

News in brief September / 2008

To our clients of
Market data products (MDF market data feed)

Date: Zurich, 18 September 2008
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Summary of the most important exchange code changes:

Exchange code old	Exchange code new	Date	Comment
Migration of Malaysian bonds from EC 245 to EC 2938 (EC 245 remains).	New EC: 2938	10.11.2008	

1. New Data now available

1.1 Exchanges

EC 257 / TQU	Turquoise 1 st Listing	1448 equities	real-time
EC 258 / TQE	Turquoise 2 nd Listing	4 equities	real-time

Additional information: EC 257 / 258 Turquoise
 Transmission hours: Monday to Friday: 09:00 a.m. - 05:30 p.m. / CET
 End-user fee: none
 Revendor fee: Permission of and agreement with exchange required
 Internet fee: none

1.2 Other suppliers (Contributors)

EC 2686 / TRL	Tradition SA, Lausanne (Switzerland)	119 bonds, 19 hybrids	batch
EC 2930 / IDK	Dresdner Kleinwort (inter banking prices)	379 forex	real-time
EC 2935 / ANL	Anson Fund Managers Ltd, St. Peter Port (Guernsey)	11 funds	batch
EC 2936 / LPD	Lansdowne Partners Ltd, London	104 funds	batch
EC 2937 / LNL	Lincoln Unit Trust Managers Ltd, Gloucester (UK)	13 funds	batch
EC 2939 / AIM	Ashmore Investment Management Ltd, London	18 funds	batch

Additional information: EC 2686 / Tradition
 Transmission hours: Monday to Friday: 02.30 p.m. – 03:30 p.m. / CET
 End-user fee: none
 Revendor fee: none
 Internet fee: none

Additional information: EC 2930 / Dresdner Kleinwort
 Transmission hours: Monday to Friday: 07:00 a.m. - 08:30 p.m. / CET
 End-user fee: none
 Revendor fee: none
 Internet fee: none

Additional information: EC 29235 / Anson
 Transmission hours: Monday to Friday: 04:00 p.m. / CET
 End-user fee: none
 Revendor fee: none
 Internet fee: none

Additional information: EC 2936 / Lansdowne

Transmission hours: Monday to Friday: 04:30 p.m. / CET
 End-user fee: none
 Revendor fee: none
 Internet fee: none

Additional information: EC 2937 / Lincoln
 Transmission hours: Monday to Friday: 11:00 a.m. / CET
 End-user fee: none
 Revendor fee: none
 Internet fee: none

Additional information: EC 2939 / Ashmore
 Transmission hours: Monday to Friday: 03:00 p.m. / CET
 End-user fee: none
 Revendor fee: none
 Internet fee: none

1.3 **News agencies**

None

2. **Extension of existing data sources**

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**

For provider calculated values (statistic type 32) of Russel Indices the following value types are introduced.

- **Net dividend market value** is used for prices after tax subtraction
- **Net total return** is used for prices with reinvested gross dividends
- **Price return** is used for prices without dividend correction.
- **Hedged total return** is used for prices adjusted to currency risks

493 / GDM	Gross dividend market value	for EC 2767, 2925-2929 with statistic type 32
494 / NDM	Net dividend market value	for EC 2767, 2925-2929 with statistic type 32
495 / P54	Performance 7 years annualized	for EC 2767, 2925-2929 with statistic type 32
496 / RMD	Net total return month to-date	for EC 2767, 2925-2929 with statistic type 32
497 / RYD	Net total return year-to-date	for EC 2767, 2925-2929 with statistic type 32
498 / P55	Net total return 1 year annualized	for EC 2767, 2925-2929 with statistic type 32
499 / P56	Net total return 2 years annualized	for EC 2767, 2925-2929 with statistic type 32
500 / P57	Net total return 3 years annualized	for EC 2767, 2925-2929 with statistic type 32

