

国际指数动态

(2011年2月)

201102

| | | |
|----------|--------------------------------|-----------|
| | | 2 |
| 1. | S&P Hawkamah IFC ESG | 2 |
| 2. | S&P S&P GSCI | 2 |
| 3. | S&P | 2 |
| 4. | S&P S&P GSCI 3 1 | 3 |
| 5. | S&P S&P | 3 |
| 6. | S&P S&P/Harel | 3 |
| 7. | S&P S&P GSCI | 4 |
| 8. | S&P S&P GSC | 4 |
| 9. | MSCI MSCI | 4 |
| 10. | MSCI MSCI Net DTR | 4 |
| 11. | FTSE FTSE A | 5 |
| 12. | Dow Jones Dow Jones | 5 |
| 13. | STOXX 1200 | 5 |
| 14. | STOXX | 6 |
| 15. | Russell Stability | 6 |
| 16. | Russell | 7 |
| 17. | | 7 |
| . | | 7 |
| 1. | Deutsche Börse Xetra ETF..... | 7 |
| 2. | ETF..... | 8 |
| 3. | ETF ETF INAV | 9 |
| 1 | 2011 1 | 10 |
| 2 | 2011 1 ETF | 11 |

1. S&P Hawkamah IFC

ESG

2011 2 1 S&P Hawkamah IFC MENA
 ESG
 ESG 200 ESG ESG
 50 200 ESG 11
 150 IFC

2. S&P S&P GSCI

2011 2 3 S&P S&P GSCI
 S&P GSCI S&P GSCI
 S&P GSCI S&P GSCI

3. S&P

2011 2 7 S&P

| Timeframe | Action Item |
|---|---|
| First quarter | Data collection |
| Second quarter | Client consultation |
| Third quarter | S&P Global Advisory Panel announcement of decisions and classification. |
| September and/or December of the following year (during annual reconstitutions) | Implementation |

4. S&P S&P GSCI 3 1

| | | | | |
|------|---|----|------------|----------|
| 2011 | 2 | 10 | S&P | S&P GSCI |
| 3 | | | | 3 |
| 3 | | | | 1 |
| | 1 | | | 1 |
| | | | S&P GSCI 3 | S&P |
| GSCI | | | S&P GSCI | 3 |

5. S&P S&P

2011 2 11 S&P S&P Bond
Balanced Equity and

BGCantor Market Data

S&P 500

S&P/BGCantor 7 10

- S&P – 25% S&P 500 75%
- S&P/BGCantor 7 10
- S&P – 50% S&P 500 50%
- S&P/BGCantor 7 10
- S&P – 75% S&P 500 25%
- S&P/BGCantor 7 10

6. S&P S&P/Harel

2011 2 14 S&P Harel S&P/Harel
Harel 2011 2 23
S&P/Harel TA S&P/Harel TA

Tel Avis

TASE

12 25

7. S&P S&P GSCI

2011 2 17 S&P S&P GSCI S&P
GSCI

8. S&P S&P GSC

2011 2 18 S&P S&P Select
S&P GSCI

9. MSCI MSCI

2011 2 9 MSCI MSCI
ESG

10. MSCI MSCI Net DTR

2011 2 17 MSCI MSCI Net DTR
MSCI
5%

PAF MSCI MSCI Gross DTR MSCI Net
DTR

MSCI Net DTR
MSCI Net DTR
MSCI MSCI Net
DTR
PAF

11. FTSE FTSE A

2011 2 22 FTSE Value Partners FTSE
Value-Stocks China A-Share Value Partners
FTSE Value-Stocks Taiwan FTSE Value-Stocks Korea
FTSE Value-Stocks China 2009
-Value China ETF 3046.HK

12. Dow Jones Dow Jones

2011 2 22 Dow Jones Index DowJones
Takaful
33% /24 /24
/24
15%

13. STOXX 1200

2011 2 21 STOXX STOXX Global 1200
STOXX

ICB

STOXX

STOXX Global TMI

95%

10%

14. STOXX

| | | | | | |
|------|---|----|------------|-------|-----------|
| 2011 | 2 | 23 | STOXX | STOXX | STOXX |
| 50 | | | EURO STOXX | 50 | STOXX 600 |

