
218 / GSGM	Global Rates Swiss Grey Market	for BC 662	

### 3.2 Change of price processing

None

### 3.3 Extension of Data Content

None

### 3.4 Change of predefined lists in Telekurs iD

The below mentioned predefined lists will be **deleted effective 2 January 2008:**

#### **Global-List: USA - Major Index Stock**

DJ US Large Cap A – G

DJ US Large Cap H – Z

All instruments of above lists will be in list DJ US Large Cap Constituents.

S&P 400 Midcap A – L

S&P 400 Midcap M – Z

All instruments of above lists will be in list S& P 400 Midcap.

S&P 500 Index Stock A – E

S&P 500 Index Stock F – N

S&P 500 Index Stock O – Z

All instruments of above lists will be in list S&P 500 Index Constituents.

S&P 600 Index Stock A - F

S&P 600 Index Stock G – P

S&P 600 Index Stock Q – Z

All instruments of above lists will be in list S&P 600 Index Constituents.

**Global-List: Mumbai / Bombay SE**

Mumbai 500 Index A - K

Mumbai 500 Index L - Z

All instruments of above lists will be in list Mumbai 500 Index Constituents.

**Global-List: Sydney**

All ordinaries A – F

All ordinaries G – P

All ordinaries Q – Z

All instruments of above lists will be in list All ordinaries Index Constituents.

**Global-List: Tel Aviv**

NMA Testvaloren

Telekurs Testvaloren

Telekurs Testvaloren Feb 2005

These lists will be deleted.

**Global-List: Tokyo**

Nikkei 225 Index Stocks A – M

Nikkei 225 Index Stocks N – Z

All instruments of above lists will be in list Nikkei 225 Index Constituents.

JASDAQ Index A – H

JASDAQ Index I – M

JASDAQ Index N – S

JASDAQ Index T – Z

All instruments of above lists will be in list JASDAQ Index Constituents.

TOPIX Section 1 A – E

TOPIX Section 1 F – J

TOPIX Section 1 K – M

TOPIX Section 1 N – Q

TOPIX Section 1 R – S

TOPIX Section 1 T – Z

All instruments of above lists will be in list TOPIX Section 1.

**Global-List: Virt-X**

Virt-X EUR Comp Index Const A – J

Virt-X EUR Comp Index Const K - Z

These lists will be deleted.

Virt-X EUR Bluechips A - D

Virt-X EUR Bluechips E - O

Virt-X EUR Bluechips P - Z

These lists will be deleted.

The below lists will be **renamed effective 2 January**:

Global-List: **SWX**

Old name:

Clariden Leu / Pre Trade

**new name:**

**Clariden Leu / Pre Trade SMI**

Global-List: **Mumbai / Bombay SE**

Old name:

Mumbai 500 Index

**new name:**

**Mumbai 500 Index Constituents**

Global-List: **Nordic Markets**

Old name:

OMXC Index Constituents

**new name:**

**OMXC All Constituents**

Global-List: **Euronext Bruxelles**

Old name:

BEL 20 Index Stocks

**new name:**

**BEL 20 Index Constituents**

**New lists effective 2 January 2008:**

Global-List: **SWX**

**Clariden Leu / Pre Trade SMIM**

Global-List: **USA – Major Index Stocks**

**DJ US Large Cap  
S&P 400 Midcap**

Global-List: **Euronext Bruxelles**

**BEL Banks  
BEL Technology**

Global-List: **Sydney**

**All ordinaries Index Constituents**

Global-List: **Tokyo**

**JASDAQ Index Constituents**

Global-List: **Virt-X**

**Virt-X Telecommunication  
Virt-X Banks & other Credit Institution  
Virt-X Chemicals**

Global-List: **Foreign Exchange**

**Euro Locking Rates 1  
Euro Locking Rates 2**

**The below mentioned lists will be deleted effective 4 February 2008:**

Global-List: **Shenzen**

**INDEX -A- A- J  
INDEX -A- K-Z  
Shenzen Comp Index A-M  
Shenzen Comp Index N-Z**

Global-List: **Amex**

**Amex Stocks 500**

Global-List: **Stoxx 600**

**Stoxx 600 Index Constituents**

Global-List: **SWX**

British Stocks  
 Dutch Stocks  
 French Stocks  
 German Stocks  
 North American Stocks  
 Japanese Stocks  
 South African Stocks  
 Other Foreign Stocks

These instruments will not be shown in any lists anymore.

