

TELEKURS FINANCIAL

E-Mail News in brief

Zurich, 15 June 2006
Data Management
(FDDT/KEC)

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

Summary of the most important EC changes:

EC old	EC new	Name	Date	Please note the following
50	2602	Börse Wien	14.08.06	not exchange traded funds only
72, 74, 78, 360	EC new (not known yet)	OPRA	11.09.06	exclusively indices
72, 74, 78, 95, 360, 574	819	OPRA	11.09.06	all equity and index options
245	2691	Vorarlberger Volksbank	10.07.06	

1. New Data

1.1 Exchanges

none

1.2 Other suppliers (Contributors)

EC 2617 / LEB	Lehman Brothers Global Family of Indices, New York	863 indices	batch
EC 2619 / LBR	Lehman Brothers Family of Indices (local currency), New York	1173 indices	batch
EC 2623 / FMC	First Metro Investment Corp., Philippines	26 bonds	batch
EC 2632 / CFG	Capita Financial Group, London	10 funds	batch
EC 2633 / FNC	F & C Asset Management, Surrey	141 funds	batch
EC 2637 / OLM	Old Mutual Fund Managers, London	50 funds	batch
EC 2639 / UBG	UBS Global Asset Management, London	7 funds	batch
EC 2640 / HSL	HSBC Bank Plc, London	25 funds	manual input
EC 2648 / JPW	JP Morgan Worldwide Securities Services, Edinburgh	48 funds	batch
EC 2649 / LNG	Legal & General, London	5 funds	manual input

Additional information: EC 2617 / 2619 Lehman
Transmission hours: Monday to Friday: 00:30 p.m. – 2:30 p.m. CET / standard time
Fees: none approval from Lehman necessary

Additional information: EC 2623 / First Metro
Transmission hours: Monday to Friday: 11:00 a.m. CET / standard time
Fees: none

Additional information: EC 2632 / Capita
Transmission hours: Monday to Friday: 04:00 p.m. – 06:00 p.m. CET / standard time
Fees: none

Additional information: EC 2633 / F & C
Transmission hours: Monday to Friday: 03:00 p.m. – 06:00 p.m. CET / standard time
Fees: none

Additional information: EC 2637 / Old Mutual
Transmission hours: Monday to Friday: 03:00 p.m. – 06:00 p.m. CET / standard time
Fees: none

Additional information: EC 2639 / UBS
Transmission hours: Monday to Friday: 02:00 p.m. – 06:00 p.m. CET / standard time
Fees: none

Additional information: EC 2648 / JP Morgan
Transmission hours: Monday to Friday: 02:00 p.m. – 05:00 p.m. CET / standard time
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**

none

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

501 / SIC	Stopped index calculation
502 / PAR	Partial index calculation
503 / UFF	Ufficiale

3.1.4 **Table 64 / EVC / Event codes**

none

3.1.5 Table 201 / Group codes

(TDF: GRCODE FIMS field 93)

29 / MTF	MTF Classe 3	for EC 46
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3.2 Change of price processing

EuroMTS / EC's 52, 376, 508 – 510, 527, 551 – 554, 580, 760 – 764, 766, 769:

The „prezzo listino“ will be processed differently effective 17 July 2006:

actual: statistic type: 10 value type: 9 listino
new: statistic type: 32 value type: 191 VWAP value style: 503 ufficiale

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

Old name: EC 2653 / BRA / Britannic Asset Management, Glasgow

New name: EC 2653 / REA / Resolution Asset Management, Glasgow

Old name: EC 699 / OPM / OFEX Plus Market

New name: EC 699 / PLM / PLUS MARKET (London unlisted securities)

5. Deletion of exchange codes

none

6. Pre-announcement

6.1 Migration / Change of the not exchange traded funds on EC 50 to EC 2602 / OeKB

Currently, all Austrian funds are on EC 50. The funds that are not traded at the Vienna stock exchange will be moved to the exchange code of the data supplier, which is **EC 2602 / OKB** in order to show the origin of the data and the “not exchange traded” character of the funds. This change is scheduled for **14 August 2006**. A parallel run on EC 50 will be provided until 13 October 2006. An instrument list will be available in July.

6.2 Migration / Change of Austrian bonds from EC 245 to EC 2691/ Volksbank Vorarlberg

The Austrian bonds of Volksbank Vorarlberg on **EC 245** will be migrated to **EC 2691** effective **10 July 2006** as the manual data input will be automated. An instrument list is attached.

6.3 Migration / Change of exchange codes OPRA

OPRA – Standardization of the data supply for U.S. equity and index options:

Current exchange codes: EC's 72, 74, 78, 95, 360, 574

New exchange codes: separate exchange code (EC not yet known) for all indices of OPRA. EC 819 for all options on equities and indices.

The indices on EC's 72, 74, 78, 95 and 360 will be migrated to a separate exchange code, which is not yet known.

All options on equities and indices on EC 72, 74, 78, 95, 360 and 574 will be moved to EC 819.

Current number of instruments: approx. 900'000 option contracts on 6 exchange codes

New number of instruments: approx. 230'000 option contracts consolidated on EC 819

Each quote and each volume shows the origin exchange in the field „origin market code“ (basic market of OPRA)

Expected implementation date: 11 September 2006 (fixed date change)

a) Real-time delivery: (only on MDF+2)

The „most active contracts“ will be transmitted unfiltered tick by tick:

- NBBO (National best bid and offers) and last trades
- Definition: “Most active” depends on the data volume of the traded options. Option contracts with low activity will be transmitted at the end of day only.