5%

| | | | | | | |
|------------|--|----|--|-------|-------|----|
| | | | | 33% | STOXX | 50 |
| EURO STOXX | | 50 | | STOXX | | |
| | | 50 | | | | |

STOXX

20%

10%

15. Russell Stability

| | | | | |
|------|---|---|---------|-------------------|
| 2011 | 2 | 3 | Russell | Russell Stability |
|------|---|---|---------|-------------------|

16. Russell

2011 2 24 Russell Russell
 24
 – Russell
 3000 Russell

17.

2011 2 28 TSE

1. Deutsche Börse Xetra ETF

2011 2 Deutsche Börse Xetra ETF

| | |
|---|--------------------------------|
| | |
| Man GLG Europe Plus Source ETF | Man GLG Europe Plus Index |
| UBS ETFs plc MSCI USA TRN Index (USD) I-acc | MSCI USA Index |
| UBS ETFs plc MSCI USA TRN Index (USD) A-acc | MSCI USA Index |
| UBS ETFs plc S&P 500 Index (USD) I-acc | S&P 500 Total Return Net Index |
| UBS ETFs plc S&P 500 Index (USD) A-acc | S&P 500 Total Return Net Index |

| | |
|---|---|
| CS ETF (IE) on EONIA | Credit Suisse EONIA Total Return Index |
| CS ETF (IE) on Fed Funds Effective Rate | Fed Funds Effective Rate Total Return Index |
| CS ETF (IE) on MSCI World | MSCI World Index |
| CS ETF (IE) on Credit Suisse Global Alternative Energy | Credit Suisse Global Alternative Energy Index |
| RBS Market Access EuroStoxx 50 Monthly Double Short Index ETF | EuroStoxx 50 Monthly Double Short Index |
| RBS Market Access EuroStoxx 50 Monthly Leverage Index ETF | EuroStoxx 50 Monthly Leverage Index |
| RBS Market Access LevDAX X2 Monthly Index ETF | LevDAX X2 Monthly Index |
| RBS Market Access Leveraged FTSE 100 Monthly Index ETF | Leveraged FTSE 100 Monthly Index |
| RBS Market Access Leveraged FTSE MIB Monthly Index ETF | Leveraged FTSE MIB Monthly Index |
| RBS Market Access S&P 500 EUR Hedged Index ETF | S&P 500 EUR Hedged Index |
| RBS Market Access S&P GSCI Capped Component 35/20 2x Inverse Monthly Index ETF | S&P GSCI Capped Component 35/20 2x Inverse Monthly Index |
| RBS Market Access S&P GSCI Capped Component 35/20 2x Leverage Monthly Index ETF | S&P GSCI Capped Component 35/20 2x Leverage Monthly Index |
| RBS Market Access Short FTSE 100 Monthly Index ETF | Short FTSE 100 Monthly Index |
| RBS Market Access Short FTSE MIB Monthly Index ETF | Short FTSE MIB Monthly Index |
| RBS Market Access ShortDAX X2 Monthly Index ETF | ShortDAX X2 Monthly Index |
| RBS Market Access TOPIX EUR Hedged Index ETF | TOPIX EUR Hedged Index |
| iShares MSCI Japan Monthly EUR Hedged | MSCI Japan Index |
| iShares MSCI World Monthly EUR Hedged | MSCI World Index |
| iShares S&P 500 Monthly EUR Hedged | S&P 500 Total Return Net Index |
| iShares MSCI Russia Capped Swap | MSCI Russia Capped Index |
| iShares S&P CNX Nifty India Swap | S&P CNX Nifty Total Return |
| iShares MSCI USA | MSCI USA Index |

2.