**The below mentioned list will be renamed effective 4 February 2008:**

Global-List: **Major Index Stocks**

Old name: DJ Stoxx Nordic 30

**new name: Nordic Titans 30**

**New lists effective 4 February 2008:**

Global-List: **Virt-X**

**Biotechnology  
 Petroleum / Oil & Gas  
 Traffic & Transportations**

Global-List: **Dow Jones Titans**

**Sweden Titans 30**

The below mentioned lists will be moved effective **4 February 2008:**

Global-List: **London**

DJ UK Titans 50

in global-list: Dow Jones Titan

Global-List: **Major Index Stocks**

DJ Stoxx 50 Stocks

in global-list: Dow Jones Titan

DJ Euro Stoxx 50 Stocks

in global-list: Dow Jones Titan

DJ Global Titans Stocks

in global-list: Dow Jones Titan

DJ Stoxx Nordic 30

in global-list: Dow Jones Titan

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

Old name: EC 146 / JAK / Jakarta Stock Exchange, Ready Market

**New name: EC 146 / IEQ / Indonesia Stock Exchange, Ready Market**

Old name: EC 378 / JNE / Jakarta Stock Exchange, Negotiated Board

**New name: EC 378 / IEN / Indonesia Stock Exchange, Negotiated Board**

Old name: EC 562 / JCM / Jakarta Stock Exchange, Cash Market

**New name: EC 562 / IEC / Indonesia Stock Exchange, Cash Market**

Old name: EC 563 / JIM / Jakarta Stock Exchange, Immediate Market

**New name: EC 563 / IEI / Indonesia Stock Exchange, Immediate Market**

Old name: EC 297 / BES / Surabaya Stock Exchange  
**Name neu: EC 297 / IBO / Indonesia Stock Exchange**

Old name: EC 309 / KSE / Kiev Stock Exchange  
**New name: EC 309 / PFT / PFTS Stock Exchange, Kiev**

Old name: BC 117 / BAK / Bangkok Stock Exchange  
**New name: BC 117 / BAK / Stock Exchange of Thailand**

Old name: BC 286 / BAF / Bangkok Stock Exchange, Foreign  
**New name: BC 286 / BAF / Stock Exchange of Thailand Foreign Board**

Old name: BC 290 / BLP / Bangkok Stock Exchange, Last Paid  
**New name: BC 290 / BLP / Stock Exchange of Thailand, Last Paid**

Old name: EC 107 / OSA / Osaka Stock Exchange  
**New name: EC 107 / OSA / Osaka Securities Exchange**

## 5. Deletion of exchange codes

None

## 6. Pre-announcement

### 6.1 Migration / Change of Ampega and Helaba securities

Due to the switch from manual input to electronic data processing the instruments of Ampega and Helaba, which are currently on EC 245, will be migrated **effective 31 January 2008** as follows:

Securities	Current EC	New EC
Ampega	245	<b>2675</b>
Helaba	245	<b>2668</b>

An instrument list (HeLaBA\_AmpegaGerling) is attached.

