

# 国际指数动态

( 2012 年 1 月 )

III

IV

## 201201

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1.

S&P

S&P

Dow Jones Indexes

Indexes

S&P

Dow Jones  
GSCI

Dow Jones Indexes

**A S&P**

2012 1 5 S&P S&P

- S&P 500® Dynamic Rebalancing Risk Control Index
- S&P SmallCap 600® Dynamic Rebalancing Risk Control Index
- S&P Composite 1500® Dynamic Rebalancing Risk Control Index
- S&P Latin America 40 Dynamic Rebalancing Risk Control Index

S&P                      Direxion    ETF

**B      S&P                      S&P GSCI**

2012    1    26    S&P                      S&P GSCI    S&P GSCI

GSCI

55%                      GSCI

30%    GSCI 1    15%    GSCI 2

S&P GSCI

**C      Dow Jones Indexes                      30                      Inflation Breakeven Index**

2012    1    12    Dow Jones Indexes                      Dow Jones Credit Suisse 30-  
Year Inflation Breakeven Index                      ProShares

ETF    NYSE                      ProShares 30 Year TIPS/TSY Spread ETF    ProShares  
Short 30 Year TIPS/TSY Spread ETF

10                      30                      TIPS

10                      30

TIPS

**D      Dow Jones Indexes**

2012	1	16	Dow Jones Indexes	LSP	Dow Jones LSP
		50		LSP	

**2.**

MSCI  
MSCI  
Dow Jones Indexes

**A MSCI**

2012	1	9	MSCI	MSCI Kukje	MSCI
------	---	---	------	------------	------

**B Dow Jones Indexes**

2012	1	16	Dow Jones Indexes	Dow Jones	CHIME
			Tebyan		

2012	1		47%	30%
25		25	50	
10%				

**1. 1 ETF ETN ETC**

**A ETF**

- **ETF** iShares 1 MSCI ETF
- **ETF** 1 S&P ETF SSgA 1
- S&P ETF iShares 1 MSCI ETF
- 1 MSCI ETF
- **ETF** iShares BATS ETF MSCI
- **ETF** iShares 1 MSCI ETF 1 MSCI
- EMEA ETF

**B ETF**

●

**C ETF**

- **ETF** PowerShares S&P 500 ETF
- PowerShares 1 ETF 1
- **ETF** PowerShares 1
- ETF 1 FoF
- ETF ETF

- **ETF** Direxion 3 ETF S&P 1500  
RC S&P 500 RC S&P 40 RC

- **ETF** AdvisorShares Accuvest 1 ETF  
40 5 6  
ETF

**D ETF**

- **ETF** ProShares Dow Jones Credit Suisse 30- Year Inflation  
Breakeven Index ETF NYSE TIPS

- **ETF** ProShares / ETF  
Markit iBoxx

**E ETN ETC**

- 

**2. 1 ETF ETN ETC**

**A ETF**

- **ETF** EGShares 2 ETF INDXX  
BRICS 50 50

**B ETF**

- **ETF** Van Eck 1 ETF  
Morningstar Wide Moat

- **ETF** Exchange Traded Concepts 1
- ETF Sustainable Wealth Management

**C ETF**

- **ETF** ALPS 1 ETF
- **ETF** First Trust 1 AlphaDex ETF
- 1 AlphaDex ETF
- **ETF** FlexShares 1 ETF
- Mornignstar
- **ETF** PowerShares 2 ETF 1
- VIX 1

**D ETF**

- 

**E ETN ETC**

- 

**3. Deutsche Börse Xetra 1 ETF ETC ETN**

Nomura Voltage Mid-Term Source ETF	Nomura Strategy Mid-Term 30 day USD Total Return Index
iShares Barclays Capital US Aggregate Bond	Barclays Capital US Aggregate Bond Index
db X-trackers II iTraxx Europe 5-year 2x Daily TRI ETF	iTraxx Europe 5-year 2x D



