

# **News in brief June 2007**

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

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## Summary of the most important instrument code change:

Exchange code actual (no deletion of exchange codes)	Exchange code new	Date	Comment
EC 4, 349, 351, 352, 504	EC 880	2 July 2007	only for security types 22/M and 6 (see 8.1)
EC13	EC 881	2 July 2007	only for security types 22 / M and 6 (see 8.1)
EC 771	EC 845	9 July 2007	only certain indices (security type 34 / Y) (see 8.4)

### 1. New Data now available

#### 1.1 Exchanges

EC 846 / DME	Dubai Mercantile Exchange	220 futures	real-time
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Additional information: EC 846 / Dubai  
 Trading hours: Monday to Friday: midnight – 11:15 p.m. / CET  
 End-User fee: yes 30 minutes delayed = free of charge  
 Revendor fee: yes  
 Internet fee: yes

#### 1.2 Other suppliers (Contributors)

EC 849 / IBH	Internat. Index Company Ltd. Frankfurt	209 bonds, 2 hybrids	man. input
EC 2738 / GSF	Goldman Sachs International, Frankfurt	11'594 warrants, 5279 hybrids	real-time
EC 2768 / SLB	UBS Investment Bank, London	10'532 hybrids	batch
EC 2769 / MQL	Macquarie Bank, London	6 bonds, 9 hybrids	batch

Additional information: EC 849 / Internat. Index Company  
 Transmission hours: Monday to Friday: 07:00 a.m. – 12.00 (noon) / CET  
 End-user fee: none  
 Revendor fee: yes  
 Internet fee: yes

Additional information: EC 2738 / Goldman Sachs  
 Transmission hours: Monday to Friday: 07:00 a.m. - 22.00 p.m. / CET  
 End-user fee: none  
 Revendor fee: none  
 Internet fee: none

Additional information: EC 2768 / UBS  
 Transmission hours: Monday to Friday: 08:00 a.m. / CET  
 End-user fee: none  
 Revendor fee: none  
 Internet fee: none

Additional information: EC 2769 / Macquaire  
 Transmission hours: Monday to Friday: 11.00 a.m. / CET  
 End-user fee: none  
 Revendor fee: none  
 Internet fee: none

### 1.3 Nachrichtenagenturen

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

43 / YCF	Year close (fixed)	snapshot 01/01/00.00 h	In addition to statistic type 20 (= calendaric year close) used for consolidation of price output un different Telekurs Financial products
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#### 3.1.2 Table 76 / VAT / Value types

434 / HER	Hedged return	Statistic type 32, for EC 2621	For Index values, currency risk is included
435 / BAM	Beginning adjusted market value	Statistic type 32, for EC 2621	Beginning adjusted market value
436 / EAM	Ending market value	Statistic type 32, for EC 2621	Ending market value
437 / PIF	Price incl. factor	Statistic type 6, for all EC	Used for different correction factors
438 / P52	Performance 4 years annualized	Statistic type 32, for EC 2771	Performance 4 years annualized
439 / CHI	Contract high	Statistik type 32, for EC 344, 812	Highest contract value since issue (options/futures)
440 / CLO	Contract low	Statistic type 32, for EC 344, 812	Lowest contract value since issue (options/futures)

### 3.1.3 Table 78/ VAS / Value styles

525 / MEA	Mean	Special average rate
526 / NOT	Notional	Used to describe nominal values
527 / EEV	Evening evaluation	Used to describe special contract evaluation prices

Name change of value style:

523 / ISQ	old name: ISQ	new name: <b>Indicative Smart Quote</b>
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### 3.1.4 Table 64 / EVC / Event codes

149 / 1AM	First a.m. ring data	for EC 212, 802	Describes from which trading session at the stock exchange (LME) the price resulted.
150 / 2AM	Second a.m. ring data	for EC 212, 802	
151 / 1PM	First p.m. ring data	for EC 212, 802	
152 / 2PM	Second p.m. ring data	for EC 212, 802	
153 / MKD	Morning kerb data	for EC 212, 802	
154 / AKD	Afternoon kerb data	for EC 212, 802	

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

None

### 3.2 Change of price processing

#### **Abu Dhabi Securities Market, EC 548**

**The valuation price on EC 548 will be processed as follows effective 9 July 2007:**

actual: Statistic type: 12 value type: 1 / last  
 new: **Statistic type: 12 value type: 191 VWAP value style: 19 closing**