### 6.2 Migration / Change of Chicago Board of Trade

Chicago Mercantile Exchange (CME) has acquired Chicago Board of Trade (CBOT) and plans to migrate the CBOT feed to the CME market data platform, which involves the migration of some exchange codes:

EC current (Floor trading))	New EC	Migration date
<b>842</b> / CBOT-Promotional	<b>151</b>	<b>21 January 08</b>
<b>843</b> / CBOT Equities	<b>151</b>	<b>21 January 08</b>
<b>844</b> / CBOT Commodities	<b>151</b>	<b>25 February 08</b>

The exchange codes of the electronic trading, which are EC 787, 788 und 789, remain unchanged. However, CME plans to discontinue the segment „promotional“ on **EC 786** as of **14 January 2008**. The exchange codes 842, 843, 844 and 786 will be deleted later on.

An instrument list with the underlying securities can be provided (file: Migration CBOT\_CME).

## 7. Introduction of new exchange and contributor codes

### 7.1 Exchanges

EC 883 / BDS	Bucharest Stock Exchange, Deal Driven	planned 01-02 / 08
EC 884 / BDB	Bucharest Stock Exchange, Bond Deal & Quote Driven	planned 01-02 / 08

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

EC 2836 / AHK	ABN Amro Bank NV, HK Branch, Hong Kong	planned 01 / 08
EC 2837 / BNH	BNP Paribas, Hong Kong	planned 01 / 08
EC 2838 / CHK	Citigroup Investment Bank Ltd, Hong Kong	planned 01 / 08
EC 2839 / DEU	Deutsche Securities Asia Ltd, Hong Kong	planned 01 / 08
EC 2840 / FOR	Fortis, Hong Kong	planned 01 / 08
EC 2841 / HHK	HSBC Markets (Asia) Ltd	planned 01 / 08
EC 2842 / MOA	Morgan Stanley, Hong Kong	planned 01 / 08
EC 2843 / NHK	Nomura, Hong Kong	planned 01 / 08
EC 2844 / SOC	Societe General Group, Hong Kong	planned 01 / 08
EC 2845 / GSA	Goldman Sachs Asia LLC, Hong Kong	planned 01 / 08
EC 2846 / DSI	DBS Bank Ltd, Singapore	planned 01 / 08
EC 2847 / BCY	Barclays Capital Global Services, Singapore	planned 01 / 08
EC 2848 / STC	Standard Chartered Bank, Singapore	planned 01 / 08
EC 2849 / USI	UBS Singapore Branch, Singapore	planned 01 / 08
EC 2850 / MAB	Macquarie Bank Ltd, Sydney	planned 01 / 08
EC 2851 / RIL	Rabobank International London Branch	planned 01 / 08
EC 2852 / RCM	RBC Capital Markets, London	planned 01 / 08
EC 2853 / RGB	RBS Global Banking & Markets, London	planned 01 / 08
EC 2854 / BSN	Bear Stearns, Tokyo	planned 01 / 08
EC 2855 / LBJ	Lehman Brothers Japan Inc, Tokyo	planned 01 / 08
EC 2856 / CYN	Calyon Corporate & Investment Bank, Paris	planned 01 / 08
EC 2857 / IXS	IXIS Corporate & Investment Bank, Paris	planned 01 / 08
EC 2861 / CSUS	Credit Suisse, New York	planned 01 / 08
EC 2862 / HSBU	HSBC Bank USA, New York	planned 01 / 08
EC 2863 / MSCB	MSCI Barra Real Time Indices (USD), New York	planned 01 / 08
EC 2864 / MSCR	MSCI Barra Real Time Indices (loc. Cu), New York	planned 01 / 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 they will switch to CH: 10'000'000 and start assigning 8-digit Swiss Valoren numbers. This modification will take place at the latest

in mid 2008. We recommend not to limit the numbers exactly to 8 digits, but to opt for a format of 9 characters in view of the future. 9 characters correspond to the basic number of ISIN.

## 8.2 New currency in Venezuela

A new currency will be introduced in Venezuela **effective 1 January 2008**. The new currency, the Bolivar Fuerte (VEF), corresponds with the actual Bolivar (VEB) 1:1000.

