

# **News in brief April 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 old	Exchange code new	Date	Comment
EC 189, 669, 690	EC 2748 - 2756	4 June 2007	ACS indices only (see 6.1)
EC 4, 349, 351, 352, 504	EC 880	25 June 2007	only for security types 22/M and 6 (see 8.1)
EC13	EC 881	25 June 07	only for security types 22 / M and 6 (see 8.1)
EC 771	EC 845	1 July 2007	only certain indices (security type 34 / Y) (see 8.4)
EC 370	EC 892	4 June 2007	Bonds (fixed income) (see 8.5)

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

#### 1.1 **Exchanges**

EC 452 / AIS	AIAF Mercado de Renta Fija, Madrid	58 equities, 1462 bonds	batch
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Additional information: EC 452  
 Trading hours: Monday to Friday: 09:00 a.m. – 06:30 p.m. / CET  
 End-User fee: yes delayed data not available  
 Revendor fee: to be clarified with exchange  
 Internet fee: to be clarified with exchange

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

EC 2746 / SEU	State Street EUR, Edinburgh	16 funds	batch
EC 2747 / LBI	Lehman Brothers Inc. New York	57 hybrids	batch
EC 2758 / MFG	Marlborough Fund Managers Ltd, Bolton (U.K.)	43 funds	batch

Additional information: EC 2746 / State Street  
 Transmission hours: Monday to Friday: 03:00 p.m. / CET  
 End-user fee: none  
 Revendor fee: none  
 Internet fee: none

Additional information: EC 2747 / Lehman  
 Transmission hours: Monday to Friday: 11:00 p.m. – 03:00 a.m. / CET  
 End-user fee: none  
 Revendor fee: none  
 Internet fee: none

Additional information: EC 2758 / Marlborough  
 Transmission hours: Monday to Friday: 05:00 / CET  
 End-user fee: none  
 Revendor fee: none  
 Internet fee: 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**

522 / KNO	Knocked out	Quote message, used to better describe structured products
523 / ISQ	ISQ	Indicative Smart Quote, used to better describe bid and ask prices resulting from automatic trading (SmartTrade)
524 / PCL	Post Close	Describes Quotes resulting from after-hour trading. Quotes marked with this value style are not used for valuation price calculation.

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

According to US regulations (NMS) reasons for Trade Halts (NASDAQ) have to be published. The following event codes are used to describe the possible reasons.

145 / FMR	Halt – Foreign market regulatory	for EC 130, 365
146 / COM	Halt – Component / derivative of exchange listed security	for EC 130, 365
147 / EEV	Halt – Extraordinary events	for EC 130, 365

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

The following codes are classifications to describe structured products from Quotematch, SmartTrade and Euwax. They comply with the official notation of “Schweizer Verband für Strukturierte Produkte” (SVSP) and “Deutsches Derivate Institut” (DDI). The classifications can be used as search criteria.

18 / RSC	Reverse Convertibles	for EC 880, 881, 521
19 / KOM	Knock-Out Product (without Stopp Loss)	for EC 880, 881, 521
21 / PLA	Plain Vanilla Warrant	for EC 880, 881, 521
23 / EXO	Exotic Products	for EC 881, 521

147 / MFU	Mini-Futures	for EC 880
148 / DLV	Further Leverage Products	for EC 880
149 / DIC	Discount Certificate	for EC 880, 881, 521
150 / BDC	Barrier-Discount Certificate	for EC 880
151 / BRC	Barrier-Reverse Convertibles	for EC 880
152 / COC	Capped-Outperformance Certificate	for EC 880
153 / ECT	Express Certificate	for EC 880, 881, 521
154 / STE	Step Certificate	for EC 880
155 / DRO	Further Yield Optimisation Products	for EC 880
156 / CPO	Capital Protection Products without Cap	for EC 880
157 / CPW	Capital Protection Products with Cap	for EC 880
158 / DCA	Further Capital Protection Products	for EC 880
159 / TCT	Tracker Certificate	for EC 880, 881, 521
160 / BCT	Bonus Certificate	for EC 880, 881, 521
161 / OCT	Outperformance Certificate	for EC 880
162 / TWC	Twin-Win Certificate	for EC 880
163 / ACT	Airbag Certificate	for EC 880
164 / DIP	Various Participation Products	for EC 880
165 / IPP	Index and Participation Certificate	for EC 881, 521
166 / SPP	Sprint Certificate	for EC 881, 521
167 / PPC	Partial Protection Certificate	for EC 881, 521
168 / CPG	100 % Capital Guaranteed	for EC 881, 521
169 / DCT	Various Certificates	for EC 881, 521
170 / TBC	Themes, Strategy, Basket Certificate	for EC 881, 521
171 / KOP	Knock-Out Product with Stopp Loss	for EC 881, 521
172 / KIP	Knock-in Product	for EC 880