### 3.3 Change of predefined lists in Telekurs iD

The below mentioned changes will help to better automate the maintenance of predefined lists and will become effective 1st August 2007:

#### Folder SWX

- deletion of the global list Swiss Stocks A -G
  - deletion of the global list Swiss Stocks H - P
  - deletion of the global list Swiss Stocks Q -Z
- all remaining Instruments from above lists will be found in the existing list Swiss Stocks

#### Folder SWX

- new global list Warrant Underlyings
  - deletion of the global list Warrant Underlyings A - G
  - deletion of the global list Warrant Underlyings H - N
  - deletion of the global list Warrant Underlyings O - Z
- all remaining Instruments from above lists will be found in the list Warrant Underlyings

Folder SWX

- new global list SWX Eurobonds EUR

- deletion of the global list SWX Eurobonds EUR A - D

- deletion of the global list SWX Eurobonds EUR E - J

- deletion of the global list SWX Eurobonds EUR K - Z

all remaining Instruments from above lists will be found in the list SWX Eurobonds EUR

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

old name: EC 647 / CAG / Credit Agricole Indosuez (Suisse) SA

**new name:** EC 647 / CAG / **Credit Agricole (Suisse) SA**

old name: EC 1242 / MBC / Maerki, Baumann & Co.

**new name:** EC 1242 / **IMB / InCore Bank AG**

old name: EC 881 / SMT / Börse Frankfurt, Smart Trading

**new name:** EC 881 / **FOZ / Frankfurt Optionsscheine und Zertifikate**

The news agency AFX has been taken over by Thomson Financial News. Therefore the name of some services will have to be changed effective 1 July 2007 as follows:

old name: provider 63512: AFX News

**new name:** provider 63512: **Thomson Financial News International / TFN**

old name: provider 63513: AFX Asia

**new name:** provider 63513: **Thomson Financial News Asia Select / TFN\_ASIA**

old name: provider 63517: AFX Regulatory News

**new name:** provider 63517: **Thomson Financial News CFN – Regulatory News / TFN\_RNS**

old name: provider 63518: AFX United Kingdom

**new name:** provider 63518: **Thomson Financial News UK Select / TFN\_UK**

#### 5. Deletion of exchange codes

EC 10 / FDA	Unlisted Investment Funds	Deletion 10 September 07
EC 2770 / MOR	JP Morgan Securites Inc. Structured Products	Immediate deletion

##### **Deletion of EC 10:**

All instruments on EC 10 will be deleted as of 10 September 2007. These securities are still available under their origin trading place according to attached list: Deletion\_EC10.

## 6. Pre-announcement

### 6.1 New currency in Ghana

Ghana will implement a new currency (Ghana Cedi) effective 1 July 2007. The actual currency (Cedi) will stay in circulation until 1 January 2008.

The new Ghana Cedi will be re-denominated by a factor of 10'000: 1 new Ghana Cedi = 10'000 old Cedi.

	New	Old
TK/ISO-Code alpha	GHS	GHC
ISO Code numeric	936	288
CH-Valor	3202814	274929

An instrument list of the new forex securities is attached (file:Currencyreform\_Ghana).

## 7. Introduction of new exchange and contributor codes

### 7.1 Exchanges

EC 856 / NDO	NASDAQ Options Market, Rockville	planned 4 <sup>th</sup> quarter 07
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### 7.2 Other data suppliers (contributors / market makers)

EC 1284 / IFP	IST Investmentstiftung für Personalvorsorge, Zürich	planned 08 / 07
EC 2771 / OMB	OMX Nordic Markets Helsinki	planned 06 / 07
EC 2773 / IBR	International Index Company Ltd, iBoxx Indices u. Bonds EUR	planned 07 / 07
EC 2774 / IBG	International Index Company Ltd, iBoxx Indices u. Bonds GBP	planned 07 / 07
EC 2775 / IBD	International Index Company Ltd, iBoxx Indices u. Bonds USD	planned 07 / 07
EC 2776 / IBS	International Index Company Ltd, iBoxx Indices u. Bonds Asia	planned 07 / 07
EC 2777 / IBF	International Index Company Ltd, iBoxx Indices u. Bonds Inflation	planned 07 / 07
EC 2778 / ITR	International Index Company Ltd, iTraxx Indices	planned 07 / 07
EC 2779 / TGT	Tradegate AG, Wertpapierhandelsbank, Berlin	planned 3 <sup>rd</sup> quarter 07
EC 2780 / ICI	IndexChange Investment AG, Unterföhring (Deutschland)	planned 3 <sup>rd</sup> quarter 07
EC 2781 / MBJ	MSCI Barra Indices, JPY	planned 08 / 07
EC 2782 / MBH	MSCI Barra Indices, CHF	planned 08 / 07
EC 2783 / MBG	MSCI Barra Indices, GBP	planned 08 / 07
EC 2874 / JFM	Jefferies Asset Management, London	planned 07 / 07
EC 2875 / GSL	Goldman Sachs, London	planned 07 / 07