ETF

2011 2 ETF iShares Dow Jones
Global Sustainability Screened fund iShares Dow Jones Europe
Sustainability Screened fund
ETF

3. ETF ETF INAV

2011 2 ETF Listed Index Fund
Nikkei China Related 50 ETF Listed Index Fund World Equity (MSCI ACWI)
ex Japan ETF Listed Index Fund Australian REIT (S&P/ASX200 A-REIT)
ETF 100
ETF INAV

1 2011 1

| Derivative Exchange | Jan 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 |
| Americas | | | | | | | | |
| BM&FBOVESPA | 24,107 | 9,695 | 1,109,490 | 46,538 | 24,107 | 9,695 | 1,109,490 | 46,538 |
| Bourse de Montreal | 6,059 | 475 | 179,161 | 28,056 | 6,059 | 475 | 179,161 | 28,056 |
| Buenos Aires SE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| CBOE Future Exchange | 64 | NA | 779,493 | NA | 64 | NA | 779,493 | NA |
| Chicago Board Options Exchange | 22,484,103 | NA | NA | NA | 22,484,103 | NA | NA | NA |
| CME Group | 3,811,522 | 462,107 | 47,240,330 | 3,018,126 | 3,811,522 | 462,107 | 47,240,330 | 3,018,126 |
| International Securities Exchange | 689,741 | NA | NA | NA | 689,741 | NA | NA | NA |
| MexDer | 7,650 | 236 | 53,662 | 1,684 | 7,650 | 236 | 53,662 | 1,684 |
| NASDAQ OMX PHLX | 245,065 | 320 | NA | NA | 245,065 | 320 | NA | NA |
| Asia - Pacific | | | | | | | | |
| ASX Derivatives Trading | 369,927 | 17,618 | 5,249 | 198 | 369,927 | 17,618 | 5,249 | 198 |
| ASX SFE Derivatives Trading | 15,414 | 1,845 | 516,157 | 61,490 | 15,414 | 1,845 | 516,157 | 61,490 |
| Bombay SE | 0 | 0 | 39 | 0 | 0 | 0 | 39 | 0 |
| Bursa Malaysia Derivatives | NA | NA | 196,305 | 4,947 | NA | NA | 196,305 | 4,947 |
| Hong Kong Exchanges | 1,085,389 | 138,796 | 3,385,979 | 353,550 | 1,085,389 | 138,796 | 3,385,979 | 353,550 |
| Korea Exchange | 309,457,739 | 26,417 | 6,784,511 | 836,801 | 309,457,739 | 26,417 | 6,784,511 | 836,801 |
| National Stock Exchange India | 67,038,657 | 427,470 | 14,095,425 | 83,747 | 67,038,657 | 427,470 | 14,095,425 | 83,747 |
| Osaka SE | 3,584,692 | NA | 9,717,864 | 269,153 | 3,584,692 | NA | 9,717,864 | 269,153 |
| Singapore Exchange | 115,486 | NA | 4,945,392 | NA | 115,486 | NA | 4,945,392 | NA |
| TAIFEX | 10,181,042 | 156,452 | 3,479,162 | 157,899 | 10,181,042 | 156,452 | 3,479,162 | 157,899 |

| | | | | | | | | |
|--------------------------------------|------------|-----------|------------|-----------|------------|-----------|------------|-----------|
| Thailand Futures Exchange | 6,620 | NA | 240,867 | NA | 6,620 | NA | 240,867 | NA |
| Tokyo SE Group | 6,001 | NA | 856,559 | 89,611 | 6,001 | NA | 856,559 | 89,611 |
| Europe - Africa - Middle East | | | | | | | | |
| Athens Derivatives Exchange | 36,227 | 175 | 185,958 | 863 | 36,227 | 175 | 185,958 | 863 |
| BME Spanish Exchanges | 157,204 | 2,329 | 845,784 | 86,134 | 157,204 | 2,329 | 845,784 | 86,134 |
| Budapest SE | 0 | 0 | 124,055 | 144 | 0 | 0 | 124,055 | 144 |
| EUREX | 30,116,617 | 1,192,556 | 29,043,222 | 1,715,461 | 30,116,617 | 1,192,556 | 29,043,222 | 1,715,461 |
| JSE | 444,377 | 620 | 858,296 | 28,299 | 444,377 | 620 | 858,296 | 28,299 |
| MICEX | NA | NA | 327,290 | 1,919 | NA | NA | 327,290 | 1,919 |
| OMX Nordic Exchange | 3,873,270 | 270,096 | 7,084,574 | 520,717 | 3,873,270 | 270,096 | 7,084,574 | 520,717 |
| NYSE.Liffe Europe | 834,999 | 14,876 | 2,495,279 | 44,276 | 834,999 | 14,876 | 2,495,279 | 44,276 |
| Oslo Børs | 56,544 | 60 | 516,991 | 551 | 56,544 | 60 | 516,991 | 551 |
| Tel Aviv SE | 5,945,172 | 210,799 | 1,486 | 53 | 5,945,172 | 210,799 | 1,486 | 53 |
| Warsaw SE | 89,336 | 832 | 1,173,618 | 11,289 | 89,336 | 832 | 1,173,618 | 11,289 |
| Wiener Börse | 4,270 | 3 | 9,323 | 645 | 4,270 | 3 | 9,323 | 645 |