Best bid and ask	statistic type 11	value type 2 and 3	FIMS tin 61 / 62
Last trade	statistic type 3	value type 1	FIMS tin 16
Best mid	statistic type 11	value type 4	FIMS tin (to be opened)
Valuation price	statistic type 12	Value type 1 or 4	FIMS tin 22

- The synchronously calculated additional information cover “open”, “high”, “low”, “last”, “cumulated volume”

b) Consolidated end of day delivery for all contracts based on end of day summary of OPRA

Last bid and ask **	statistic type 3	value type 2 and 3	FIMS tin 24 / 27
Last trade	statistic type 3	value type 1	FIMS tin 16
Last mid **	statistic type 3	value type 4	FIMS tin 32

** highest bid and lowest ask will be retrieved from the end of day summaries and be used for the calculation of the mid price.

c) Market depth of the end of day delivery for all contracts based on the end of day summary of OPRA

Last bid 2 and ask 2 Closing bid/ask at CBOE EC 72	statistic type 3	value type 116 and 117	FIMS tin 314 / 316
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Last bid 3 and ask 3 Closing bid/ask at ASOE EC 74	statistic type 3	value type 118 and 119	FIMS tin 318 / 320
Last bid 4 and ask 4 Closing bid/Ask at PHLX EC 78	statistik type 3	value type 120 and 121	FIMS tin 158 / 160
Last bid 5 and ask 5 Closing Bid/Ask at PCX EC 95	statistik type 3	value type 122 and 123	FIMS tin 162 / 164
Last bid 6 and ask 6 Closing bid/ask at ISE EC 360	statistic type 3	value type 211 and 212	FIMS tin 481 / 484
Last bid 7 and ask 7 Closing bid/ask at BOX EC 574	statistik type 3	value Type 213 and 214	FIMS tin 487 / 490

7. Introduction of new exchange and contributor codes

7.1 Exchanges

EC 752 / RAS	RASDAQ Electronic Exchange, Bukarest	planned 06 / 06
EC 760 / MTT	MTS Austrian Market	planned 07 / 06
EC 761 / MTR	MTS Greek Market	planned 07 / 06
EC 762 / MTU	MTS Poland	planned 07 / 06
EC 763 / MTN	New Euro MTS Market (U.K.)	planned 07 / 06
EC 764 / MTC	MTS Cedulas Market (U.K.)	planned 07 / 06
EC 765 / EUM	Euro Credit MTS (U.K.)	planned 07 / 06
EC 766 / EGM	Euro Global MTS (U.K.)	planned 07 / 06
EC 767 / ELM	EuroMTS Linkers Market (U.K.)	planned 07 / 06
EC 768 / MQG	MTS Quasi Government Bonds (U.K.)	planned 07 / 06
EC 769 / MTL	MTS Israel	planned 07 / 06
EC 770 / BSO	Budapest Stock Exchange Ltd. (Derivatives)	planned 09 / 06

7.2 Other data suppliers (contributors / market makers)

EC 2689 / SEG	Semper Gestion SA, Genève	planned 07 / 06
EC 2690 / SFI	Swiss Finance & Property Corporation, Zürich	planned 06 / 06
EC 2691 / VVB	Vorarlberger Volksbank GmbH, Rankweil	planned 07 / 06
EC 3409 / LPL	Life Partners Ltd., Zürich	planned 06 / 06

7.3 News agencies

none

8. Reminder of former pre-announcements

8.1 Implementation of the market depth – Swiss Stock Exchange – EC 4, 349, 351, 252. 504

The market depth (2nd – 10th best bid and ask quotes) is available since 12 June 2006.

8.2 Currency reform in Mozambique effective 1 July 2006

A currency reform will be carried out in Mozambique effective 1 July. The current currency description will be changed from Metical MZM to Metical MZN.

	new	old
Telekurs currency code numeric	637	636
Telekurs currency code alpha	MZN	MZM
ISO-Code numeric	943	508
ISO-Code alpha	MZN	MZM
CH-Valoren number	2476324	274827

The ratio between the old and the new Metical is 1000:1.

Telekurs does not keep any securities with this currency.

8.3 Change of the security code for national currencies

The supply of quotes for national currencies on instruments having presently security code B (11) will be stopped in September 2006. As of September 2006 foreign exchange rates will only be delivered on instruments of security type X (33). An instrument list can be provided later.

The Swiss fiscal prices (EC 200) will continue to be delivered on instruments of security type B (11) until further notice.

The exact date of this reorganization is yet to be defined.

8.4 OPRA (Options Price Reporting Authority, Chicago / EC 72, 74, 78, 95, 295, 360, 574

The supply of the year high / year low prices of the OPRA exchanges will be discontinued **effective 1 July 2006**.

8.5 Migration / Change of the not exchange traded funds on EC 13 to separate exchange codes

The funds on EC 13, which are not traded at the Frankfurt stock exchange, will be moved to separate exchange codes (2667, 2668, 2671 - 2678, 2680 - 2682) in order to show the origin of the data and the "not exchange traded" character of the funds. This dislocation is scheduled for **14 August 2006**. A parallel run on EC 13 will be provided until 13 October 2006. An instrument list will be available in July.

8.6 Change of the underlying valoren number of the Euro FX cross currency futures contracts

Effective 14 August 2006 the underlying security code (Swiss valoren number) of the Euro FX cross currency futures contracts on EC 152 and 235 will be changed:

Current underlying security code: 987203 Euro FX cross currency

New underlying security code: 946681 EUR / USD

Details on the high lights of our data range are available in our newsletter DATAFLASH. Subscribe to DATAFLASH directly on our website www.telekurs-financial.com (under data range / newsletter).