

# **News in brief November 2007**

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

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## Summary of the most important instrument code changes:

Exchange code old	Exchange code new	Date	Comment
EC 245 (EC remains)	EC 2810	10.12.07	only instruments of Independent Fund Mgt (s. 6.2)
EC 349, 351, 352	EC 4	14.01.08	all instruments (s.6.3)

### 1. New Data now available

#### 1.1 Exchanges

EC 717 / OSE	Osaka Securities Exchange Evening Session	556 options, 17 futures	realtime
EC 718 / LIR	London Stock Exchange International, Trade Reporting Service	4237 equities, 10 funds	realtime
EC 738 / OTD	Deutsche Boerse AG, OTC Trades EUR	1041 equities, 4 funds	realtime
EC 739 / OTF	Deutsche Boerse AG, OTC Trades FXR	402 equities, 3 funds	realtime
EC 744 / OTS	Boerse Stuttgart AG, OTC Trades EUR	196 equities	realtime
EC 745 / OTW	Boerse Stuttgart AG, OTC Trades FXR	56 equities	realtime
EC 747 / OTI	Irish Stock Exchange, OTC Trades, EUR	64 equities	realtime
EC 758 / WOE	Wiener Boerse AG, OTC Trades EUR	239 equities	realtime
EC 759 / WOF	Wiener Boerse AG, OTC Trades FXT	113 equities	realtime
EC 773 / BET	Borsa Italiana S.p.A., External Trades, Milano	50 equities, 56 bonds	realtime
EC 825 / TFE	Thailand Futures Exchange, Bangkok	160 options, 4 futures	realtime
EC 851 / MKT	BOAT, London	1752 equities, 161 funds	realtime
EC 852 / MRK	BOAT, other currency, London	1811 equities, 343 funds	realtime
EC 857 / MSR	MSRB Municipal Securities Rulemaking Board (USA)	17856 bonds	realtime
EC 873 / EUO	Euronext European Equity Off-Exchange Traded Reports, Amsterdam	140 equities, 203 warrants, 230 hybrids	realtime
EC 874 / OME	OMX External Trades, Stockholm	422 equities, 28 bonds, 70 funds, 40 warrants	realtime
EC 875 / OMC	OMX External Trades other Currencies, Stockholm	395 equities, 59 bonds, 60 funds	realtime
EC 878 / EOO	Euronext European Equity Off-Exchange Trade Reports other Currency, Amsterdam	25 equities, 2 hybrids	realtime

Additional information: EC 717 / Osaka  
 Transmission hours: Monday to Friday: 08:30 a.m. –11:00 a.m. / CET  
 End-user fee: yes, 20 minutes delayed = free of charge  
 Revendor fee: yes  
 Internet fee: realtime not allowed, 20 minutes delayed = free of charge

Additional information: EC 718 / London Stock Exchange  
 Transmission hours: Monday to Friday: 08:15 a.m. – 05:15 p.m. / CET  
 End-user fee: yes, 15 minutes delayed = free of charge  
 Revendor fee: yes (realtime and 15 minutes delayed)  
 Internet fee: realtime not allowed, 15 minutes delayed =free of charge

Additional information:	EC 738 / 739 Deutsche Boerse, Frankfurt, OTC Trades
Transmission hours:	Monday to Friday: 07:30 a.m. – 08:00 p.m. / CET
End-user fee:	yes, effective 1 Feb 08, 15 minutes delayed = free of charge
Revendor fee:	yes (realtime and 15 minutes delayed)
Internet fee:	realtime not allowed, 15 minutes delayed = free of charge
Additional information:	EC 744 / 745 Deutsche Boerse, Stuttgart, OTC Trades
Transmission hours:	Monday to Friday: 09:00 a.m. – 08:00 p.m. / CET
End-user fee:	yes, 15 minutes delayed = free of charge
Revendor fee:	yes (realtime and 15 minutes delayed)
Internet fee:	realtime not allowed, 15 minutes delayed = free of charge
Additional information:	EC 747 / Irish Stock Exchange, OTC Trades
Transmission hours:	Monday to Friday: 07:30 a.m. – 08:00 p.m. / CET
End-user fee:	yes, 15 minutes delayed = free of charge
Revendor fee:	yes (realtime and 15 minutes delayed)
Internet fee:	realtime not allowed, 15 minutes delayed = free of charge
Additional information:	EC 758 / 759 / Vienna Stock Exchange, OTC Trades
Transmission hours:	Monday to Friday: 02:30 a.m. – 07:45 p.m. / CET
End-user fee:	no
Revendor fee:	yes (for realtime and 15 minutes delayed)
Internet fee:	realtime not allowed, 15 minutes delayed = free of charge
Additional information:	EC 773 (Borsa Italiana, External Trades
Transmission hours:	Monday to Friday: 09:05 a.m. – 05:25 p.m. / CET
End-user fee:	yes, 20 minutes delayed = free of charge
Revendor fee:	yes (realtime and 20 minutes delayed)
Internet fee:	realtime not allowed, 20 minutes delayed = free of charge
Additional information:	EC 851 / 852 Boas
Transmission hours:	Monday to Friday: 08:15 a.m. – 08:00 p.m. / CET
End-user fee:	yes effective 1 January 08, 120 minutes delayed = free of charge
Revendor fee:	yes realtime and delayed data
Internet fee:	not allowed
Additional information:	EC 857 / MSRB
Transmission hours:	Monday to Friday: 01:00 p.m. – 03:00 a.m. / CET
End-user fee:	no
Revendor fee:	yes
Internet fee:	Pre-Approval required
Additional information:	EC 873 / EC 878 / Euronext European Equity Off-Exchange
Transmission hours:	Monday to Friday: 06:40 a.m. – 08:00 p.m. / CET
End-user fee:	yes, 15 minutes delayed = free of charge
Revendor fee:	yes, 15 minutes delayed = free of charge
Internet fee:	realtime not allowed, 15 minutes delayed = free of charge
Additional information:	EC 874 / 875 / OMX
Transmission hours:	Monday to Friday: 07:30 a.m. – 05:45 p.m. / CET
End-user fee:	no
Revendor fee:	yes (realtime und 15 minutes delayed)
Internet fee:	realtime not allowed 15 minutes delayed = free of charge

