

# 国际指数动态

( 2012 年 7 月 )

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## 201207

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# 原

## 1. 原

S&P Dow Jones Indexes 2012  
7 S&P Dow Jones Indices  
反 原他

人 A  
临 A

先

S&P Dow Jones

## A S&P Dow Jones Indices

2012 7 2 McGraw-Hill CME S&P Dow Jones Indices  
反 73% 24.4% 2.6% Dow Jones  
反 反 McGraw-Hill 反 McGraw-Hill  
反 反 CME

反

E-mini 原 S&P

反 83 575 ETF 3870 五  
1.5 五 2011 反 4.21  
五 S&P Indices 反 CEO 反 人

人 反 反

**B S&P Dow Jones S&P GIVI A**

2012 7 23 S&P Dow Jones S&P GIVI A  
反 S&P GIVI

**C S&P Dow Jones**

2012 7 19 S&P Dow Jones S&P  
glide 人 DC  
Glide  
三

To Through glide  
三

**2.**

S&P Dow Jones STOXX  
业  
减 减  
先

**A S&P Dow Jones**

2012	7	10	S&P Dow Jones	S&P
		20	减	10
		11	30	
	20		20	11
30			20	

**B S&P Dow Jones**

2012	7	27	S&P Dow Jones	S&P
		IWF		5%
				IWF
5%				

**C S&P Dow Jones**

2012	7	27	S&P Dow Jones	S&P
				15
		减		先

**D STOXX** 减

2012	7	13	STOXX	减
先			STOXX	减
原		减		减
人			STOXX	原
				利
				先



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**E ETN ETC**

- **MLP ETN** UBS 1 **MLP** ETN

**2. 7 ETF ETN 原 ETC**

**A ETF**

●

**B ETF**

- **ETF** US Commodity Funds 1 **ETF**

- **ETF** FactorShares 3 **ETF** ISE  
3

**C ETF**

- **ETF** First Trust 1 **FoF ETF** GTAA  
ETF 原 ETN

**D ETF**

- **ETF** IndexIQ **ETF**
- **ETF** Pyxis **ETF**

iBoxx

- **ETF** First Trust 1 **ETF**

他

- **TIPS ETF** Vanguard 1 **TIPS ETF** 2.5

**E ETN ETC**

●

**3. Deutsche Börse Xetra 7 ETF ETC 原 ETN**

db Commodity Momentum Euro Hedged ETC	db Commodity Momentum EUR Index
iShares Barclays Austria Treasury Bond	Barclays Austria Treasury Bond
iShares Barclays Belgium Treasury Bond	Barclays Belgium Treasury Bond
iShares Barclays Finland Treasury Bond	Barclays Finland Treasury Bond
iShares Barclays France Treasury Bond	Barclays France Treasury Bond
iShares Barclays Germany Treasury Bond	Barclays Germany Treasury Bond
iShares Barclays Italy Treasury Bond	Barclays Italy Treasury Bond
iShares Barclays Netherlands Treasury Bond	Barclays Netherlands Treasury Bond
iShares Barclays Spain Treasury Bond	Barclays Spain Treasury Bond
iShares Morningstar \$ Emerging Markets Corporate Bond	Morningstar \$ Emerging Markets Corporate Bond
db x-trackers CSI300 Index ETF	CSI300 Index

**4. Eurex 减 STOXX**

2012 7 4 Eurex 减 STOXX 50 人  
10 人

**5. S&P Dow Jones SSgA ETFs**

2012 7 30 S&P Dow Jones SSgA 人  
S&P/ASX S&P/ASX  
ETF 人 S&P Moody BBB-/Baa3  
原人°



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Derivative Exchange	Jun 2012				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	75,489	20,496	1,923,505	52,449	663,515	214,642	11,874,537	386,783
Bourse de Montreal	9,474	617	579,598	75,544	41,452	2,828	2,000,056	273,281
Buenos Aires SE	0	0	0	0	0	0	0	0
CBOE Future Exchange	NA	NA	2,168,481	NA	NA	NA	10,007,008	NA
Chicago Board Options Exchange	26,326,446	NA	NA	NA	151,661,126	NA	NA	NA
CME Group	5,743,696	563,812	66,867,298	4,532,170	26,962,730	2,787,770	307,972,217	20,920,200
Colombia SE	NA	NA	58	1	NA	NA	261	6
ICE Futures US	5,165	394	3,992,261	304,668	39,110	3,107	18,834,379	1,493,570
International Securities Exchange	396,641	NA	NA	NA	2,451,718	NA	NA	NA
MexDer	2,813	80	149,585	4,203	24,682	708	557,005	16,044
NASDAQ OMX (US)	902,542	NA	NA	NA	4,007,686	NA	NA	NA
NYSE Euronext (US)	765,814	NA	NA	NA	2,144,744	NA	NA	NA
<b>Asia - Pacific</b>								
ASX Derivatives Trading	1,092,458	45,679	37,180	507	5,462,176	237,491	130,576	1,938
ASX SFE Derivatives Trading	48,981	5,071	1,240,051	129,662	249,870	26,624	5,070,558	549,709
Bombay SE	28,154,295	127,465	832,231	3,721	89,688,041	317,980	7,518,110	131,517
Bursa Malaysia Derivatives	1,316	1	214,181	5,318	2,183	1	1,141,064	28,500
Hong Kong Exchanges	1,540,528	149,655	4,014,918	326,328	8,299,490	838,309	23,854,998	2,044,130
Korea Exchange	159,356,330	NA	5,978,606	639,561	1,265,215,495	5,065,660	32,526,689	3,657,300

