

国际指数动态

(2011年6月)



201106

.....				2
1.	S&P		2
2.	S&P	S&P GSCI	2
3.	S&P		S&P	2
4.	S&P	S&P	2
5.	S&P	S&P	2
6.	S&P		3
7.	S&P		3
8.	S&P		3
9.	S&P	S&P GSCI	4
10.	S&P	S&P CNX Nifty	4
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1. S&P

2011 6 3 S&P S&P RC 2

100%

- S&P 500 RC 2 Index
- S&P BRIC 40 RC 2 Index
- S&P Asia 50 RC 2 Index
- S&P Euro 75 RC 2 Index

2. S&P S&P GSCI

2011 6 6 S&P S&P GSCI
S&P GSCI

3. S&P S&P

2011 6 6 S&P
S&P

4. S&P S&P

2011 6 13 S&P S&P S&P
S&P BMI 45
44

5. S&P S&P

2011 6 14 S&P S&P

2
100
20 S&P 10%
15% 18%

6. S&P

2011 6 15 S&P

Shinhan
30%

7. S&P

2011 6 16 S&P

S&P/Citigroup

S&P

D

8. S&P

2011 6 21 S&P S&P

William Margrabe

S&P

Grenbell Advisors GmbH

9. S&P S&P GSCI

2011	6	23	S&P	S&P GSCI
			35%	32%
		20%	17%	2011 7 8

10. S&P S&P CNX Nifty

2011	6	27	S&P	S&P CNX Nifty
			CNX Nifty	SIMEX
				OTC

11. S&P S&P/ASX

2011	6	29	S&P	S&P/ASX
			5%	
			10	20
		70	60	

12. MSCI ESG

2011	6	28	MSCI	ESG
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- MSCI

MSCI ACWI MSCI World MSCI USA MSCI

Emerging Markets

BlackRock

- MSCI

MSCI

4

ESG

MSCI

11

MSCI

ESG

MSCI

MSCI ESG Manager

ESG

MSCI

MSCI ESG

Impact Monitor

ESG

13. Dow Jones Indexes 4

2011 6 8

Dow Jones Indexes

4

Dow Jones LATixx

- Dow Jones LATixx Costa Rica Government Colones Fixed Rate Index

- Dow Jones LATixx Costa Rica Government Colones Variable Rate Index

- Dow Jones LATixx Costa Rica Government U.S. Dollar Fixed Rate Index

- Dow Jones LATixx Costa Rica Government U.S. Dollar Variable Rate Index

14. Dow Jones Indexes 2

2011 6 8 Dow Jones Indexes 2 Dow
 Jones Eurozone Titans 80 Dow Jones Europe Titans 80
 UniCredit
 "Titans"

15. Dow Jones Indexes Dow Jones 100

2011 6 27 Dow Jones Indexes Dow Jones 100
 Dow Jones
 10% 33.3% 4

- Dow Jones
- Dow Jones
- Dow Jones

● Dow Jones

/

16.FTSE TOBAM MaxDiv

2011 6 6 FTSE TOBAM MaxDiv

17.FTSE

2011 6 14 FTSE KIC FTSE

FTSE

18.FTSE ICB

2011 6 16 FTSE Dow Jones Indexes ICB
50% ICB Dow Jones Indexes
ICB

19.STOXX STOXX Europe 600

2011 6 21 STOXX STOXX Europe 600
STOXX Europe 600
STOXX Europe 600

20.STOXX iSTOXX

2011 6 24 STOXX iSTOXX

Markowitz

STOXX Europe 600

20% 4.5%

80

iSTOXX

Ossiam ETF

21. STOXX EURO STOXX 50

2011 6 24 STOXX EURO STOXX 50

Volatility-Balanced Barclays Capital EURO

STOXX 50 VSTOXX

VSTOXX

EUREX

VSTOXX

22. ICJ TSE ICJ

2011 5 16 ICJ TSE ICJ

ICJ " "

ICJ

"

"