### 7.3 News agencies

None

## 8. Reminder of former pre-announcements

### 8.1 SWX “Quotematch” / “Frankfurt Optionsscheine und Zertifikate“

#### **New implementation date: 2 July 2007**

The joint venture of the SWX Group and Deutsche Börse AG for structured products, which operates in Switzerland under the name “SWX Quotematch AG” and in Germany under **the new name “Frankfurt Optionsscheine und Zertifikate”**, will necessitate the following changes effective **2 July 2007**..

#### **Exchange 880 / QMT / SWX Quotematch**

Migration of most of the active instruments with security type 22 / M and 6 from EC 4, 349, 351, 352, 504 to EC 880.

#### **Exchange 881 / FOZ / Frankfurt Optionsscheine und Zertifikate**

Migration of all active instruments with security type 22 / M and 6 from EC 13 to EC 881.

The migration of the price data is a fixed date switch, which will take place over the weekend of 30 June / 1 July 2007. On Monday 2 July 07 the prices of Friday 29 June 07 will be available as previous day prices on the new exchange codes 880 and 881. We shall keep you informed in case of important changes.

For further details please contact [nourredine.yous@telekurs.com](mailto:nourredine.yous@telekurs.com)

Instrument lists are available upon request.

### 8.2 Security Codes for test purposes

The below listed security codes (valoren numbers) have the listing classifications (group codes) which will be used and processed by SWX “Quotematch” and “Frankfurt Optionsscheine und Zertifikate” starting on 2 July 2007.

Code Listing Classification valid until 2 July 07	Code Listing Classification valid as from 2 July 07	Exchange Code	Test Valor 1	Test Valor 2	Exchange Code
178	172*	4	2762598		
	19	521	3005780		
	171	521	2660939		
	21	521	2569192		
177	147*	4	2869021		
	149	521	2886955		
178	18*	4	2815712	2985233	521
178	151*	4	2904319		
178	153**	4	2701317	2711768	521
177	159*	4	2414112		
177	160*	4	2483963	1590714	521
177	161*	4	2852396	3014968	521
177	162*	4	2507007		
178	163*	4	2468074		
	23	521	3015637		
	165	521	1496867		
	166	521	2866251		
	167	521	2698577		

	168	521	1590713		
	169	521	2744808		
	170	521	1852426		

\*) Change takes place after 2 July 07

### 8.3 New currency in Sudan

The old currency in Sudan, **the Sudanese Dinar**, will be **replaced** by the **Sudanese Pound** effective **1 July 2007**. The following rate was fixed: 1 (new) Sudanese Pound (SDG) = 100 (old) Sudanese Dinar (SDD)

	New	Old
ISO-Code alpha	SDG	SDD
ISO-Code numeric	938	736
CH-Valoren	2959976	274824

An instrument list of the the new forex securities is attached (file: Currenmyreform\_Sudan).

### 8.4 Migration of CBOE-indices from EC 771 to EC 845

#### **New migration date: 9 July 2007**

The CBOE has decided to separate a certain number of its indices from OPRA. For this reason they will have be migrated **from EC 771 to EC 845 effective 9 July 2007**.

An instrument list is attached (file: CBOE\_Indices\_changefromEC771toEC845).

### 8.5 Supply of new MSCI ACS indices

#### **New implementation date: 9 July 2007**

The implementation of approx. **30'000 new indices** has been **rescheduled to 9 July 2007**. They will be supplied on EC **189, 669, 2748, 2749, 2751, 2753, 2754 and 2756**