

# 国际指数动态

## (2012年11月)

III

IV

## 201211

						.....	<b>2</b>	
<b>1.</b>						.....	<b>2</b>	
	A	FTSE	Super liquid			.....	2	
	B	S&P	Dow Jones			.....	3	
	C	S&P	Dow Jones			.....	4	
<b>2.</b>						.....	<b>4</b>	
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<b>3.</b>						.....	<b>4</b>	
	A	FTSE				.....	5	
<b>4.</b>						.....	<b>5</b>	
	A	MSCI	A50			.....	5	
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	B					.....	6	
	C	MSCI				.....	6	
	D	S&P				.....	7	
	E	S&P				.....	7	
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<b>1.</b>		<b>11</b>		<b>ETF</b>	<b>ETN</b>	<b>ETC</b>	.....	<b>8</b>
	A			ETF			.....	8
	B			ETF			.....	8
	C			ETF			.....	8
	D			ETF			.....	8
	E	ETN	ETC				.....	8
<b>2.</b>		<b>11</b>		<b>ETF</b>	<b>ETN</b>	<b>ETC</b>	.....	<b>8</b>
	A			ETF			.....	8
	B			ETF			.....	8
	C			ETF			.....	9
	D			ETF			.....	9
	E	ETN	ETC				.....	9
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<b>4.</b>		<b>NYSE ARCA U.S. 11</b>		<b>ETF</b>	<b>ETC</b>	<b>ETN</b>	.....	<b>10</b>
<b>5.</b>		<b>NYSE EURONEXT EUROPEAN 11</b>		<b>ETF</b>	<b>ETC</b>	<b>ETN</b>	.....	<b>10</b>
<b>1</b>	<b>2012</b>	<b>10</b>					.....	<b>11</b>
<b>2</b>	<b>2012</b>	<b>10</b>		<b>ETF</b>			.....	<b>12</b>

**1.**

FTSE

Super liquid

S&P Dow Jones

**A FTSE Super liquid**

2012 11 27 FTSE FTSE Super liquid

FTSE Super liquid

CLM

CLM = +

/

RBL

$$RBL = n \cdot \left( 1 - \sum_{i=1}^n CLM_i \right)$$

$CLM_i$  i

n



**C S&P Dow Jones**

2012 11 19 S&P Dow Jones S&P/TSX  
 S&P/TSX  
 S&P/TSX  
 S&P/TSX GICS

**2.**

S&P Dow Jones

**A S&P Dow Jones**

2012 11 26 S&P Dow Jones Pan Asia  
 50 S&P Dow Jones

- %%S&P 500 Low Volatility Index
- %%S&P MidCap 400 Low Volatility Index
- %%S&P SmallCap 600 Low Volatility Index
- %%S&P BMI Emerging Markets Low Volatility Index
- %%S&P BMI International Developed Low Volatility Index
- %%S&P Europe 350 Low Volatility Index

4% 5% 8% 10% 15%

**3.**

FTSE

30%

3000 ( 40% )

55% 33%

73%

**A FTSE**

2012 11 14 FTSE NAREIT USGBC

NAREIT

USGBC

**4.**

MSCI

A50

A

**A MSCI**

**A50**

2012 11 12 MSCI MSCI A50 A50

MSCI A 50

	57.92
	8.96
	8.33
	6.66
	6.43
	6.22
	2.07
	2.04
	1.37

2012 12 10

MSCI

A

**5.**

**A Lyxor FTSE**

2012 11 1                      ETF                      Lyxor  
 ETF                                      MSCI                                      FTSE EPRA/NAREIT  
 Developed Global Real Estate                                      FTSE

**B)**

2013 1 1

**C) MSCI**

2012 11 7                      MSCI

MSCI

**D) S&P**

2012 11 21 S&P Dow Jones

**E) S&P**

2012 11 14 22 S&P Dow Jones Listed Private index



**1. 11 ETF ETN ETC**

**A ETF**

●

**B ETF**

● **ETF** FactorShares 3 **ETF**

● **ETF** Pyxis **ETF**

**C ETF**

●

**D ETF**

●

**E ETN ETC**

● **ETN** 4 **ETNs** 5 **ETNs** 1 **ETN**  
**ETN**

**2. 11 ETF ETN ETC**

**A ETF**

●

**B ETF**

● **ETF Global X** **ETF**

● **ETF Radiance** **ETF**

## **C** **ETF**

● **Gartman-Influenced ETF AdvisorShares** 4 **Gartman-Influenced**  
**ETFs** **FOF**