2 2011 1 ETF

| Exchange | Jan 2011 | | |
|-------------------------------|----------------|----------------|------------------|
| | Number of ETFs | Total Turnover | Number of Trades |
| Americas | | | |
| BM&FBOVESPA | 7 | 429.0 | 19.1 |
| Lima SE | 3 | 0.0 | 0.0 |
| Mexican Exchange | 333 | 6,319.8 | 25.8 |
| NASDAQ OMX | 76 | 77,007.0 | 2,287.0 |
| NYSE Euronext (US) | 1143 | 292,897.4 | 14,090.8 |
| Santiago SE | 50 | 5.1 | 0.1 |
| TSX Group | 208 | 9,271.7 | 758.0 |
| Asia - Pacific | | | |
| Australian SE | 40 | 352.1 | N/A |
| Bombay SE | 24 | 20.0 | 28.0 |
| Bursa Malaysia | 5 | 11.6 | 0.9 |
| Hong Kong Exchanges | 72 | 6,576.0 | 193.2 |
| Indonesia SE | 2 | 0.0 | 0.0 |
| Korea Exchange | 67 | 2,623.6 | 895.8 |
| National Stock Exchange India | 24 | 178.0 | 175.5 |

| | | | |
|--------------------------------------|------|----------|-------|
| Osaka SE | 15 | 1,932.8 | N/A |
| Shanghai SE | 14 | 3,268.2 | 333.0 |
| Shenzhen SE | 4 | 2,093.4 | 214.9 |
| Singapore Exchange | 75 | 616.4 | |
| Taiwan SE Corp. | 15 | 789.0 | 95.0 |
| The Stock Exchange of Thailand | 4 | 10.4 | 6.4 |
| Tokyo SE | 97 | 2,795.3 | N/A |
| Europe - Africa - Middle East | | | |
| Athens Exchange | 3 | 3.7 | 0.2 |
| BME Spanish Exchanges | 67 | 502.2 | 0.0 |
| Budapest SE | 1 | 0.8 | 0.0 |
| Deutsche Börse | 764 | 22,501.2 | 204.8 |
| Irish SE | 14 | 1.4 | 0.1 |
| Istanbul SE | 12 | 500.2 | 18.0 |
| Johannesburg SE | 27 | 418.1 | 6.5 |
| Ljubljana SE | 1 | 0.0 | 0.0 |
| London SE | 1301 | 22,637.8 | 465.0 |
| NASDAQ OMX Nordic Exchange | 64 | 1,688.6 | 46.5 |
| NYSE Euronext (Europe) | 621 | 17,045.5 | 215.5 |
| Oslo Børs | 6 | 1,343.0 | 38.0 |
| Saudi Stock Market - Tadawul | 2 | 5.2 | 0.3 |
| SIX Swiss Exchange | 503 | 8,046.1 | 79.0 |
| Wiener Börse | 22 | 11.6 | 0.2 |

528

13

200120

0086 21 6880 3988

0086 21 6882 9830

csindex@sse.com.cn