National Stock Exchange India	77,261,461	351,657	11,066,729	47,337	426,322,915	1,842,380	67,367,737	314,610
Osaka SE	3,751,631	NA	12,814,048	338,710	24,017,859	NA	75,135,576	1,903,100
Singapore Exchange	253,034	NA	6,155,364	NA	1,570,324	NA	36,319,815	NA
TAIFEX	8,302,623	98,895	3,907,213	127,658	53,069,826	677,369	23,302,571	817,025
Thailand Futures Exchange	8,063	NA	508,521	NA	35,694	NA	2,341,385	NA
Tokyo SE Group	640	NA	2,305,373	193,861	7,985	NA	8,709,684	755,330
<b>Europe - Africa - Middle East</b>								
Athens Derivatives Exchange	23,023	31	163,497	204	122,385	221	1,487,588	1,509
BME Spanish Exchanges	374,678	3,377	837,668	50,991	1,539,972	14,299	4,154,875	270,466
Budapest SE	0	0	76,575	60	0	0	512,014	422
EUREX	36,938,838	1,089,520	49,652,565	2,054,590	213,094,108	6,585,790	212,534,600	10,168,900
ICE Futures Europe	0	0	0	0	0	0	0	0
Johannesburg SE	279,864	302	2,084,324	62,101	2,187,622	2,722	8,066,752	252,086
MICEX	2,454,248	6,320	26,230,637	68,441	15,975,655	47,143	170,552,563	510,057
NYSE.Liffe Europe	3,121,426	179,176	9,199,150	573,329	19,911,806	1,242,220	44,921,772	2,931,960
OMX Nordic Exchange	843,232	11,722	2,841,290	40,160	6,374,054	76,453	17,560,833	266,739
Oslo Børs	80,710	55	474,585	321	376,267	285	2,579,547	1,961
Tel Aviv SE	5,466,901	149,551	1,433	31	31,155,536	906,304	29,430	898
Warsaw SE	71,349	424	1,022,559	6,511	314,848	2,036	5,066,448	34,565
Wiener Börse	1,422	1	53,383	2,444	16,865	8	203,805	10,358

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**ETF**

Exchange	Jun 2012		
	Number of ETFs	Total Turnover	Number of Trades
<b>Americas</b>			
BM&FBOVESPA	14	1441.0	83.3
Lima SE	4	0.6	0.0
Mexican Exchange	448	10084.2	70241.0
NASDAQ OMX	98	280215.1	13115.0
NYSE Euronext (US)	1407	295500.8	12953.3

Santiago SE	87	3.6	0.1
TMX Group	351	7332.0	786.1
<b>Asia - Pacific</b>			
Australian SE	63	525.2	NA
BSE Ltd	29	21.3	41.6
Bursa Malaysia	5	1.4	0.2
Hong Kong Exchanges	92	3140.1	108.9
Indonesia SE	2	0.0	0.1
Korea Exchange	121	9618.6	2594.4
National Stock Exchange India	32	212.9	297.5
Osaka SE	18	3440.8	0.0
Shanghai SE	25	3243.2	333.0
Shenzhen SE	17	1963.7	251.4
Singapore Exchange	93	276.3	NA
Taiwan SE Corp.	20	449.3	97.0
The Stock Exchange of Thailand	10	14.3	9.1
Tokyo SE	120	1861.0	NA
<b>Europe - Africa - Middle East</b>			
Athens Exchange	3	0.2	0.1
BME Spanish Exchanges	75	291.8	0.0
Budapest SE	1	0.0	0.0
Deutsche Börse	985	15254.9	152.6
Irish SE	16	333.9	25.0
Istanbul SE	1	0.6	0.0
Johannesburg SE	37	455.3	14.0
Ljubljana SE	NA	NA	NA
London SE	1785	18250.0	332.0
Luxembourg SE	79	0.0	0.0
NASDAQ OMX Nordic Exchange	67	1576.4	50.2
NYSE Euronext (Europe)	686	7841.4	143.4
Oslo Børs	15	992.0	38.2
Saudi Stock Market - Tadawul	3	1.4	0.1
SIX Swiss Exchange	679	6558.5	63.5
Wiener Börse	22	0.3	0.0

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