

国际指数动态

(2011年8月)



1.

2011 8 S&P S&P REIT 40 S&P
S&P
S&P
S&P 40
BRICs S&P
S&P MILA 40 MILA S&P
40

A S&P REIT 40

2011 8 18 S&P S&P REIT 40
S&P REIT

2011 8 22 S&P S&P S&P
50 40
5%

B S&P BRICs 40 MILA 40

2011 8 11 S&P S&P 40
BRICs
40

			10%	15%	18%	S&P
Barclays Capital						
2011	8	29	S&P	S&P MILA 40		MILA
			40	MILA		
					1	
					50%	8%

2.

2011	8	S&P	S&P/TSX Venture Select		
			TSX Venture		S&P
			S&P/TSX Venture 30		Global
X		ETF	NYSE Arca		S&P
					S&P
				ETF	

A S&P

2011	8	8	S&P	S&P/TSX Venture Select	
				TSX Venture	
				S&P/TSX Venture	S&P
			BlackRock	ETF	
2011	8	11	S&P	S&P/ASX 100	S&P/ASX
				S&P/ASX 100	
33%	37%			S&P/ASX 300	S&P/ASX
50				18%	

B S&P

2011 8 29 S&P

ETF

GICS

- S&P
- S&P
- S&P
- S&P
- S&P

PowerShares

4

ETF

3.

2011 8 Dow Jones Indexes

Dow Jones-UBS

S&P

S&P GSCI

S&P

S&P

A Dow Jones Indexes

2011 8 8 Dow Jones Indexes

Dow Jones-UBS

B	FTSE		REITs		QDII	
	2011	8	22	FTSE	FTSE EPRA/NAREIT	REITs
				QDII	FTSE	
			EPRA	NAREIT		REITs

5.

	2011	8	S&P	S&P	
					S&P

STOXX

A	S&P		S&P	
	2011	8	11	S&P
				S&P

S&P/CITIC A

B **STOXX**

	2011	8	23	STOXX
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- STOXX

IPO

				EURO STOXX 50		40
●	STOXX	600				STOXX Europe
		600				
			1			
●	STOXX					STOXX
				-		20
C	Dow Jones Indexes				RBP	50
2011	8	2	Dow Jones Indexes	Dow Jones		RBP
	50		RBP		50	
	RBP				90%	
				RBP		

- **VIX ETN** Barclays Capital iPath S&P 500 VIX ETN
ETN S&P 500 VIX

2. 8 ETF ETN ETC

A ETF

- **ETF** KraneShares 6 ETF
ETF Dow Jones ETF

B ETF

- **ETF** Van Eck Merrill Lynch 6 HOLDS
ETF 6 ETF
- **ETF** PowerShares 4 ETF
- **ETF** Northern Trust ETF
ETF Morningstar

C ETF

- **ETF** Arrow Investment Advisers Arrow ETF
Direxion
Insider Sentiment ETF Sabrient
Insider/Quant-Weighted
Natixis
ETF John Hancock ETF

- **ETF** BlackRock **ETF**
ETF **ETF**

- AP
- **ETF** FactorShares **ETF**

- **ETF** Direxion 4 **ETF** **S&P**
S&P

- Natixis **ETF**
- **ETF** AdvisorShares **Buy-Write**
ETF **ETF** **ETN**
- **Beta ETF** **Beta ETF** **Beta**
30% ROE

- D** **ETF**
- **ETF** Pimco
ETF BofA Merrill Lynch
- **ETF** Russell **ETF** Russell
ETF
- Russell **ETF** Russell **ETF**
Russell **ETF**
- **TIPS ETF** Northern Trust **TIPS ETF** 3 5
7 **TIPS ETF**
- **ETF** Federated **ETF**
ETF

- E** **ETN** **ETC**
-

3. Deutsche Börse Xetra 8

ETF

Lyxor ETF iBoxx \$ Liquid Emerging Markets Sovereigns	Markit iBoxx USD Liquid Emerging Markets Sovereigns
db x-trackers MSCI BRIC TRN Index ETF	MSCI BRIC TRN Index
UBS-ETF MSCI Europe & Middle East Socially Responsible A	MSCI Europe & Middle East Socially Responsible
UBS-ETF MSCI Europe & Middle East Socially Responsible I	MSCI Europe & Middle East Socially Responsible
UBS-ETF MSCI North America Socially Responsible A	MSCI North America Socially Responsible
UBS-ETF MSCI North America Socially Responsible I	MSCI North America Socially Responsible
UBS-ETF MSCI Pacific Socially Responsible A	MSCI Pacific Socially Responsible
UBS-ETF MSCI Pacific Socially Responsible I	MSCI Pacific Socially Responsible
UBS-ETF MSCI World Socially Responsible A	MSCI World Socially Responsible
UBS-ETF MSCI World Socially Responsible I	MSCI World Socially Responsible
UBS-ETF MSCI Turkey A	MSCI Turkey
UBS-ETF MSCI Turkey I	MSCI Turkey