### 3.2 Change of price processing

None

### 3.3 Enhancement of data content

None

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

old name: EC 484 / OZB / OZ Bank, Zürich

**new name:** EC 484 / OZB / **Valartis Bank AG, Pfäffikon SZ**

Name alt: EC 265 / IFC / International Finance Corporation

**new name:** EC 265 / IFC / **Standard and Poors Emerging Market Indices, USD**

old name: EC 535 / UTP / UTP Pacific Stock Exchange

**new name:** EC 535 / UTP / **UTP NYSE ARCA Stock Exchange**

old alpha code: EC 892 / ICB / OMX-Nordic Exchange, Iceland Fixed Income

**new alpha code:** EC 892 / **ICF** / OMX-Nordic Exchange, Iceland Fixed Income

**Change effective 1 May 2007:**

old name: EC 12 / CPH / Copenhagen Stock Exchange, Equities  
**new name:** EC 12 / CPH / **OMX-Nordic Exchange, Copenhagen Equities**

old name: EC 40 / HEL / Helsinki Stock Exchange, Equities  
**new name:** EC 40 / HEL / **OMX-Nordic Exchange, Helsinki Equities**

old name: EC 53 / STO / Stockholm Stock Exchange, Equities  
**new name:** EC 53 / STO / **OMX-Nordic Exchange, Stockholm Equities**

old name: EC 167 / OMS / Stockholm Stock Exchange, Derivatives  
**new name:** EC 167 / OMS / **OMX-Nordic Exchange, Stockholm Derivatives**

old name: EC 370 / ICE / Iceland Stock Exchange  
**Name neu:** EC 370 / ICE / **OMX-Nordic Exchange, Iceland Equities**

old name: EC 506 / OMF / Stockholm Stock Exchange, Fixed Income  
**new name:** EC 506 / OMF / **OMX-Nordic Exchange, Stockholm Fixed Income**

old name: EC 740 / HFI / Helsinki Stock Exchange, Fixed Income  
**new name:** EC 740 / HFI / **OMX-Nordic Exchange, Helsinki Fixed Income**

old name: EC 741 / CFI / Copenhagen Stock Exchange, Fixed Income  
**new name:** EC 741 / CFI / **OMX-Nordic Exchange, Copenhagen Fixed Income**

old name: EC 742 / HDE / Helsinki Stock Exchange, Derivatives  
**new name:** EC 742 / HDE / **OMX-Nordic Exchange, Helsinki Derivatives**

old name: EC 743 / CDE / Copenhagen Stock Exchange, Derivatives  
**new name:** EC 743 / CDE / **OMX-Nordic Exchange, Copenhagen Derivatives**

## 5. **Deletion of exchange codes**

EC 1192 / CSZ	Credit Suisse First Boston	immediate deletion
EC 681 / IMI	Banca IMI	immediate deletion

## 6. **Pre-announcement**

### 6.1 **Migration / Change der MSCI Barra Indices**

For contractual issues the MSCI Barra ACS indices, which are currently on EC 189, 669 and 690, have to be migrated **to separate exchange codes 2748 – 2756 effective 4 June 2007**.

An instrument list can be provided upon request.

Involved system list: none

## 7. Introduction of new exchange and contributor codes

### 7.1 Exchanges

EC 848 / NTN	UTP NASD TRF NYSE, New York	planned 06 / 07
EC 849 / IBH	International Index Company Ltd, Frankfurt (iBoxx Indices/Bonds EUR HY)	planned 05 / 07

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

EC 2759 / ZII	Zurich International IOM, Isle of Man	planned 05 / 07
EC 2761 / RBD	RBC Dexia Investor Services, Dublin	planned 05 / 06
EC 2760 / SPL	Standard and Poors Emerging Market Indices, lokale Währung	planned 05 / 07
EC 2762 / ETE	ETF Securities EUR	planned 05 / 07

### 7.3 News agencies

None

## 8. Reminder of former pre-announcements

### 8.1 SWX "Quotematch" / Börse Frankfurt "Smart Trading"

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 as "Börse Frankfurt Smart Trading AG", will necessitate the following changes effective **25 June 2007** (and not as announced 1 July 2007):

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

Migration of all active instruments with security type 22 / M and 6 from EC 4, 349, 351, 352, 504 to EC 880. The test phase is planned from April to May 07.

#### **Exchange 881 / SMT / Börse Frankfurt, Smart Trading**

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 23 / 24 June 2007. On Monday 25 June 07 the prices of 22 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)

### 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 Deutsche Börse "Smart Trading" starting on 25 June 2007.

Code Listing Classification	Exchange Code	Test Valor 1	Test Valor 2	Exchange Code
172	4	2762598		
19	521	3005780		
171	521	2660939		

21	521	2569192		
147	4	2869021		
149	521	2886955		
18	4	2815712	2985233	521
151	4	2904319		
153	4	2701317	2711768	521
159	4	2414112		
160	4	2483963	1590714	521
161	4	2852396	3014968	521
162	4	2507007		
163	4	2468074		
23	521	3015637		
165	521	1496867		
166	521	2866251		
167	521	2698577		
168	521	1590713		
169	521	2744808		
170	521	1852426		

### 8.3 **New currency in Sudan**

A new currency was introduced in Sudan. It is valid with immediate effect. The old currency in Sudan, the Sudanese Dinar will remain valid until 01 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

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

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 1 July 2007.**

An instrument list (file: CBOE\_Indices\_changefromEC771toEC845) can be provided.

### 8.5 **Migration / Change of the bonds of Iceland Stock Exchange from EC 370 to EC 892**

The integration of the Stockholm, Helsinki and Baltic exchanges into the Nordic market by OMX, Stockholm has resulted in the consolidation of listing and fee requirements and involves the relocation as described below:

The bonds (fixed income) of the Iceland Stock Exchange will be migrated from **EC 370 to EC 892 effective 4 June 2007.** An instrument list (file: ICEX-Fixed-Income) can be provided.

Involved system list: none