● **ETF First Trust** **ETF**

## **D** **ETF**

● **ETF Van Eck ProShares** - **ETF**

● **ETF Schwab** **ETF**

● **ETF Van Eck** **ETF**

## **E** **ETN** **ETC**

●

### **3. Deutsche Börse Xetra 11** **ETF** **ETC** **ETN**

DJ-UBS Commodity ex-Agriculture and Livestock ETC	DJ-UBS Commodity ex-Agriculture and Livestock Index
iShares Global Government AAA-AA Capped Bond ETF	Barclays Global Government AAA-AA Capped Bond Index
iShares Global Corporate Bond ETF	Barclays Global Aggregate Corporate Bond Index
iShares Barclays Capital Euro Corporate Bond Interest Rate Hedged ETF	Barclays Capital EUR Corporate Interest Rate Hedged Index

iShares MSCI Mexico IMI Capped ETF	MSCI Mexico IMI Capped Index
SPDR BofA Merrill Lynch Emerging Markets Corporate Bond UCITS ETF	BofA Merrill Lynch Emerging Markets Diversified Corporate ex-144A Index

#### 4. NYSE ARCA U.S. 11                    **ETF   ETC   ETN**

	<b>ETF</b>	
PureFunds	PureFunds ISE Diamond/Gemstone ETF	11/29/2012
PureFunds	PureFunds ISE Mining Service ETF	11/29/2012
PureFunds	PureFunds ISE Junior Silver (Small Cap Miners/Explorers) ETF	11/29/2012
RBS	RBS Rogers Enhanced Precious Metals Exchange Traded Notes	11/15/2012

#### 5. NYSE EURONEXT EUROPEAN 11                    **ETF   ETC**

#### **ETN**

	<b>ETF</b>	
Lyxor	LYXOR ETF S&P 500 VIX FUTURES ENHANCED ROLL C-USD	30/11/2012
Lyxor	LYXOR ETF S&P 500 VIX FUTURES ENHANCED ROLL C-EUR	30/11/2012
Think Capital	Think iBoxx AAA-AA Government Bond Tracker	26/11/2012

**1 2012 10**

Derivative Exchange	Sep 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	62 789	18 344.2	1 822 235	53 017.1	<b>939 258</b>	<b>292 834.0</b>	<b>19 501 366</b>	<b>605 130.0</b>
Bourse de Montreal	41 566	291.1	208 507	29 205.6	<b>189 458</b>	<b>5 588.4</b>	<b>3 124 228</b>	<b>430 816.0</b>
Buenos Aires SE	NA	NA	NA	NA	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0.0</b>
CBOE Future Exchange	NA	NA	2 449 436	NA	NA	NA	<b>18 701 765</b>	NA
Chicago Board Options Exchange	25 015 392	NA	NA	NA	<b>249 136 362</b>	NA	NA	NA
CME Group	5 636 674	580 412.0	46 402 442	3 273 830.0	<b>46 381 594</b>	<b>4 824 930.0</b>	<b>491 226 091</b>	<b>33 889 200.0</b>
Colombia SE	NA	NA	30	0.7	NA	NA	<b>368</b>	<b>8.7</b>
ICE Futures US	3 756	310.0	2 255 779	186 194.0	<b>57 798</b>	<b>4 629.0</b>	<b>28 414 237</b>	<b>2 277 060.0</b>
International Securities Exchange	340 236	NA	NA	NA	<b>4 575 489</b>	NA	NA	NA
MexDer	4 805	153.6	36 681	1 176.5	<b>37 689</b>	<b>1 114.8</b>	<b>854 873</b>	<b>25 358.4</b>
NASDAQ OMX (US)	738 736	NA	NA	NA	<b>6 829 571</b>	NA	NA	NA
NYSE Euronext (US)	236 975	NA	NA	NA	<b>3 698 622</b>	NA	NA	NA
<b>Asia - Pacific</b>								
ASX Derivatives Trading	1 021 042	47 143.3	3 027	59.9	<b>9 501 329</b>	<b>419 194.0</b>	<b>195 368</b>	<b>2 744.7</b>
ASX SFE Derivatives Trading	14 353	1 671.4	615 819	71 705.0	<b>387 754</b>	<b>41 918.7</b>	<b>8 082 157</b>	<b>889 252.0</b>
Bombay SE	14 268 372	75 661.2	127 788	675.8	<b>184 626 827</b>	<b>778 937.0</b>	<b>8 811 939</b>	<b>137 794.0</b>
Bursa Malaysia Derivatives	539	0.2	161 445	4 185.9	<b>4 320</b>	<b>2.1</b>	<b>1 817 490</b>	<b>45 537.6</b>
Hong Kong Exchanges	1 383 984	134 571.0	3 672 996	329 875.0	<b>13 823 073</b>	<b>1 372 720.0</b>	<b>38 687 524</b>	<b>3 304 390.0</b>
Korea Exchange	52 144 148	NA	4 812 436	563 728.0	<b>1491 340 328</b>	<b>5 065 660.0</b>	<b>54 474 565</b>	<b>6 130 650.0</b>
National Stock Exchange India	66 495 200	354 605.0	7 925 535	40 153.2	<b>693 618 831</b>	<b>3 186 330.0</b>	<b>100 040 689</b>	<b>470 247.0</b>