**1.2 Other suppliers (Contributors)**

EC 2800 / CSU	Credit Suisse Securities (USA) LLC, New York	40 bonds, 214 hybrids	batch
EC 2803 / DBI	Deutsche Bank Securities Inc, New York	15 hybrids	batch
EC 2809 / BGC	BGC International LP, Nyon	6 hybrids, 1 bond	manual input
EC 2813 / WBO	Winterbotham, Canelones (Uruguay)	12 funds	batch
EC 2814 / MDR	Mundostar, Montevide (Uruguay)	64 funds	batch
EC 2816 / STS	State Street, Boston	16 funds	batch
EC 2819 / OFM	Optima Fund Management, New York	36 funds	batch
EC 2823 / CII	Citco (Canada) Inc.	15 funds	batch
EC 2825 / MGF	Magnum Funds, Florida	23 funds	batch

Additional information: EC 2800 / Credit Suisse  
 Transmission hours: Monday to Friday: 08:00 p.m. – 09:00 p.m. / CET  
 End-user fee: none  
 Revendor fee: none  
 Internet fee: none

Additional information: EC 2803 / Deutsche Bank  
 Transmission hours: Monday to Friday: 06:00 p.m. / CET  
 End-user fee: none  
 Revendor fee: none  
 Internet fee: none

Additional information: EC 2809 / BGC  
 Transmission hours: Monday to Friday: 07:00 a.m. – 12:00 midnight / CET  
 End-user fee: none  
 Revendor fee: none  
 Internet fee: none

Additional information: EC 2813 / Winterbotham / BC 2814 Mundostar  
 Transmission hours: Monday to Friday: 00:30 a.m. / CET  
 End-user fee: none  
 Revendor fee: none  
 Internet fee: none

Additional information: EC 2816 / State Street  
 Transmission hours: Monday to Friday: 01:00 a.m. / CET  
 End-user fee: none  
 Revendor fee: none  
 Internet fee: none

Additional information: EC 2819 / Optima  
 Transmission hours: weekly (any day) at 06:00 p.m. / CET  
 End-user fee: none  
 Revendor fee: none  
 Internet fee: none

Additional information: EC 2823 / Citco  
 Transmission hours: monthly (any day) at 10:00 p.m. / CET  
 End-user fee: none  
 Revendor fee: none  
 Internet fee: none

Additional information: EC 2825 / Magnum  
 Transmission hours: weekly (Friday) at 01:00 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**

45 / FAA	Factor adjusted	for EC 2777 IBoxx
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#### 3.1.2 **Table 76 / VAT / Value types**

463 / YER	Yield expected remaining life	statistic type 32 / 45 for EC 2773-2777
464 / DER	Duration expected remaining life	statistic type 32 / 45 for EC 2773-2777
465 / MDE	Modified duration expected remaining life	statistic type 32 / 45 for EC 2773-2777
466 / CER	Convexity expected remaining life	statistic type 32 / 45 for EC 2773-2777
467 / YTW	Yield to worst	statistic type 32 for EC 849
468 / CTW	Convexity to worst	statistic type 32 for EC 849
469 / P53	Historical volatility (10 days)	statistic type 32 for EC 2807
470 / MDU	Modified duration to worst	statistic type 32 for EC 849
471 / FTV	Futures trading volume	statistic type 14 for EC 212, 394, 802, 775
472 / CTV	Call options trading volume	statistic type 14 for EC 212, 394, 802, 775
473 / PTV	Put options trading volume	statistic type 14 for EC 212, 394, 802, 775
474 / COI	Call options open interest	statistic type 14 for EC 212, 394, 802, 775
475 / POI	Put options open interest	statistic type 14 for EC 212, 394, 802, 775
476 / REE	Reported EPS for this quarter	statistic type 13 for EC 2790
477 / ICO	Implied Volatility Call Options	statistic type 6 for all options exchanges
478 / IPO	Implied Volatility Put Options	statistic type 6 for all options exchanges