621 / P58	Net total return 4 years annualized	for EC 2767, 2925-2929 with statistic type 32
622 / P59	Net total return 5 years annualized	for EC 2767, 2925-2929 with statistic type 32
623 / P60	Net total return 7 years annualized	for EC 2767, 2925-2929 with statistic type 32
624 / P61	Net total return 10 years annualized	for EC 2767, 2925-2929 with statistic type 32
625 / MVD	Market value for the dividends	for EC 2767, 2925-2929 with statistic type 32
626 / P62	Price return month-to-date	for EC 2767, 2925-2929 with statistic type 32
627 / P63	Price return year-to-date	for EC 2767, 2925-2929 with statistic type 32
628 / P64	Price return 1 year annualized	for EC 2767, 2925-2929 with statistic type 32
629 / P65	Price return 2 years annualized	for EC 2767, 2925-2929 with statistic type 32
630 / P66	Price return 3 years annualized	for EC 2767, 2925-2929 with statistic type 32
631 / P67	Price return 4 years annualized	for EC 2767, 2925-2929 with statistic type 32
632 / P68	Price return 5 years annualized	for EC 2767, 2925-2929 with statistic type 32
633 / P69	Price return 7 years annualized	for EC 2767, 2925-2929 with statistic type 32
634 / P70	Price return 10 years annualized	for EC 2767, 2925-2929 with statistic type 32
635 / P71	Hedged month-to-date total return	for EC 2767, 2925-2929 with statistic type 32
636 / P72	Hedged year-to-date total return	for EC 2767, 2925-2929 with statistic type 32
637 / P73	Hedged 1 year annualized total return	for EC 2767, 2925-2929 with statistic type 32
638 / P74	Hedged 2 years annualized total return	for EC 2767, 2925-2929 with statistic type 32
639 / P75	Hedged 3 years annualized total return	for EC 2767, 2925-2929 with statistic type 32
640 / P76	Hedged 4 years annualized total return	for EC 2767, 2925-2929 with statistic type 32
641 / P77	Hedged 5 years annualized total return	for EC 2767, 2925-2929 with statistic type 32
642 / P78	Hedged 7 years annualized total return	for EC 2767, 2925-2929 with statistic type 32
643 / P79	Hedged 8 years annualized total return	for EC 2767, 2925-2929 with statistic type 32

3.1.3 Table 78/ VAS / Value styles

588/ MMO	Manually set by market operations	for EC 257, 258	Used for manually entered Turquoise trades
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Change of description:

60 / AVR	old: average price trade, new: average		With this more general description and together with different statistic types, the value type is prepared to be used for different average values in the future
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3.1.4 Table 64 / EVC / Event codes

173/NOM	No matching	for EC 257, 258	Used for instruments with supply and demand that is too low to match bid/ask
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3.1.5 Telekurs iD Table 708: Listing Classification K353 / MDF Table 201: Group code

78 / MTC	MTF Classe 4	for EC 46	According to classification of Mercato Continuo Italia
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653 / ECE	Exchangeable certificates	for EC 880	Scoach marking to characterise capital protection products in more detail
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3.2 Price processing changes

German Exchanges

Frankfurt Stock Exchange EC 13 and 832, Dusseldorf Stock Exchange EC 14, SE Munich EC 15, Stuttgart Stock Exchange EC16 and EC 521, Hamburg Stock Exchange EC 17, Berlin Stock Exchange EC 18, Hannover Stock Exchange EC 19:

At present, for the officially determined prices, we do not differentiate between processing of prices with trades and prices without trades. All prices are processed with value type 1 (trade). For better differentiation, **the officially determined prices without trades will be processed with value type 245 / OFF (= official).**

Value type 245 (official) = price without volume

Value type 1 (trade) = price with volume

Please note that this change has been postponed to 10 November 2008.

The new differentiated processing will cover all price types, which are momentarily shown with value type 1 (trade):

- Opening price STT 2 (PRI) / VAT 1 (TRA)
- Continuously determined prices plus closing price as last determined price = STT 1 (PR) / VAT 1 (TRA) and STT 3 (LAST) / VAT 1 (TRA)
- Day highest price = STT 4 (HIG) / VAT 1 (TRA)
- Day lowest price = STT 5 (LOW) / VAT 1 (TRA)

old: Value Type	Value style	new: Value Type
1	5	245
1	28	245
1	30	245
1	29	245
1	269	245
1	270	245
1	291	245
1	292	245

The change does not apply for the following price types:

Single Cash price = STT 1 (PRI) / VAT 12 (KAS)

Indices prices = STT 1 (PRI) / VAT 1 (TRA)

