

# **News in brief January 2007 / 01**

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 EC changes:

EC old	EC new	Date	Comment
EC 310	EC 2705	15 January 2007	<b>Dow Jones Indices in Euro only</b>  EC 310 remains for indices in USD
EC 310	EC 2706	15 January 2007	<b>Dow Jones Indices in local currency only</b>  EC 310 remains for indices in USD
EC 326	EC 793	12 February 2007	futures and options only

### 1. **New Data now available**

#### 1.1 **Exchanges**

none

#### 1.2 **Other suppliers (Contributors)**

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**

none

### 3.1.4 Table 64 / EVC / Event codes

none

### 3.1.5 Table 201: Group Code /Table K-353: Listing Classification

none

### 3.2 Change of price processing

see 6.1

### 3.3 Enhancement of data content

none

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

none

## 5. Deletion of exchange codes

none

## 6. Pre-announcement

### 6.1 National Stock Exchange of India EC 326 / 793

**Effective 15 January 2007**, a 5-minute snapshot price feed for equities and derivative instruments will be implemented. Currently, only end of day prices are available.

The new data feed contains **best bid / best ask quotes** and therefore our processing will **change from bid / ask to best bid / best ask** as follows:

old: Statistic type: 3 / last	Value type: 2 / bid (FIMS tin 24)	Value type: 3 / ask (FIMS tin 27)
new: Statistic type: 11 / best	Value type: 2 / bid (FIMS tin 61)	Value type: 3 / ask (FIMS tin 62)

**Effective 12 February 2007**, the **futures and options** will be **migrated from EC 326 to EC 793**. An instrument list can be provided upon request.

**Effective 12 February 2007**, the **valuation price rule** will be changed as follows:

old: Statistic type: 3 / last	Value type: 1 / trade	
new: Statistic type: 10 / special	Value type: 228 / calculated	Value style: 19 / closing price

### 6.2 Dow Jones Indices EC 310

**Migration of Dow Jones Indices in Euro and local currency from EC 310 to EC 2705 and 2706:**

**Effective 15 January 2007**, Dow Jones indices in Euro and in local currency, which are currently on EC 310, will be migrated to EC 2705 (Euro) and to EC 2706 (local currency). EC 310 remains for indices in USD. An instrument list is available upon request.

## 7. Introduction of new exchange and contributor codes

### 7.1 Exchanges

none

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

none

### 7.3 News agencies

none

## 8. Reminder of former pre-announcements

### 8.1 Change of the underlying valoren number of the gold futures contracts

The underlying security code of the gold futures contracts on EC 153, 7 and 236 will be changed **effective 15 January 2007**. The reason for this change is the use of uniform underlyings.

Underlying security number actual: 281080 / gold bullion 1 ounce

**Underlying security number new: 274702 / gold 1 ounce**

Involved system list: Commodities / Prec. Metals Underlyings

### 8.2 Reorganization of currency data - change of the security code for national currencies

The supply of **quotes for national currencies, interbank price foreign notes and coins (Sortenkurse)** and **counter-price foreign notes and coins (Schalterkurse)** on instruments having presently security code B (11) will **be stopped on 10 March 2007**. As of this date currency **data will only be delivered on instruments of security type "X" (33)** technical currency valoren.

The **Swiss fiscal prices on EC 200** which are currently assigned to instruments with security code B (11) **will also be migrated to instruments with security type X (33)**.

The reorganization includes **the deletion of duplicate entries for currency pairs**.

A list of all instruments subject to these changes is attached (file: Reorg\_currencydata\_March07).

**Derivative instruments** whose actual **underlying instrument** is classified as **security type "B"** will also be **replaced by a new instrument with security code "X" (33)** according to attached list (file: Reorg\_currency\_underlyings\_March2007).

Involved system list: Foreign Exchange / Uniform Rates / Zurich