db X-trackers II iTraxx Europe 5-year 2x Short Daily TRI ETF	iTraxx Europe 5-year 2x S
db X-trackers II iTraxx Crossover 5-year 2x Daily TRI ETF	iTraxx Crossover 5-year 2
db X-trackers II iTraxx Crossover 5-year 2x Short Daily TRI ETF	iTraxx Crossover 5-year 2
db X-trackers II iBoxx € Sovereigns Eurozone 1-3 TRI ETF	iBoxx € Sovereigns Eurozo
db X-trackers II iBoxx € Sovereigns Eurozone 3-5 TRI ETF	iBoxx € Sovereigns Eurozo
db X-trackers II Global Sovereign Index ETF	Global Sovereign Index ET
Lyxor ETF S&P GSCI Inverse Agriculture & Livestock 1 Month Forward	S&P GSCI Inverse Agricult
Lyxor ETF S&P GSCI Agriculture & Livestock 3 Month Forward	S&P GSCI Agriculture & Li
Lyxor ETF S&P GSCI Inverse Industrial Metals 1 Month Forward	S&P GSCI Inverse Industri
Lyxor ETF S&P GSCI Industrial Metals 3 Month Forward	S&P GSCI Industrial Metal
db X-trackers S&P Equal Weight ETF	S&P 500 Equal Weight Index
db X-trackers ATX ETF	ATX Index
SPDR S&P 400 US Mid Cap ETF	S&P MidCap 400 Index
Lyxor ETF Thailand (SET50 Net TR)	Thailand (SET50 Net TR)
Lyxor ETF MSCI Indonesia	MSCI Indonesia
Lyxor ETF MSCI All Country World	MSCI All Country World
Lyxor ETF Russell 2000	Russell 2000
Lyxor ETF Russell 1000 Value	Russell 1000 Value
Lyxor ETF Russell 1000 Growth	Russell 1000 Growth
Coba ETC 3x Brent Oil Daily Long	3x Brent Oil Daily Long
Coba ETC 4x Brent Oil Daily Long	4x Brent Oil Daily Long
Coba ETC -3x Brent Oil Daily Short	-3x Brent Oil Daily Short
Coba ETC -4x Brent Oil Daily Short	-4x Brent Oil Daily Short
Coba ETC 3x Natural Gas Daily Long	3x Natural Gas Daily Long
Coba ETC 4x Natural Gas Daily Long	4x Natural Gas Daily Long
Coba ETC -3x Natural Gas Daily Short	-3x Natural Gas Daily Sho
Coba ETC -4x Natural Gas Daily Short	-4x Natural Gas Daily Sho
Coba ETC 1x Copper Daily Long	1x Copper Daily Long
Coba ETC 2x Copper Daily Long	2x Copper Daily Long
Coba ETC 3x Copper Daily Long	3x Copper Daily Long
Coba ETC 4x Copper Daily Long	4x Copper Daily Long
Coba ETC -1x Copper Daily Short	-1x Copper Daily Short
Coba ETC -2x Copper Daily Short	-2x Copper Daily Short

Coba ETC -3x Copper Daily Short	-3x Copper Daily Short
Coba ETC -4x Copper Daily Short	-4x Copper Daily Short

#### 4. 1 ETF

2012	1	1	ETF	
Barclays Capital				10%

**1 2011 12**

Derivative Exchange	Dec 2011				Year-to-Date Total			
	Stock Index Options		Stock Index Futures		Stock Index Options		Stock Index Futures	
	Number of Contracts Traded	Notional Turnover	Number of Contracts Traded	Notional Turnover	Number of Contracts Traded	Notional Turnover	Number of Contracts Traded	Notional Turnover
<b>Americas</b>								
BM&FBOVESPA	46,185	14,304	1,618,153	50,231	623,103	219,388	21,650,138	792,481
Bourse de Montreal	4,688	321	491,890	67,434	93,151	7,224	4,228,938	637,003
Buenos Aires SE	0	0	0	0	0	0	0	0
CBOE Future Exchange	NA	NA	648,546	NA	64	NA	12,044,512	NA
Chicago Board Options Exchange	20,579,901	NA	NA	NA	320,393,391	NA	NA	NA
CME Group	3,633,871	355,083	55,367,735	3,571,480	58,850,339	6,412,010	735,845,814	49,546,600
Colombia SE	NA	NA	82	2	NA	NA	563	13
International Securities Exchange	250,818	NA	NA	NA	7,605,085	NA	NA	NA
MexDer	4,476	117	182,439	4,836	65,631	1,904	1,231,048	35,125
NASDAQ OMX (US)	507,873	NA	NA	NA	5,464,805	NA	NA	NA
NYSE Euronext (US)	420,476	NA	NA	NA	2,065,293	NA	NA	NA
<b>Asia - Pacific</b>								
ASX Derivatives Trading	808,793	34,350	42,653	502	10,321,625	482,241	270,236	4,276
ASX SFE Derivatives Trading	30,830	3,323	1,116,824	119,797	423,390	49,348	11,969,393	1,379,100
Bombay SE	281,600	1,303	1,569,569	7,070	392,508	1,883	2,474,882	11,454
Bursa Malaysia Derivatives	0	0	161,177	3,779	16	1	2,482,314	60,126
Hong Kong Exchanges	985,154	92,440	3,360,793	257,629	15,426,409	1,779,690	50,229,356	4,568,370
Korea Exchange	219,698,359	4,687,460	5,740,679	607,763	3,671,662,258	86,927,100	87,274,461	10,205,700
National Stock Exchange India	86,880,013	397,091	13,886,601	57,847	870,923,298	4,976,840	155,713,851	831,949