OMX Nordic Exchanges

OMX Nordic Exchanges, EC 506: The processing of the following security codes (CH-valoren) on EC 506 will be changed effective **13 October 2008**:

CH-Valoren no.	Instrument short name	EC 506
664302	STIBOR 1 month	EC 506

664297	STIBOR 1 week	EC 506
664310	STIBOR 12 months	EC 506
664306	STIBOR 2 months	EC 506
528551	STIBOR 3 months	EC 506
664414	STIBOR tomorrow next	EC 506
568519	STIBOR 6 months	EC 506
664309	STIBOR 9 months	EC 506

Up to now: statistic type: 3 (last) value type: 4 (mid)
New: statistic type 32 (provider calculated) value type: 3 (ask) value style: 60 (average)

At present these securities are also on **EC 8222**, however the data input on this exchange code will **discontinue effective 13 October 2008**.

3.3 Extension / Change of Data -Content

None

3.4 Change of predefined lists in Telekurs iD

The below mentioned lists will be deleted effective 29 September 2008:

Global list: **SWX** **SBI Domestic**
SWX Stock Selection

These lists will not be replaced.

Global list: **Exchange Traded Funds** **ETF Virt - X**
The instruments will be in list ETF SWX Europe.

The below mentioned list will be renamed effective 29 September 2008:

Global list: **Exchange Traded Funds**
Old name: ETF Virt – X
New name: ETF SWX Europe

New list available:

Global list: **Swiss Trusts** **Swisscanto Sustainable**
Swisscanto other Trusts

Global list: **AMEX** **Amex USX China Index**

Global list: **Exchange Traded Funds** **ETSF SWX**

Global list: **Hongkong** **Hang Seng Indices**

4. **Name changes of exchanges / contributors / news agencies**

Old name: EC 786 / CBP / CBOT Chicago Board of Trade, e-CBOT Promotional
 New name: EC 786 / NLI / NYSE LIFFE (name change with immediate effect)

Important: The change of the alpha code from CBP to NLI will not become effective before 1 December 2008.

Old name: EC 2851 / BWM / Bondweb Malaysia Bhd
 New name: EC 2851 / BPY / Bond Pricing Agency Malaysia Sdn Bhd

Important: The change of the alpha code from BWM to BPY will not become effective before 1 October 2008.

5. **Deletion of exchange codes**

EC 3410 / AAM	Antarctica Asset Management Ltd	immediate deletion
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6. **Pre-announcement**

None

7. **Introduction of new exchange and contributor codes**

7.1 **Exchanges**

EC 896 / BTA	BATS Trading Inc. (CTA Participant), Kansas City, USA	planned 10 / 08
EC 897 / BUT	UTP BATS Trading Inc., Kansas City, USA	planned 10 / 08
EC 899 / BTT	BATS Trading Inc., Kansas City, USA	planned 10 / 08

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

EC 2934 / KFR	Korea Fund Ratings Ltd, Seoul	planned 09 / 08
EC 2941 / NNK	NIBC Bank N.V., Den Haag (NL)	planned 10 / 08
EC 3412 / IFA	IFAG Institutionelle Fondsleitung AG, Vaduz (Liechtenstein)	planned 10 / 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 after they have reached number CH: 4'999'999, they will switch to CH: 10'000'000 and start assigning 8-digit Swiss Valoren numbers. This modification is expected to take place between November 2008 and January 2009. In view of the future, we recommend not to limit the numbers exactly to 8 digits, but to opt for a format of 9 characters. 9 characters correspond to the basic number of the ISIN.

8.2 Adoption of the Euro by Slovakia

In Slovakia, the Slovak koruna will be replaced with the EURO as of 1 January 2009.

Currency Code	CH Valoren number
Old: 899	65780 (SKK)
New: 814	543060 (Euro)

8.3 Migration of Bonds from EC 245 to EC 2938

The bonds of Bank Negara Malaysia, which are presently on exchange code 245 (manual input), will be changed to automatic input **effective 10 November 2008**. Therefore they will be migrated to the new exchange code **2838** of the data supplier. An instrument list can be provided. Please send an e-mail to sales.tkf@telekurs.com.

8.4 News in Brief

As of October 2008 you will receive this Newsletter "News in Brief" in English and electronically under: www.tkfnewsletter.ch (with user-ID and password).