	<b>new</b>	Current
ISO-Code alpha	<b>VEF</b>	VEB
ISO-Code numeric	<b>937</b>	862
CH-Valoren	<b>3202816</b>	274922

The current Bolivar remains in circulation until 1 July 2008. New security codes for the foreign exchange instruments (instrument type X / 33) have been opened (file: Venezuela\_CurrencyConversion).  
Involved system list: Foreign Exchange miscellaneous

## 8.3 Adoption of the Euro by Malta

In Malta, the Maltese lira (CH: 274939) will be replaced with the euro as of 1 January 2008.

	<b>new</b>	Current
ISO-Code Alpha	<b>EUR</b>	MTL
ISO-Code numerisch	<b>814</b>	470
CH-Valoren	<b>543060</b>	274939

The conversion of the Maltese lira is:

0,429300 MTL = 1 Euro  
1 MTL = 2,3294 Euro                      CH-Valor for conversion: 2108863

New security codes for the foreign exchange instruments (instrument type X / 33) have been opened (file: Malta\_CurrencyConversion).  
Involved system lists: Foreign Exchange diverse / Uniform Rates

## 8.4 Adoption of the Euro by Cyprus

In Cyprus, the Cypriot pound (CH: 274935) will be replaced with the EURO as of 1 January 2008. However the Cypriot pound will remain valid until the end of January 2008.

	<b>New</b>	current
ISO-Code Alpha	<b>EUR</b>	CYP
ISO-Code numerisch	<b>814</b>	196
CH-Valoren	<b>543060</b>	274935

The conversion of the Cypriot pound is:

0,585274 CYP = 1 Euro  
1 CYP = 1.708601 Euro                      CH-Valor for conversion: 2108899

New security codes for the foreign exchange instruments (instrument type X / 33) have been opened (file: Cyprus\_CurrencyConversion).  
Involved system list: Foreign Exchange diverse / Uniform Rates

### 8.5 SWX / Migration from EC 349, 351, 352 to EC 4

All instruments on EC 349, 351 and 352 will be migrated to EC 4 effective 14 January 2008. The exchange codes 349, 351, 352, 504 will be deleted later. An instrument list can be provided.

### 8.6 Discontinuation of data supply on EC 636 / StatPro Group, Toronto

Due to contractual reasons the data supply on EC 636 will discontinue at the end of December 2007. Some of the data will be covered by EC 635 / Mergent Inc, New York. Negotiations with new data providers are in progress for the remaining data.

### 8.7 Change of the underlying-CH-Valoren number for wheat futures and options on futures

Currently the underlying CH Valoren number 274230 Wheat Bushel is used for all futures and options on futures. Depending on the wheat quality and origin and on the contract size, **new underlying CH-valoren numbers** will be allocated to the wheat contracts effective 14 January:

Exchange	Current Underlying-CH-Valoren number	Underlying-Valoren number effective 14 January 2008	Description new Underlying CH-Valoren number
396	274230	<b>3494982</b>	Milling Wheat ton Europe
597	274230	<b>3513182</b>	Milling Wheat ton South Africa
810	274230	<b>2328820</b>	Feed Wheat ton Europe
166	274230	<b>3513185</b>	Feed Wheat ton Canada

### 8.8 Availability of the MDF data feed at the end of 2007 / end of year data processing

#### Availability MDF data feed at the end of year 2007:

Monday 24 December - Thursday 28 December: regular service hours  
 Saturday 29 December 2007: midnight - noon  
 Sunday 30 December 2007: from 08.00 p.m.  
 Monday 31 December 2007: regular service hours  
 Tuesday 1 January 2008: Stop from 05:00 a.m. to 09:00 a.m. / CET  
 Wednesday 2 January 2008: regular service hours

Supply of the year closing prices: 1 January 2008 at 10.00 pm / CET

Supply of fiscal prices: 2 January 2008 at 03.00 am / CET