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Derivative Exchange	Jul 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	72,063	27,503	1,759,640	68,838	266,786	106,436	11,150,924	456,295
Bourse de Montreal	8,200	633	199,207	30,747	64,082	5,221	2,208,487	359,336
Buenos Aires SE	0	0	0	0	0	0	0	0
CBOE Future Exchange	NA	NA	1,170,656	NA	64	NA	6,861,557	NA
Chicago Board Options Exchange	25,938,390	NA	NA	NA	168,831,022	NA	NA	NA
CME Group	5,470,469	632,824	52,191,043	3,428,360	31,239,876	3,691,820	385,555,382	25,751,400
Colombia SE	NA	NA	88	2	NA	NA	268	6
International Securities Exchange	781,133	NA	NA	NA	5,504,711	NA	NA	NA
MexDer	4,055	124	60,306	1,860	38,221	1,181	658,065	20,165
NASDAQ OMX PHLX	475,015	NA	NA	NA	2,804,935	NA	NA	NA
Asia - Pacific								
ASX Derivatives Trading	1,006,646	49,845	11,973	318	4,935,891	247,212	140,913	2,452
ASX SFE Derivatives Trading	24,160	2,999	750,163	92,987	220,342	27,262	6,130,994	756,955
Bombay SE	30	0	706	4	3,378	23	5,975	36
Bursa Malaysia Derivatives	16	1	170,094	4,487	16	1	1,325,652	33,521
Hong Kong Exchanges	1,267,616	153,524	3,861,642	370,894	8,774,635	1,106,180	26,294,065	2,673,540
Korea Exchange	293,003,780	7,789,290	5,873,976	784,156	2,301,086,375	58,203,700	47,152,670	5,947,270
National Stock Exchange India	66,268,437	422,658	10,048,859	60,113	470,286,008	2,952,830	87,685,555	513,488
Osaka SE	3,040,596	NA	7,833,812	214,555	27,693,725	NA	76,280,375	2,157,040
Singapore Exchange	248,909	NA	4,892,789	NA	961,122	NA	38,353,406	NA

TAIFEX	10,159,010	152,211	3,997,423	170,077	76,500,133	1,152,030	28,363,474	1,229,970
Thailand Futures Exchange	7,049	NA	306,691	NA	67,501	NA	1,923,255	NA
Tokyo SE Group	0	NA	742	79,729	15,974	NA	7,980,388	887,748
Europe - Africa - Middle East								
Athens Derivatives Exchange	28,973	115	170,197	665	235,740	1,143	1,543,755	7,123
BME Spanish Exchanges	203,262	2,813	787,429	72,458	1,192,676	17,793	5,266,533	529,185
Budapest SE	0	0	113,998	135,972	0			

Korea Exchange	101	6063.4	1556.8
National Stock Exchange India	29	240.7	239.0
Osaka SE	15	1663.5	NA
Shanghai SE	20	2550.1	264.0
Shenzhen SE	6	1851.9	162.1
Singapore Exchange	84	682.6	NA
Taiwan SE Corp.	16	1025.5	97.4
The Stock Exchange of Thailand	3	7.7	5.1
Tokyo SE	103	1944.1	NA
Europe - Africa - Middle East			
Athens Exchange	3	3.3	0.1
BME Spanish Exchanges	67	482.9	0.0
Budapest SE	1	0.1	0.0
Deutsche Börse	857	32047.4	166.8
Irish SE	14	0.7	0.0
Istanbul SE	12	431.1	20.0
Johannesburg SE	30	339.8	8.6
Ljubljana SE	0	0.0	0.0
London SE	1498	24826.8	371.0
Luxembourg SE	47	0.0	0.0
NASDAQ OMX Nordic Exchange	62	1564.6	49.6
NYSE Euronext (Europe)	670	17884.8	195.6
Oslo Børs	15	609.1	26.8
Saudi Stock Market - Tadawul	2	2.1	0.1
SIX Swiss Exchange	617	8983.2	74.9
Wiener Börse	22	2.9	0.1

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0086 21 6880 3988

0086 21 6882 9830

csindex@sse.com.cn