1. Deutsche Börse Xetra

ETF

2011 6

Deutsche Börse Xetra

ETF

SPDR Barclays Capital Sterling Aggregate Bond ETF	Barclays Capital Sterling Aggregate Bond Index
SPDR Barclays Capital US Aggregate Bond ETF	Barclays Capital U.S. Aggregate Bond Index
SPDR Barclays Capital US Treasury Bond ETF	Barclays Capital U.S. Treasury Index
Lyxor ETF Daily Leveraged Bund	S&P Daily Leveraged Bund Index
Ossiam ETF STOXX® EUROPE 600 EQUAL WEIGHT NR	STOXX® EUROPE 600 EQUAL WEIGHT
Ossiam ETF EURO STOXX 50® EQUAL WEIGHT NR	EURO STOXX 50® EQUAL WEIGHT NR
Ossiam ETF Europe Minimum Variance NR	iSTOXX Europe Minimum Variance
Ossiam ETF US Minimum Variance NR (EUR share class)	US Minimum Variance
Ossiam ETF US Minimum Variance NR (USD share class)	US Minimum Variance
Amundi ETF Green Tech Living Planet	Living Planet Green Tech Europe Index
Amundi ETF Euro Corporate Financials iBoxx	Markit iBoxx EUR Liquid Financials Index
Amundi ETF Euro Corporate ex Financials iBoxx	Markit iBoxx EUR Liquid Non-Financials Index

2. NYSE Arca ETF

2011 6 NYSE Arca ETF

EGShares GEMS Composite ETF (NYSE Arca: AGEM)*	Dow Jones Emerging Markets Sector Titans Composite 100 Index
EGShares Energy GEMS ETF (NYSE Arca: OGEM)*	Dow Jones Emerging Markets Energy Titans Index
EGShares Financials GEMS ETF (NYSE Arca: FGEM)*	Dow Jones Emerging Markets Financials Titans Index
EGShares Basic Materials GEMS ETF (NYSE Arca: LGEM)	Dow Jones Emerging Markets Basic Materials Titans Index
EGShares Consumer Goods GEMS ETF (NYSE Arca: GGEM)	Dow Jones Emerging Markets Consumer Goods Titans Index
EGShares Consumer Services GEMS ETF (NYSE Arca: VGEM)	Dow Jones Emerging Markets Consumer Services Titans Index
EGShares Health Care GEMS ETF (NYSE Arca: HGEM)	Dow Jones Emerging Markets Health Care Titans Index
EGShares Industrials GEMS ETF (NYSE Arca: IGEM)	Dow Jones Emerging Markets Industrials Titans Index
EGShares Technology GEMS ETF (NYSE Arca: QGEM)	Dow Jones Emerging Markets Technology Titans Index
EGShares Telecom GEMS ETF (NYSE Arca: TGEM)	Dow Jones Emerging Markets Telecom Titans Index
EGShares Utilities GEMS ETF (NYSE Arca: UGEM)	Dow Jones Emerging Markets Utilities Titans Index

3. ETF

2011 6 28 LSE FTSE Emerging EMEA 40 Source ETF
 ETF FTSE All World Index EMEA
 40 10
 6 LSE
 ETF 158 ETF NYSE ETF
 126 93

1 2011 5

Derivative Exchange	May 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	38,357	15,688	1,713,237	69,546	148,793	60,662	7,675,965	318,301
Bourse de Montreal	10,422	855	267,154	43,807	45,908	3,799	1,469,980	243,159
Buenos Aires SE	0	0	0	0	0	0	0	0
CBOE Future Exchange	NA	NA	994,608	NA	64	NA	4,467,367	NA
Chicago Board Options Exchange	21,595,396	NA	NA	NA	114,260,664	NA	NA	NA
CME Group	4,312,575	532,762	53,128,458	3,519,490	20,521,737	2,530,477	261,531,181	17,560,143
Colombia SE	NA	NA	12	0	NA	NA	50	1
International Securities Exchange	775,150	NA	NA	NA	3,827,565	NA	NA	NA
MexDer	6,166	190	55,482	1,705	30,604	949	373,556	11,564
NASDAQ OMX PHLX	400,365	NA	NA	NA	1,754,267	NA	NA	NA
Asia - Pacific								
ASX Derivatives Trading	868,393	44,107	11,535	333	3,035,895	152,822	93,205	1,700
ASX SFE Derivatives Trading	42,957	5,375	820,415	102,979	151,665	18,839	4,173,141	516,892
Bombay SE	0	0	39	0	3,348	22	4,782	29
Bursa Malaysia Derivatives	0	0	191,636	4,879	0	0	983,094	24,575
Hong Kong Exchanges	1,161,257	148,412	3,587,929	370,852	5,964,054	766,825	18,356,118	1,909,439
Korea Exchange	361,911,712	9,417,406	6,138,976	797,319	1,692,278,650	42,323,776	33,884,198	4,215,186
National Stock Exchange India	68,034,536	420,223	11,888,838	67,875	339,184,246	2,130,958	67,323,361	394,054
Osaka SE	2,917,572	NA	8,092,167	210,376	21,420,973	NA	58,100,481	1,625,182
Singapore Exchange	98,755	NA	4,787,946	NA	564,941	NA	27,646,905	NA