Singapore Exchange	134,094	NA	4,906,518	NA	2,091,076	NA	68,831,646	NA
TAIFEX	8,042,412	92,076	3,888,476	121,925	126,390,420	1,769,480	53,795,012	2,095,470
Thailand Futures Exchange	4,329	NA	273,216	NA	107,993	NA	4,316,430	NA
Tokyo SE Group	2,106	NA	1,774,361	157,606	21,342	NA	14,693,059	1,508,360
<b>Europe - Africa - Middle East</b>								
Athens Derivatives Exchange	9,823	22	139,540	234	328,390	1,364	2,484,813	9,282
BME Spanish Exchanges	279,309	3,106	437,300	31,425	2,198,967	29,542	8,380,865	773,055
Budapest SE	0	0	124,555	90	10	0	1,881,620	1,961
EUREX	30,750,714	928,400	36,676,516	1,623,050	468,383,997	16,943,300	486,325,501	25,979,200
ICE Futures Europe	0	0	0	0	0	0	0	0
Johannesburg SE	309,590	183	2,085,377	56,200	4,351,463	4,657	17,272,109	525,055
MICEX	NA	NA	11,950	53	NA	NA	2,016,291	11,807
NYSE.Liffe Europe	3,181,717	177,456	7,141,702	476,932	51,286,053	3,308,290	97,223,103	6,963,300
OMX Nordic Exchange	849,743	11,495	3,046,626	81,205	12,485,788	197,426	37,462,177	630,145
Oslo Børs	40,889	28	450,753	307	591,782	531	5,501,921	4,910
Tel Aviv SE	7,022,946	200,702	4,068	117	87,800,046	2,905,830	31,596	1,047
Warsaw SE	38,483	226	1,052,214	6,648	947,841	8,244	13,671,721	118,696
Wiener Börse	1,110	1	54,549	2,414	28,332	19	342,162	20,528

## 2 2011 12 ETF

Exchange	Dec 2011		
	Number of ETFs	Total Turnover	Number of Trades
<b>Americas</b>			
BM&FBOVESPA	10	650.7	74.4
Lima SE	4	0.0	0.0
Mexican Exchange	426	4797.4	54.9
NASDAQ OMX	87	282457.1	15296.0
NYSE Euronext (US)	1342	302488.8	14256.0
Santiago SE	87	1.5	0.1
TMX Group	313	7602.5	736.5
<b>Asia - Pacific</b>			

Australian SE	53	459.2	NA
Bombay SE	28	26.9	52.6
Bursa Malaysia	5	27.7	0.7
Hong Kong Exchanges	77	3523.7	156.6
Indonesia SE	2	0.1	0.2
Korea Exchange	106	11715.6	3083.8
National Stock Exchange India	31	277.9	456.5
Osaka SE	16	1220.9	NA
Shanghai SE	23	3821.4	405.0
Shenzhen SE	14	2250.6	251.1
Singapore Exchange	90	493.6	NA
Taiwan SE Corp.	18	762.2	162.5
The Stock Exchange of Thailand	8	37.7	15.0
Tokyo SE	116	2110.9	NA
<b>Europe - Africa - Middle East</b>			
Athens Exchange	3	0.7	0.1
BME Spanish Exchanges	75	395.8	0.0
Budapest SE	1	0.1	0.0
Deutsche Börse	899	16618.1	140.2
Irish SE	1	0.6	0.0
Istanbul SE	12	244.6	26.0
Johannesburg SE	31	170.4	5.4
Ljubljana SE	0	0.0	0.0
London SE	1530	19022.5	311.0
Luxembourg SE	63	0.0	0.0
NASDAQ OMX Nordic Exchange	63	2077.2	71.7
NYSE Euronext (Europe)	690	8575.9	162.7
Oslo Børs	15	882.3	41.0
Saudi Stock Market - Tadawul	3	2.4	0.1
SIX Swiss Exchange	645	7752.4	72.4
Wiener Börse	22	0.9	0.1

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