### 3.1.3 Table 78/ VAS / Value styles

561 / ROC	OTC reported in other currency	for EC 541 OTC Trades
562 / BMC	Basis Market Code	for EC 202 Pre Trade Processing

### 3.1.4 Table 64 / EVC / Event codes

117 / QR1	Next quarter to report QR1 expected report date	for EC 2790
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### 3.1.5 Telekurs iD Table 708: Listing Classification K353 / MDF Table 201: Group Code

Correction:

212 / ETC2	Exchange Traded Commodities (Multi-Currency)	for EC 719
213 / ETFU	Exchange Traded Funds MTF	for EC 361

## 3.2 Change of price processing

### 3.2.1 Discontinuation of data supply on EC 657 / New supply on EC 656

As a result of the merger of Natexis Banque Populaires, Paris, with IXIS Corporate and Investment Bank, Paris, the data supply on EC 657 was discontinued by Natexis at the beginning of September 2007 without notice. The supply of data by IXIS has started on **EC 656 effective 19 November 2007**.

### 3.2.2 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.

## 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-Liste: 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.

**Gobal-Liste: 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.

**Gobal-Liste: 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-Liste: Tel Aviv**

NMA Testvaloren

Telekurs Testvaloren

Telekurs Testvaloren Feb 2005

These lists will be deleted.

**Global-Liste: 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-Liste: 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



## 6.2 Change of the security type for Real Investment Trust (REITs) from 7 and C to 1

The panel of experts made up of members of the Swiss Federal Tax Administration, the Swiss Bankers Association, several banks and Telekurs Financial has analysed in detail how taxes for Real Investment Trusts (REITs) are handled. It turned out that assigning security type 7 "Trust Shares" and C "Trust cert.unit/fund, invest. Foundation units" to the relevant instruments is no longer sufficient.

Particularly in view of the EU Savings Tax, it is necessary to change the security type.

As resolved and specified by the Swiss Federal Tax Administration and following the usage in the German and Anglo-Saxon markets, the corresponding **instruments with security types 7 "Trust Shares" or C "Trust cert.unit/fund, invest. Foundation units" has been reorganized to 1 "Share, unit, participation cert." effective 6 November 2007**. An instrument list (Reits\_affectedinstruments) can be provided upon request.

## 6.3 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.

## 7. Introduction of new exchange and contributor codes

### 7.1 Exchanges

EC 882 / CXO	Chi-X Off-Exchange Trade, London	planned 01 / 08
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### 7.2 Other data suppliers (contributors / market makers)

EC 2827 / OAM	Odey Asset Management LLP, London	planned 12 / 07
EC 2828 / ASH	Ashburton (Jersey) Ltd, Jersey	planned 12 / 07
EC 2829 / BSG	Bordeaux Services (Guernsey) Ltd, Guernsey	planned 12 / 07
EC 2830 / CGY	Close Fund Services Ltd, Guernsey	planned 12 / 07
EC 2831 / ILI	Irish Live International Ltd, Dublin	planned 12 / 07
EC 2832 / BSM	Bear Stearns Pricing Direct Inc. Mortgage Backed Securities, New York	planned 03 / 08
EC 2833 / BCM	Bear Stearns Pricing Direct Inc. Collateralized Mortgage Backed Securities, New York	planned 03 / 08
EC 2834 / BSI	Bear Stearns Pricing Direct Inc. Asset Backed Securities, New York	planned 03 / 08
EC 2835 / BPM	Bear Stearns Pricing Direct Inc. Commercial Mortgage Backed Securities, New York	planned 03 / 08
EC 2859 / PIS	Prometeo Investment Services, Lugano	planned 12 / 07

### 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 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. - 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

## **8.6 Migration funds of Independent Fund Management AG from EC 245 to EC 2810**

The funds of Independent Fund Management AG, which are presently on EC 245, will change from manual input to automatic processing. Therefore they will have to be migrated to a separate exchange codes that is **EC 2810** effective **10 December 2007**. An instrument list is attached (IndependentFund\_EC2810).

## **8.7 Change of predefined lists in Telekurs iD**

**The below mentioned predefined lists will be deleted effective 3 December 2007:**

### **Global list: NASDAQ**

Combined Bank A - E  
Combined Bank F - N  
Combined Bank O - Z

All remaining instruments of above list will be found in list NASDAQ / Combined Bank.

### **Global list: NASDAQ**

Combined Computer A - H  
Combined Computer I - Q  
Combined Computer R - Z

All remaining instruments of above list will be found in list NASDAQ / Combined Computer.

### **Global list: NYSE**

Stock Selection A - C  
Stock Selection D - K  
Stock Selection L - R  
Stock Selection S - Z

All remaining instruments of above lists will be found in list NYSE / Stock Selection.

### **Global list: SEOUL**

Korea Comp Ind Stocks A - G  
Korea Comp Ind Stocks H - K