Osaka SE	4 217 864	NA	13 180 957	278 171.0	<b>39 601 894</b>	NA	<b>122 956 248</b>	<b>3 023 990.0</b>
Singapore Exchange	608 952	NA	6 325 267	NA	<b>3 539 307</b>	NA	<b>60 301 613</b>	NA
TAIFEX	9 191 328	116 508.0	3 196 182	115 641.0	<b>85 875 151</b>	<b>1 087 090.0</b>	<b>36 333 620</b>	<b>1 276 260.0</b>
Thailand Futures Exchange	2 326	NA	291 258	NA	<b>47 061</b>	NA	<b>3 589 860</b>	NA
Tokyo SE Group	596	NA	1 057 381	79 629.2	<b>10 148</b>	NA	<b>14 175 535</b>	<b>1 194 350.0</b>
<b>Europe - Africa - Middle East</b>								
Athens Derivatives Exchange	25 321	50.0	123 854	249.1	<b>185 323</b>	<b>331.2</b>	<b>1 869 881</b>	<b>2 181.8</b>
BME Spanish Exchanges	436 422	4 435.4	457 770	34 310.3	<b>3 209 869</b>	<b>30 123.0</b>	<b>6 423 603</b>	<b>417 944.0</b>
Budapest SE	0	0.0	47 630	41.9	<b>0</b>	<b>0.0</b>	<b>685 870</b>	<b>566.9</b>
EUREX	27 937 582	1 104 820.0	26 067 715	1 399 480.0	<b>336 576 562</b>	<b>11 131 300.0</b>	<b>332 546 364</b>	<b>16 075 400.0</b>
ICE Futures Europe	0	0.0	0	0.0	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0.0</b>
Johannesburg SE	352 097	306.8	839 962	27 139.8	<b>3 403 388</b>	<b>3 830.8</b>	<b>12 959 072</b>	<b>403 054.0</b>
MICEX	3 201 832	9 249.5	29 480 179	86 303.0	<b>29 201 424</b>	<b>84 386.3</b>	<b>280 408 645</b>	<b>824 992.0</b>
NYSE.Liffe Europe	3 133 749	213 627.0	6 163 068	400 100.0	<b>32 276 472</b>	<b>2 063 070.0</b>	<b>71 144 038</b>	<b>4 639 480.0</b>
OMX Nordic Exchange	990 265	13 357.4	2 482 932	39 777.1	<b>10 294 288</b>	<b>130 181.0</b>	<b>27 788 426</b>	<b>429 617.0</b>
Oslo Børs	77 380	49.1	370 595	235.4	<b>680 660</b>	<b>487.9</b>	<b>4 366 831</b>	<b>3 165.3</b>
Tel Aviv SE	5 377 081	167 877.0	8 074	245.0	<b>47 970 836</b>	<b>1 392 540.0</b>	<b>54 995</b>	<b>1 603.4</b>
Warsaw SE	53 654	362.1	568 235	4 278.5	<b>569 261</b>	<b>3 757.0</b>	<b>7 741 165</b>	<b>53 479.3</b>
Wiener Börse	2 114	1.0	3 382	177.6	<b>24 258</b>	<b>11.8</b>	<b>330 742</b>	<b>17 073.0</b>

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## ETF

Exchange	Oct-12		
	Number of ETFs	Total Turnover	Number of Trades
<b>Americas</b>			
BM&FBOVESPA	14	1 064.0	89.6
Lima SE	5	2.0	0.0
Mexican Exchange	449	13 579.8	59 979.0
NASDAQ OMX	102	205 673.6	8 551.3
NYSE Euronext (US)	1 366	254 750.7	10 169.0
Santiago SE	105	6.4	0.2
TMX Group	373	5 932.6	556.6
<b>Asia - Pacific</b>			

Australian SE	68	774.4	na
BSE Ltd	29	18.5	48.1
Bursa Malaysia	5	32.1	0.3
Hong Kong Exchanges	97	5 637.5	183.6
Indonesia SE	3	0.0	0.2
Korea Exchange	132	10 036.8	2 442.2
National Stock Exchange India	32	186.8	292.3
Osaka SE	18	2 922.4	0.0
Shanghai SE	29	3 565.4	238.0
Shenzhen SE	18	1 968.9	192.4
Singapore Exchange	92	382.3	na
Taiwan SE Corp.	21	910.7	181.5
The Stock Exchange of Thailand	10	38.7	5.4
Tokyo SE	121	1 848.2	na
<b>Europe - Africa - Middle East</b>			
Athens Exchange	3	1.7	0.3
BME Spanish Exchanges			

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