TAIFEX	10,159,754	157,860	4,359,282	193,674	55,492,568	834,299	19,851,305	865,398
Thailand Futures Exchange	14,260	NA	279,143	NA	45,267	NA	1,261,437	NA
Tokyo SE Group	NA	NA	810,589	79,101	14,144	NA	5,968,751	613,803
Europe - Africa - Middle East								
Athens Derivatives Exchange	28,123	126	214,777	919	177,287	903	1,039,413	5,100
BME Spanish Exchanges	173,792	2,617	667,784	67,106	795,820	12,072	3,737,788	382,362
Budapest SE	0	0	122,585	157	0	0	715,043	893
EUREX	31,343,099	1,299,182	32,982,897	2,062,125	159,148,031	6,577,648	169,829,930	10,272,411
JSE	295,964	318	1,021,289	36,337	1,336,737	1,530	5,224,518	170,812
MICEX	NA	NA	146,430	851	NA	NA	1,547,264	9,362
OMX Nordic Exchange	929,800	16,452	2,514,644	46,626	4,499,701	78,797	12,849,956	229,383
NYSE.Liffe Europe	3,552,488	245,575	7,241,673	550,326	19,255,194	1,358,195	37,380,440	2,852,306
Oslo Børs	NA	NA	NA	NA	NA	NA	NA	NA
Tel Aviv SE	7,537,983	279,293	97	3	32,634,754	1,200,711	9,926	361
Warsaw SE	96,015	871	902,770	9,377	440,961	4,176	5,202,364	51,783
Wiener Börse	2,841	2	9,392	512	15,392	11	84,912	5,744

2 2011 5 ETF

Exchange	May 2011		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
BM&FBOVESPA	8	389.5	24.9
Lima SE	3	0.0	0.0
Mexican Exchange	394	6,586.9	32.3
NASDAQ OMX	78	345,584.6	18,619.0
NYSE Euronext (US)	1260	355,364.5	17,417.4
Santiago SE	52	3.7	0.1
TSX Group	241	10,587.0	696.3
Asia - Pacific			
Australian SE	49	994.0	NA
Bombay SE	25	40.0	75.5
Bursa Malaysia	5	19.0	1.0
Hong Kong Exchanges	76	4,972.4	179.9
Indonesia SE	2	0.0	0.1
Korea Exchange	94	4,700.7	1,373.7

National Stock Exchange India	27	309.8	383.1
Osaka SE	15	1,394.4	NA
Shanghai SE	18	3,176.2	NA
Shenzhen SE	5	1,471.3	505.0
Singapore Exchange	82	895.6	171.3
Taiwan SE Corp.	16	950.6	81.0
The Stock Exchange of Thailand	3	6.4	4.9
Tokyo SE	103	2,065.5	NA
Europe - Africa - Middle East			
Athens Exchange	3	0.8	0.2
BME Spanish Exchanges	67	329.3	0.0
Budapest SE	1	1.9	0.1
Deutsche Börse	789	21,111.1	159.2
Irish SE	14	1.7	0.0
Istanbul SE	12	532.0	18.0
Johannesburg SE	32	22.9	0.4
Ljubljana SE	1	0.0	0.0
London SE	1411	25,156.7	426.0
Luxembourg SE	46	0.0	0.0
NASDAQ OMX Nordic Exchange	62	2,075.8	37.8
NYSE Euronext (Europe)	659	15,106.4	177.6
Oslo Børs			

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